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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	2025 On 04-May-17			Bond Future	129.33	129.5217	129.3284	129.5217	2,414.00
23/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3242	3	3242	3	0.00
23/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3232	3	3232	3	0.00
23/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3252	3	3252	3	0.00
23/02/2017	2025 On 03-August-17			Bond Future	130.49	130.6814	130.4851	130.6814	0.00
23/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3475	3	3475	3	0.00
23/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3495	3	3495	3	0.00
23/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3485	3	3485	3	0.00
23/02/2017	2025 On 02-November-17			Bond Future	133.10	133.3001	133.0995	133.3001	0.00
23/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	140	0	140	0	0.00
23/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	120	0	120	0	0.00
23/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	130	0	130	0	0.00
23/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2029 On 04-May-17			Bond Future	101.56	101.8914	101.5591	101.8914	2,272.00
23/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	909	1	909	1	0.00
23/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	889	1	889	1	0.00
23/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	899	1	899	1	0.00
23/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 04-May-17			Bond Future	9.12	93.2523	9.1172	93.2523	32,785.00
23/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	1544	1	1544	1	0.00
23/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	1476	1	1476	1	0.00
23/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	1407	1	1407	1	0.00
23/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 03-August-17			Bond Future	9.16	91.0287	9.1645	91.0287	0.00
23/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	1133	1	1133	1	0.00
23/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	1201	1	1201	1	0.00
23/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	1269	1	1269	1	0.00
23/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 02-November-17			Bond Future	9.20	92.8344	9.1990	92.8344	0.00
23/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	1088	0	1088	0	0.00
23/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	1021	0	1021	0	0.00
23/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	954	0	954	0	0.00
23/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2032 On 04-May-17			Bond Future	9.26	92.1602	9.2614	92.1602	19,129.00
23/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2760	2	2760	2	0.00
23/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2714	2	2714	2	0.00
23/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2669	2	2669	2	0.00
23/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1311	2	1311	2	0.00
23/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1339	2	1339	2	0.00
23/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1283	2	1283	2	0.00
23/02/2017	2032 On 03-August-17			Bond Future	9.31	93.9224	9.3068	93.9224	0.00
23/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3534	3	3534	3	0.00
23/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3451	3	3451	3	0.00
23/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3493	3	3493	3	0.00
23/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2478	3	2478	3	0.00
23/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2542	3	2542	3	0.00
23/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2510	3	2510	3	0.00
23/02/2017	2032 On 02-November-17			Bond Future	9.35	91.6260	9.3458	91.6260	0.00
23/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	4127	4	4127	4	0.00
23/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4167	4	4167	4	0.00
23/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4208	4	4208	4	0.00
23/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3117	3	3117	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3149	3	3149	3	0.00
23/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3086	3	3086	3	0.00
23/02/2017	2033 On 04-May-17			Bond Future	108.03	108.0370	108.0327	108.0370	5,778.00
23/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2807	3	2807	3	0.00
23/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2817	3	2817	3	0.00
23/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2797	3	2797	3	0.00
23/02/2017	2033 On 03-August-17			Bond Future	110.12	110.1265	110.1227	110.1265	0.00
23/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2997	3	2997	3	0.00
23/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	3007	3	3007	3	0.00
23/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	3017	3	3017	3	0.00
23/02/2017	2033 On 02-November-17			Bond Future	111.24	111.2428	111.2389	111.2428	0.00
23/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1149	1	1149	1	0.00
23/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1159	1	1159	1	0.00
23/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1169	1	1169	1	0.00
23/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2037 On 04-May-17			Bond Future	9.49	92.8500	9.4944	92.8500	48,586.00
23/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2682	2	2682	2	0.00
23/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2591	2	2591	2	0.00
23/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2637	2	2637	2	0.00
23/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	1890	2	1890	2	0.00
23/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	1854	2	1854	2	0.00
23/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1819	2	1819	2	0.00
23/02/2017	2037 On 03-August-17			Bond Future	9.54	90.3684	9.5449	90.3684	160.00
23/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3516	3	3516	3	0.00
23/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3475	3	3475	3	0.00
23/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3433	3	3433	3	0.00

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23/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3271	4	3271	4	0.00
23/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3231	4	3231	4	0.00
23/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3310	4	3310	4	0.00
23/02/2017	2037 On 02-November-17			Bond Future	9.58	92.1609	9.5841	92.1609	0.00
23/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4626	4	4626	4	0.00
23/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4669	4	4669	4	0.00
23/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4583	4	4583	4	0.00
23/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	3980	4	3980	4	0.00
23/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4017	4	4017	4	0.00
23/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4054	4	4054	4	0.00
23/02/2017	2038 On 04-May-17			Bond Future	134.69	135.0350	134.6919	135.0350	20,533.00
23/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	5088	5	5088	5	0.00
23/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	5098	5	5098	5	0.00
23/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	5078	5	5078	5	0.00
23/02/2017	2038 On 03-August-17			Bond Future	135.78	136.1332	135.7842	136.1332	0.00
23/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	5386	5	5386	5	0.00
23/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	5376	5	5376	5	0.00
23/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	5396	5	5396	5	0.00
23/02/2017	2038 On 02-November-17			Bond Future	138.50	138.8608	138.5049	138.8608	0.00
23/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	1705	2	1705	2	0.00
23/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	1685	2	1685	2	0.00
23/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	1695	2	1695	2	0.00
23/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2040 On 04-May-17			Bond Future	9.51	96.9829	9.5135	96.9829	9,085.00
23/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2946	3	2946	3	0.00
23/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2996	3	2996	3	0.00

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23/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2896	3	2896	3	0.00
23/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	1920	2	1920	2	0.00
23/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	1957	2	1957	2	0.00
23/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	1883	2	1883	2	0.00
23/02/2017	2040 On 03-August-17			Bond Future	9.56	94.3298	9.5629	94.3298	0.00
23/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3904	4	3904	4	0.00
23/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3997	4	3997	4	0.00
23/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3950	4	3950	4	0.00
23/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3451	4	3451	4	0.00
23/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3410	4	3410	4	0.00
23/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3492	4	3492	4	0.00
23/02/2017	2040 On 02-November-17			Bond Future	9.60	96.2009	9.6013	96.2009	0.00
23/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4990	5	4990	5	0.00
23/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	5036	5	5036	5	0.00
23/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4945	5	4945	5	0.00
23/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4441	5	4441	5	0.00
23/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4481	5	4481	5	0.00
23/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4523	5	4523	5	0.00
23/02/2017	2044 On 04-May-17			Bond Future	9.55	93.9453	9.5527	93.9453	22,746.00
23/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	3000	3	3000	3	0.00
23/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2950	3	2950	3	0.00
23/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	3051	3	3051	3	0.00
23/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	1958	2	1958	2	0.00
23/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	1921	2	1921	2	0.00
23/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	1996	2	1996	2	0.00
23/02/2017	2044 On 03-August-17			Bond Future	9.60	91.3593	9.6011	91.3593	0.00
23/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3943	4	3943	4	0.00
23/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3852	4	3852	4	0.00
23/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3897	4	3897	4	0.00
23/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3684	4	3684	4	0.00
23/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3641	4	3641	4	0.00
23/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3598	4	3598	4	0.00
23/02/2017	2044 On 02-November-17			Bond Future	9.64	93.1716	9.6388	93.1716	0.00
23/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4923	5	4923	5	0.00

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23/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	5014	5	5014	5	0.00
23/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4968	5	4968	5	0.00
23/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4694	5	4694	5	0.00
23/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4652	5	4652	5	0.00
23/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4737	5	4737	5	0.00
23/02/2017	2046 On 04-May-17			Bond Future	133.07	133.2120	133.0667	133.2120	19,696.00
23/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	5263	5	5263	5	0.00
23/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	5273	5	5273	5	0.00
23/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	5253	5	5253	5	0.00
23/02/2017	2046 On 03-August-17			Bond Future	135.64	135.7884	135.6412	135.7884	0.00
23/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5549	5	5549	5	0.00
23/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5529	5	5529	5	0.00
23/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5539	5	5539	5	0.00
23/02/2017	2046 On 02-November-17			Bond Future	136.75	136.9049	136.7545	136.9049	0.00
23/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	435	1	435	1	0.00
23/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	455	1	455	1	0.00
23/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	445	1	445	1	0.00
23/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 04-May-17			Bond Future	143.80	144.1384	143.7977	144.1384	24,034.00
23/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	4042	4	4042	4	0.00
23/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	4032	4	4032	4	0.00
23/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	4052	4	4052	4	0.00
23/02/2017	2050 On 03-August-17			Bond Future	144.90	145.2475	144.9009	145.2475	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	4319	4	4319	4	0.00
23/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	4339	4	4339	4	0.00
23/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	4329	4	4329	4	0.00
23/02/2017	2050 On 02-November-17			Bond Future	147.80	148.1580	147.8041	148.1580	0.00
23/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	3154	4	3154	4	0.00
23/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	3134	3	3134	3	0.00
23/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	3144	3	3144	3	0.00
23/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
23/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
23/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	AL37 On 04-May-17			Index Future	530.17	527.7500	530.1690	527.7500	1.00
23/02/2017	AL37 On 03-August-17			Index Future	540.31	537.8420	540.3080	537.8420	0.00
23/02/2017	AL37 On 02-November-17			Index Future	551.02	548.5070	551.0210	548.5070	0.00
23/02/2017	AL7T On 04-May-17			Index Future	613.27	609.8530	613.2650	609.8530	0.00
23/02/2017	AL7T On 03-August-17			Index Future	624.99	621.5150	624.9940	621.5150	0.00
23/02/2017	AL7T On 02-November-17			Index Future	637.39	633.8380	637.3850	633.8380	0.00
23/02/2017	ALBI On 04-May-17			Index Future	556.63	553.3450	556.6290	553.3450	598.00
23/02/2017	ALBI On 03-August-17			Index Future	567.27	563.9260	567.2740	563.9260	0.00
23/02/2017	ALBI On 02-November-17			Index Future	578.52	575.1080	578.5220	575.1080	0.00
23/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/02/2017	EL28 On 04-May-17			Bond Future	129.86	129.9865	129.8577	129.9865	0.00
23/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8042	8	8042	8	0.00
23/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8052	8	8052	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8062	8	8062	8	0.00
23/02/2017	EL28 On 03-August-17			Bond Future	132.37	132.5006	132.3699	132.5006	0.00
23/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2800	3	2800	3	0.00
23/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2790	3	2790	3	0.00
23/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2810	3	2810	3	0.00
23/02/2017	EL28 On 02-November-17			Bond Future	133.25	133.3884	133.2549	133.3884	0.00
23/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	615	0	615	0	0.00
23/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	635	1	635	1	0.00
23/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	625	0	625	0	0.00
23/02/2017	ES33 On 04-May-17			Bond Future	10.43	77.8374	10.4305	77.8374	9,466.00
23/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	761	0	761	0	0.00
23/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	698	0	698	0	0.00
23/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	824	0	824	0	0.00
23/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 03-August-17			Bond Future	10.51	79.3258	10.5086	79.3258	0.00
23/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	262	0	262	0	0.00
23/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	136	0	136	0	0.00
23/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	199	0	199	0	0.00
23/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 02-November-17			Bond Future	10.58	77.1058	10.5836	77.1058	0.00
23/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	475	0	475	0	0.00
23/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	599	0	599	0	0.00
23/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	537	0	537	0	0.00
23/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
23/02/2017	ES42 On 04-May-17			Bond Future	10.58	81.5764	10.5814	81.5764	8,777.00
23/02/2017	ES42 On 03-August-17			Bond Future	10.66	83.1361	10.6583	83.1361	0.00
23/02/2017	ES42 On 02-November-17			Bond Future	10.73	80.5229	10.7313	80.5229	0.00
23/02/2017	GOVI On 04-May-17			GOVI	554.44	551.1410	554.4370	551.1410	394.00
23/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2922470	289	2922470	289	0.00
23/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2922370	289	2922370	289	0.00
23/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2922570	289	2922570	289	0.00
23/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 03-August-17			GOVI	565.04	561.6800	565.0400	561.6800	0.00
23/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	39400	1	39400	1	0.00
23/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	39300	1	39300	1	0.00
23/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	39500	1	39500	1	0.00
23/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 02-November-17			GOVI	576.24	572.8170	576.2430	572.8170	0.00
23/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	38030	0	38030	0	0.00
23/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	37930	0	37930	0	0.00
23/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	37830	0	37830	0	0.00
23/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
23/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
23/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/02/2017	IGOV On 04-May-17			Index Future	253.24	253.7130	253.2420	253.7130	922.00
23/02/2017	IGOV On 03-August-17			Index Future	258.14	258.6200	258.1410	258.6200	412.00
23/02/2017	IGOV On 02-November-17			Index Future	263.31	263.8010	263.3130	263.8010	0.00
23/02/2017	ILBI On 04-May-17			Index Future	685.51	685.6520	685.5120	685.6520	0.00
23/02/2017	ILBI On 03-August-17			Index Future	698.53	698.6670	698.5260	698.6670	0.00
23/02/2017	ILBI On 02-November-17			Index Future	712.59	712.7350	712.5890	712.7350	0.00
23/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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23/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.5985	99.5993	99.5985	0.00
23/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6092	99.6038	99.6092	0.00
23/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.83	99.8482	99.8341	99.8482	0.00
23/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8659	99.8439	99.8659	0.00
23/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.86	99.8767	99.8638	99.8767	0.00
23/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.13	99.1478	99.1253	99.1478	0.00
23/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.75	98.7815	98.7463	98.7815	0.00
23/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.77	98.8147	98.7674	98.8147	0.00
23/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2900	99.2300	99.2900	0.00
23/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.70	99.7649	99.6977	99.7649	0.00
23/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.21	97.3740	97.2127	97.3740	0.00
23/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.50	96.6764	96.5032	96.6764	0.00
23/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.76	95.9471	95.7636	95.9471	0.00
23/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.01	96.2038	96.0110	96.2038	0.00
23/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.26	98.4587	98.2601	98.4587	50.00
23/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.44	98.6487	98.4423	98.6487	0.00
23/02/2017	IS10 On 17-December-25			Interest Rate Swap	96.80	97.1866	96.7997	97.1866	0.00
23/02/2017	IS10 On 16-March-26			Interest Rate Swap	93.83	94.2351	93.8337	94.2351	0.00
23/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.59	93.0076	92.5948	93.0076	0.00
23/02/2017	IS10 On 21-September-26			Interest Rate Swap	94.74	95.1618	94.7445	95.1618	0.00
23/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.49	98.9092	98.4933	98.9092	0.00
23/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.07	97.4984	97.0726	97.4984	0.00
23/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	1,000.00
23/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
23/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
23/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
23/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
23/02/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
23/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
23/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
23/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
23/02/2017	R023 On 04-May-17			Bond Future	8.23	98.7593	8.2302	98.7593	18,983.00
23/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	2026	2	2026	2	0.00
23/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	2091	2	2091	2	0.00
23/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	2058	2	2058	2	0.00
23/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	428	1	428	1	0.00
23/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	416	1	416	1	0.00
23/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	405	1	405	1	0.00
23/02/2017	R023 On 03-August-17			Bond Future	8.25	100.6477	8.2536	100.6477	0.00
23/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2342	2	2342	2	0.00
23/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2398	2	2398	2	0.00
23/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2370	2	2370	2	0.00
23/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	941	1	941	1	0.00
23/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	926	1	926	1	0.00
23/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	912	1	912	1	0.00
23/02/2017	R023 On 02-November-17			Bond Future	8.27	98.7115	8.2682	98.7115	0.00
23/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2385	2	2385	2	0.00
23/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2437	2	2437	2	0.00
23/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2411	2	2411	2	0.00
23/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1160	1	1160	1	0.00
23/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1146	1	1146	1	0.00
23/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1176	1	1176	1	0.00
23/02/2017	R035 On 04-May-17			Bond Future	9.38	96.6530	9.3799	96.6530	7,880.00
23/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	1233	1	1233	1	0.00
23/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	1395	1	1395	1	0.00
23/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	1314	1	1314	1	0.00
23/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 03-August-17			Bond Future	9.42	98.5012	9.4249	98.5012	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	775	0	775	0	0.00
23/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	694	0	694	0	0.00
23/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	613	0	613	0	0.00
23/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 02-November-17			Bond Future	9.47	95.9517	9.4660	95.9517	0.00
23/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	1078	0	1078	0	0.00
23/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	1158	0	1158	0	0.00
23/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	999	0	999	0	0.00
23/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R186 On 04-May-17			Bond Future	8.69	114.9708	8.6919	114.9708	111,310.00
23/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3956	3	3956	3	0.00
23/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2452	2	2452	2	0.00
23/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2673	2	2673	2	0.00
23/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2540	2	2540	2	0.00
23/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2857	2	2857	2	0.00
23/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1700	1	1700	1	500.00
23/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2496	2	2496	2	0.00
23/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	922	1	922	1	500.00
23/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	886	1	886	1	0.00
23/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	511	1	511	1	5,709.00
23/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1092	1	1092	1	0.00
23/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	973	1	973	1	500.00
23/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1067	1	1067	1	0.00
23/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2684	3	2684	3	0.00
23/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1043	1	1043	1	0.00
23/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1644	2	1644	2	0.00
23/02/2017	R186 On 03-August-17			Bond Future	8.73	111.8661	8.7304	111.8661	0.00
23/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5869	5	5869	5	0.00
23/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	5127	5	5127	5	0.00
23/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3263	3	3263	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3183	3	3183	3	0.00
23/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2951	3	2951	3	0.00
23/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3223	3	3223	3	0.00
23/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	815	1	815	1	6,500.00
23/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1033	1	1033	1	750.00
23/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	1976	2	1976	2	0.00
23/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	1922	2	1922	2	0.00
23/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2145	2	2145	2	750.00
23/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	1948	2	1948	2	0.00
23/02/2017	R186 On 02-November-17			Bond Future	8.76	114.0849	8.7582	114.0849	0.00
23/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3595	3	3595	3	0.00
23/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3632	3	3632	3	0.00
23/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3669	3	3669	3	0.00
23/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2762	3	2762	3	0.00
23/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2734	3	2734	3	0.00
23/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2791	3	2791	3	0.00
23/02/2017	R197 On 04-May-17			Bond Future	301.95	301.9601	301.9480	301.9601	1,063.00
23/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6642	7	6642	7	0.00
23/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6652	7	6652	7	0.00
23/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6632	7	6632	7	0.00
23/02/2017	R197 On 03-August-17			Bond Future	300.84	300.8473	300.8366	300.8473	0.00
23/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7213	7	7213	7	0.00
23/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7233	7	7233	7	0.00
23/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7223	7	7223	7	0.00
23/02/2017	R197 On 02-November-17			Bond Future	306.86	306.8759	306.8645	306.8759	0.00
23/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1695	2	1695	2	0.00
23/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1705	2	1705	2	0.00
23/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1715	2	1715	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 04-May-17			Bond Future	248.28	249.5917	248.2845	249.5917	33,873.00
23/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	8426	7	8426	7	0.00
23/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	8436	7	8436	7	0.00
23/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	8446	7	8446	7	0.00
23/02/2017	R202 On 03-August-17			Bond Future	249.39	250.7259	249.3947	250.7259	0.00
23/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	8965	8	8965	8	0.00
23/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	8975	8	8975	8	0.00
23/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	8955	8	8955	8	0.00
23/02/2017	R202 On 02-November-17			Bond Future	254.39	255.7499	254.3919	255.7499	0.00
23/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	502	2	502	2	0.00
23/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	492	2	492	2	0.00
23/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	482	2	482	2	0.00
23/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R203 On 04-May-17			Bond Future	7.12	101.5172	7.1249	101.5172	31,101.00
23/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	19	0	19	0	0.00
23/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	21	0	21	0	0.00
23/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	20	0	20	0	0.00
23/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	92	0	92	0	0.00
23/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	90	0	90	0	0.00
23/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	95	0	95	0	0.00
23/02/2017	R203 On 03-August-17			Bond Future	5.71	103.4584	5.7090	103.4584	0.00
23/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	3	0	3	0	0.00
23/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	3	0	3	0	0.00

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23/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	3	0	3	0	0.00
23/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	91	0	91	0	0.00
23/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	92	0	92	0	0.00
23/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	93	0	93	0	0.00
23/02/2017	R204 On 04-May-17			Bond Future	7.51	103.5686	7.5121	103.5686	29,025.00
23/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	634	0	634	0	0.00
23/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	660	0	660	0	0.00
23/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	647	0	647	0	0.00
23/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	50	0	50	0	0.00
23/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	48	0	48	0	0.00
23/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	52	0	52	0	0.00
23/02/2017	R204 On 03-August-17			Bond Future	7.47	101.5085	7.4672	101.5085	0.00
23/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	563	0	563	0	0.00
23/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	572	0	572	0	0.00
23/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	581	0	581	0	0.00
23/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	200	0	200	0	0.00
23/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	196	0	196	0	0.00
23/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	192	0	192	0	0.00
23/02/2017	R204 On 02-November-17			Bond Future	7.33	103.5218	7.3297	103.5218	0.00
23/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	581	0	581	0	0.00
23/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	565	0	565	0	0.00
23/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	573	0	573	0	0.00
23/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	130	0	130	0	0.00
23/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	127	0	127	0	0.00
23/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	124	0	124	0	0.00
23/02/2017	R207 On 04-May-17			Bond Future	7.74	100.8268	7.7363	100.8268	74,970.00
23/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1166	1	1166	1	0.00
23/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1207	1	1207	1	0.00
23/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1187	1	1187	1	0.00
23/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	70	0	70	0	0.00
23/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	76	0	76	0	0.00
23/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	73	0	73	0	0.00
23/02/2017	R207 On 03-August-17			Bond Future	7.74	99.1115	7.7390	99.1115	0.00
23/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1224	1	1224	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1579	1	1579	1	0.00
23/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1561	1	1561	1	0.00
23/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1596	1	1596	1	0.00
23/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	163	0	163	0	0.00
23/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	253	0	253	0	0.00
23/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	155	0	155	0	0.00
23/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	159	0	159	0	0.00
23/02/2017	R207 On 02-November-17			Bond Future	7.69	101.0772	7.6946	101.0772	0.00
23/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	1033	1	1033	1	0.00
23/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	1060	1	1060	1	0.00
23/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	1046	1	1046	1	0.00
23/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	369	0	369	0	0.00
23/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	363	0	363	0	0.00
23/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	375	0	375	0	0.00
23/02/2017	R208 On 04-May-17			Bond Future	7.89	96.5485	7.8930	96.5485	21,498.00
23/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1660	1	1660	1	0.00
23/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1714	1	1714	1	0.00
23/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1687	1	1687	1	0.00
23/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	138	0	138	0	0.00
23/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	128	0	128	0	0.00
23/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	133	0	133	0	0.00
23/02/2017	R208 On 03-August-17			Bond Future	7.90	98.3947	7.9029	98.3947	0.00
23/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1685	1	1685	1	0.00
23/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1727	1	1727	1	0.00
23/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1706	1	1706	1	0.00
23/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	475	1	475	1	0.00
23/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	467	1	467	1	0.00
23/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	484	1	484	1	0.00
23/02/2017	R208 On 02-November-17			Bond Future	7.89	96.9431	7.8918	96.9431	0.00
23/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1467	1	1467	1	0.00
23/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1503	1	1503	1	0.00
23/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1485	1	1485	1	0.00
23/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	634	1	634	1	0.00
23/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	624	1	624	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	644	1	644	1	0.00
23/02/2017	R209 On 04-May-17			Bond Future	9.38	72.6338	9.3837	72.6338	62,826.00
23/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2753	2	2753	2	0.00
23/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	612	1	612	1	1,130.00
23/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2062	2	2062	2	0.00
23/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2100	2	2100	2	0.00
23/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1603	1	1603	1	0.00
23/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2139	2	2139	2	0.00
23/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1081	1	1081	1	1,130.00
23/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	3851	4	3851	4	0.00
23/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1538	2	1538	2	0.00
23/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	1976	2	1976	2	1,130.00
23/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1508	2	1508	2	0.00
23/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1478	2	1478	2	0.00
23/02/2017	R209 On 03-August-17			Bond Future	9.43	74.0227	9.4257	74.0227	0.00
23/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2823	3	2823	3	0.00
23/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2788	3	2788	3	0.00
23/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2858	3	2858	3	0.00
23/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2725	3	2725	3	0.00
23/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2692	3	2692	3	0.00
23/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2759	3	2759	3	0.00
23/02/2017	R209 On 02-November-17			Bond Future	9.46	72.3399	9.4621	72.3399	0.00
23/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3693	3	3693	3	0.00
23/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3622	3	3622	3	0.00
23/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3657	3	3657	3	0.00
23/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3166	3	3166	3	0.00
23/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3230	3	3230	3	0.00
23/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3198	3	3198	3	0.00
23/02/2017	R210 On 04-May-17			Bond Future	188.33	188.5160	188.3262	188.5160	1,698.00
23/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3984	4	3984	4	0.00
23/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	4004	4	4004	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3994	4	3994	4	0.00
23/02/2017	R210 On 03-August-17			Bond Future	191.97	192.1622	191.9695	192.1622	0.00
23/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4321	4	4321	4	0.00
23/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4331	4	4331	4	0.00
23/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4311	4	4311	4	0.00
23/02/2017	R210 On 02-November-17			Bond Future	193.38	193.5804	193.3838	193.5804	0.00
23/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1314	2	1314	2	0.00
23/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1304	2	1304	2	0.00
23/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1294	1	1294	1	0.00
23/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 04-May-17			Bond Future	149.46	149.4653	149.4592	149.4653	3,258.00
23/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2781	3	2781	3	0.00
23/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2771	3	2771	3	0.00
23/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2791	3	2791	3	0.00
23/02/2017	R212 On 03-August-17			Bond Future	150.30	150.3062	150.3009	150.3062	0.00
23/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3039	3	3039	3	0.00
23/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3049	3	3049	3	0.00
23/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3059	3	3059	3	0.00
23/02/2017	R212 On 02-November-17			Bond Future	153.31	153.3181	153.3125	153.3181	0.00
23/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	902	1	902	1	0.00
23/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	892	1	892	1	0.00
23/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	912	1	912	1	0.00
23/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
23/02/2017	R213 On 04-May-17			Bond Future	9.15	84.0729	9.1518	84.0729	44,822.00
23/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2488	2	2488	2	0.00
23/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2572	2	2572	2	0.00
23/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2530	2	2530	2	0.00
23/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1124	1	1124	1	0.00
23/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1100	1	1100	1	0.00
23/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1149	1	1149	1	0.00
23/02/2017	R213 On 03-August-17			Bond Future	9.19	85.6806	9.1925	85.6806	0.00
23/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3168	3	3168	3	0.00
23/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3206	3	3206	3	0.00
23/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3244	3	3244	3	0.00
23/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2218	2	2218	2	0.00
23/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2190	2	2190	2	0.00
23/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2247	3	2247	3	0.00
23/02/2017	R213 On 02-November-17			Bond Future	9.23	83.8280	9.2290	83.8280	0.00
23/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3678	3	3678	3	0.00
23/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3606	3	3606	3	0.00
23/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3642	3	3642	3	0.00
23/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	2870	3	2870	3	0.00
23/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	2840	3	2840	3	0.00
23/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2811	3	2811	3	0.00
23/02/2017	R214 On 04-May-17			Bond Future	9.47	72.7897	9.4668	72.7897	35,149.00
23/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2263	2	2263	2	0.00
23/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2343	2	2343	2	0.00
23/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2303	2	2303	2	0.00
23/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1593	2	1593	2	0.00
23/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1562	2	1562	2	0.00
23/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1531	2	1531	2	0.00
23/02/2017	R214 On 03-August-17			Bond Future	9.51	74.1815	9.5076	74.1815	0.00
23/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2960	3	2960	3	0.00
23/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2996	3	2996	3	0.00
23/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	3033	3	3033	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	2908	3	2908	3	0.00
23/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	2873	3	2873	3	0.00
23/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	2943	3	2943	3	0.00
23/02/2017	R214 On 02-November-17			Bond Future	9.54	72.3547	9.5450	72.3547	0.00
23/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3704	3	3704	3	0.00
23/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3778	3	3778	3	0.00
23/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3741	3	3741	3	0.00
23/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3388	4	3388	4	0.00
23/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3455	4	3455	4	0.00
23/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3421	4	3421	4	0.00
23/02/2017	R248 On 04-May-17			Bond Future	9.55	93.0457	9.5485	93.0457	64,165.00
23/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	3107	3	3107	3	0.00
23/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	3056	3	3056	3	0.00
23/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	3005	3	3005	3	0.00
23/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2040	2	2040	2	0.00
23/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2001	2	2001	2	0.00
23/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2079	2	2079	2	0.00
23/02/2017	R248 On 03-August-17			Bond Future	9.59	94.8250	9.5916	94.8250	200.00
23/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3782	3	3782	3	0.00
23/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3828	3	3828	3	0.00
23/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3737	3	3737	3	0.00
23/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	3934	4	3934	4	0.00
23/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	3979	4	3979	4	0.00
23/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4026	4	4026	4	0.00
23/02/2017	R248 On 02-November-17			Bond Future	9.63	92.2660	9.6312	92.2660	0.00
23/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4780	4	4780	4	0.00
23/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4873	4	4873	4	0.00
23/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4826	4	4826	4	0.00
23/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4701	5	4701	5	0.00
23/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4657	5	4657	5	0.00
23/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4613	5	4613	5	0.00