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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
27/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	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
27/02/2017	2025 On 04-May-17			Bond Future	129.32	129.3237	129.3199	129.3237	2,414.00
27/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3250	3	3250	3	0.00
27/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3240	3	3240	3	0.00
27/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3260	3	3260	3	0.00
27/02/2017	2025 On 03-August-17			Bond Future	130.48	130.4808	130.4756	130.4808	0.00
27/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3484	3	3484	3	0.00
27/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3504	3	3504	3	0.00
27/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3494	3	3494	3	0.00
27/02/2017	2025 On 02-November-17			Bond Future	133.09	133.0937	133.0868	133.0937	0.00
27/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	127	0	127	0	0.00
27/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	107	0	107	0	0.00
27/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	117	0	117	0	0.00
27/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2029 On 04-May-17			Bond Future	101.33	101.3371	101.3341	101.3371	2,272.00
27/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	684	1	684	1	0.00
27/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	664	1	664	1	0.00
27/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	674	1	674	1	0.00
27/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 04-May-17			Bond Future	9.18	93.5456	9.1778	93.5456	32,768.00
27/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	1120	1	1120	1	0.00
27/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	1052	1	1052	1	0.00
27/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	983	1	983	1	0.00
27/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/02/2017	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
27/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 03-August-17			Bond Future	9.23	91.3283	9.2272	91.3283	0.00
27/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	702	1	702	1	0.00
27/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	769	1	769	1	0.00
27/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	837	1	837	1	0.00
27/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 02-November-17			Bond Future	9.26	93.1388	9.2642	93.1388	0.00
27/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	645	1	645	1	0.00
27/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	578	1	578	1	0.00
27/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	511	1	511	1	0.00
27/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2032 On 04-May-17			Bond Future	9.32	92.4745	9.3220	92.4745	19,129.00
27/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2427	3	2427	3	0.00
27/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2384	3	2384	3	0.00
27/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2341	2	2341	2	0.00
27/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1435	1	1435	1	0.00
27/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1465	1	1465	1	0.00
27/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1404	1	1404	1	0.00
27/02/2017	2032 On 03-August-17			Bond Future	9.37	94.2435	9.3692	94.2435	0.00
27/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3238	3	3238	3	0.00
27/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3159	3	3159	3	0.00
27/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3199	3	3199	3	0.00
27/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2645	3	2645	3	0.00
27/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2712	3	2712	3	0.00
27/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2678	3	2678	3	0.00
27/02/2017	2032 On 02-November-17			Bond Future	9.41	91.9524	9.4107	91.9524	0.00
27/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3836	4	3836	4	0.00
27/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3875	4	3875	4	0.00
27/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3914	4	3914	4	0.00
27/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3300	3	3300	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
27/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3333	3	3333	3	0.00
27/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3266	3	3266	3	0.00
27/02/2017	2033 On 04-May-17			Bond Future	107.43	107.4377	107.4346	107.4377	5,778.00
27/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	3405	3	3405	3	0.00
27/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	3415	3	3415	3	0.00
27/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	3395	3	3395	3	0.00
27/02/2017	2033 On 03-August-17			Bond Future	109.51	109.5167	109.5122	109.5167	0.00
27/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	3608	4	3608	4	0.00
27/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	3618	4	3618	4	0.00
27/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	3628	4	3628	4	0.00
27/02/2017	2033 On 02-November-17			Bond Future	110.61	110.6194	110.6136	110.6194	0.00
27/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	524	1	524	1	0.00
27/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	534	1	534	1	0.00
27/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	544	1	544	1	0.00
27/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2037 On 04-May-17			Bond Future	9.56	93.1098	9.5599	93.1098	48,549.00
27/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2320	2	2320	2	0.00
27/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2235	2	2235	2	0.00
27/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2278	2	2278	2	0.00
27/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2071	2	2071	2	0.00
27/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2032	2	2032	2	0.00
27/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1994	2	1994	2	0.00
27/02/2017	2037 On 03-August-17			Bond Future	9.61	90.6338	9.6124	90.6338	160.00
27/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3191	3	3191	3	0.00
27/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3151	3	3151	3	0.00
27/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3111	3	3111	3	0.00

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27/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3494	3	3494	3	0.00
27/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3452	3	3452	3	0.00
27/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3535	3	3535	3	0.00
27/02/2017	2037 On 02-November-17			Bond Future	9.65	92.4306	9.6539	92.4306	0.00
27/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4292	4	4292	4	0.00
27/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4333	4	4333	4	0.00
27/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4251	4	4251	4	0.00
27/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4204	4	4204	4	0.00
27/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4243	4	4243	4	0.00
27/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4282	4	4282	4	0.00
27/02/2017	2038 On 04-May-17			Bond Future	134.68	134.6868	134.6826	134.6868	20,533.00
27/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	5097	5	5097	5	0.00
27/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	5107	5	5107	5	0.00
27/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	5087	5	5087	5	0.00
27/02/2017	2038 On 03-August-17			Bond Future	135.77	135.7795	135.7740	135.7795	0.00
27/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	5396	5	5396	5	0.00
27/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	5386	5	5386	5	0.00
27/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	5406	5	5406	5	0.00
27/02/2017	2038 On 02-November-17			Bond Future	138.49	138.4986	138.4913	138.4986	0.00
27/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	1691	2	1691	2	0.00
27/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	1671	2	1671	2	0.00
27/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	1681	2	1681	2	0.00
27/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2040 On 04-May-17			Bond Future	9.57	97.3078	9.5739	97.3078	9,085.00
27/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2576	3	2576	3	0.00
27/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2623	3	2623	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
27/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2529	3	2529	3	0.00
27/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2085	2	2085	2	0.00
27/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2125	2	2125	2	0.00
27/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2045	2	2045	2	0.00
27/02/2017	2040 On 03-August-17			Bond Future	9.63	94.6617	9.6251	94.6617	0.00
27/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3572	4	3572	4	0.00
27/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3661	4	3661	4	0.00
27/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3616	4	3616	4	0.00
27/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3661	4	3661	4	0.00
27/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3618	4	3618	4	0.00
27/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3704	4	3704	4	0.00
27/02/2017	2040 On 02-November-17			Bond Future	9.67	96.5382	9.6656	96.5382	0.00
27/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4656	5	4656	5	0.00
27/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4700	5	4700	5	0.00
27/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4612	5	4612	5	0.00
27/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4662	5	4662	5	0.00
27/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4705	5	4705	5	0.00
27/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4747	5	4747	5	0.00
27/02/2017	2044 On 04-May-17			Bond Future	9.62	94.2730	9.6182	94.2730	22,746.00
27/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2602	3	2602	3	0.00
27/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2555	3	2555	3	0.00
27/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2649	3	2649	3	0.00
27/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2144	2	2144	2	0.00
27/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2103	2	2103	2	0.00
27/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2185	2	2185	2	0.00
27/02/2017	2044 On 03-August-17			Bond Future	9.67	91.6940	9.6685	91.6940	0.00
27/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3585	4	3585	4	0.00
27/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3498	4	3498	4	0.00
27/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3542	4	3542	4	0.00
27/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3926	4	3926	4	0.00
27/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3881	4	3881	4	0.00
27/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3836	4	3836	4	0.00
27/02/2017	2044 On 02-November-17			Bond Future	9.71	93.5117	9.7084	93.5117	0.00
27/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4567	5	4567	5	0.00

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27/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4654	5	4654	5	0.00
27/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4610	5	4610	5	0.00
27/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4946	5	4946	5	0.00
27/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4902	5	4902	5	0.00
27/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4990	5	4990	5	0.00
27/02/2017	2046 On 04-May-17			Bond Future	133.06	133.0617	133.0579	133.0617	19,696.00
27/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	5272	5	5272	5	0.00
27/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	5282	5	5282	5	0.00
27/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	5262	5	5262	5	0.00
27/02/2017	2046 On 03-August-17			Bond Future	135.63	135.6365	135.6309	135.6365	0.00
27/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5559	6	5559	6	0.00
27/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5539	6	5539	6	0.00
27/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5549	6	5549	6	0.00
27/02/2017	2046 On 02-November-17			Bond Future	136.74	136.7484	136.7411	136.7484	0.00
27/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	421	0	421	0	0.00
27/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	441	0	441	0	0.00
27/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	431	0	431	0	0.00
27/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 04-May-17			Bond Future	143.12	143.1249	143.1209	143.1249	24,054.00
27/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	4719	5	4719	5	0.00
27/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	4709	5	4709	5	0.00
27/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	4729	5	4729	5	0.00
27/02/2017	2050 On 03-August-17			Bond Future	144.21	144.2156	144.2100	144.2156	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
27/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	5010	5	5010	5	0.00
27/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	5030	5	5030	5	0.00
27/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	5020	5	5020	5	0.00
27/02/2017	2050 On 02-November-17			Bond Future	147.10	147.1035	147.0958	147.1035	0.00
27/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	2446	2	2446	2	0.00
27/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	2426	2	2426	2	0.00
27/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	2436	2	2436	2	0.00
27/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
27/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
27/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	AL37 On 04-May-17			Index Future	529.17	529.5890	529.1740	529.5890	1.00
27/02/2017	AL37 On 03-August-17			Index Future	539.30	539.7190	539.2980	539.7190	0.00
27/02/2017	AL37 On 02-November-17			Index Future	549.97	550.4140	549.9730	550.4140	0.00
27/02/2017	AL7T On 04-May-17			Index Future	611.07	611.7710	611.0680	611.7710	0.00
27/02/2017	AL7T On 03-August-17			Index Future	622.76	623.4740	622.7590	623.4740	0.00
27/02/2017	AL7T On 02-November-17			Index Future	635.09	635.8290	635.0870	635.8290	0.00
27/02/2017	ALBI On 04-May-17			Index Future	554.31	555.0660	554.3060	555.0660	598.00
27/02/2017	ALBI On 03-August-17			Index Future	564.91	565.6850	564.9110	565.6850	0.00
27/02/2017	ALBI On 02-November-17			Index Future	576.09	576.8940	576.0940	576.8940	0.00
27/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	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
27/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2017	EL28 On 04-May-17			Bond Future	129.85	129.8550	129.8533	129.8550	0.00
27/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8047	8	8047	8	0.00
27/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8057	8	8057	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
27/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8067	8	8067	8	0.00
27/02/2017	EL28 On 03-August-17			Bond Future	132.36	132.3676	132.3645	132.3676	0.00
27/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2805	3	2805	3	0.00
27/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2795	3	2795	3	0.00
27/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2815	3	2815	3	0.00
27/02/2017	EL28 On 02-November-17			Bond Future	133.25	133.2512	133.2464	133.2512	0.00
27/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
27/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	624	1	624	1	0.00
27/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	644	1	644	1	0.00
27/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	634	1	634	1	0.00
27/02/2017	ES33 On 04-May-17			Bond Future	10.49	78.0780	10.4903	78.0780	9,466.00
27/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	379	1	379	1	0.00
27/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	316	0	316	0	0.00
27/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	442	1	442	1	0.00
27/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 03-August-17			Bond Future	10.57	79.5715	10.5702	79.5715	0.00
27/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	253	0	253	0	0.00
27/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	127	0	127	0	0.00
27/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	190	0	190	0	0.00
27/02/2017	ES33 On 02-November-17			Bond Future	10.65	77.3555	10.6477	77.3555	0.00
27/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	76	0	76	0	0.00
27/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	200	0	200	0	0.00
27/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	138	0	138	0	0.00
27/02/2017	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
27/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
27/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
27/02/2017	ES42 On 04-May-17			Bond Future	10.64	81.8515	10.6414	81.8515	8,777.00
27/02/2017	ES42 On 03-August-17			Bond Future	10.72	83.4172	10.7201	83.4172	0.00
27/02/2017	ES42 On 02-November-17			Bond Future	10.80	80.8085	10.7954	80.8085	0.00
27/02/2017	GOVI On 04-May-17			GOVI	552.12	552.8860	552.1160	552.8860	396.00
27/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2899260	291	2899260	291	0.00
27/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2899160	291	2899160	291	0.00
27/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2899360	291	2899360	291	0.00
27/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 03-August-17			GOVI	562.68	563.4620	562.6790	563.4620	0.00
27/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	15790	2	15790	2	0.00
27/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	15690	2	15690	2	0.00
27/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	15890	2	15890	2	0.00
27/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 02-November-17			GOVI	573.82	574.6280	573.8170	574.6280	0.00
27/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	13770	2	13770	2	0.00
27/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	13670	2	13670	2	0.00
27/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	13570	2	13570	2	0.00
27/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
27/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
27/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2017	IGOV On 04-May-17			Index Future	253.02	253.0530	253.0190	253.0530	922.00
27/02/2017	IGOV On 03-August-17			Index Future	257.91	257.9490	257.9120	257.9490	412.00
27/02/2017	IGOV On 02-November-17			Index Future	263.07	263.1150	263.0730	263.1150	0.00
27/02/2017	ILBI On 04-May-17			Index Future	685.23	685.3730	685.2340	685.3730	0.00
27/02/2017	ILBI On 03-August-17			Index Future	698.25	698.3840	698.2450	698.3840	0.00
27/02/2017	ILBI On 02-November-17			Index Future	712.30	712.4430	712.2960	712.4430	0.00
27/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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27/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.5997	99.6010	99.5997	0.00
27/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6025	99.6054	99.6025	0.00
27/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8303	99.8355	99.8303	0.00
27/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8364	99.8413	99.8364	0.00
27/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8602	99.8658	99.8602	0.00
27/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1179	99.1227	99.1179	0.00
27/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.7385	98.7438	98.7385	0.00
27/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.77	98.7595	98.7670	98.7595	0.00
27/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2300	99.2300	99.2300	0.00
27/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.7053	99.7069	99.7053	0.00
27/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.31	97.2980	97.3058	97.2980	0.00
27/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.61	96.5944	96.6071	96.5944	0.00
27/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.88	95.8560	95.8764	95.8560	0.00
27/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.13	96.1016	96.1323	96.1016	0.00
27/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.39	98.3483	98.3891	98.3483	50.00
27/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.58	98.5302	98.5774	98.5302	0.00
27/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.06	96.9506	97.0620	96.9506	0.00
27/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.10	93.9868	94.1030	93.9868	0.00
27/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.87	92.7525	92.8705	92.7525	0.00
27/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.03	94.9072	95.0250	94.9072	0.00
27/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.78	98.6596	98.7768	98.6596	0.00
27/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.36	97.2450	97.3622	97.2450	0.00
27/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
27/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/02/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
27/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
27/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
27/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
27/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
27/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
27/02/2017	R023 On 04-May-17			Bond Future	8.28	99.1342	8.2820	99.1342	18,983.00
27/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1833	2	1833	2	0.00
27/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1896	2	1896	2	0.00
27/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1864	2	1864	2	0.00
27/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	467	0	467	0	0.00
27/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	454	0	454	0	0.00
27/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	442	0	442	0	0.00
27/02/2017	R023 On 03-August-17			Bond Future	8.31	101.0306	8.3081	101.0306	0.00
27/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2173	2	2173	2	0.00
27/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2227	2	2227	2	0.00
27/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2200	2	2200	2	0.00
27/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1008	1	1008	1	0.00
27/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	992	1	992	1	0.00
27/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	977	1	977	1	0.00
27/02/2017	R023 On 02-November-17			Bond Future	8.33	99.1007	8.3265	99.1007	0.00
27/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2224	2	2224	2	0.00
27/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2274	2	2274	2	0.00
27/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2249	2	2249	2	0.00
27/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1242	1	1242	1	0.00
27/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1226	1	1226	1	0.00
27/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1258	1	1258	1	0.00
27/02/2017	R035 On 04-May-17			Bond Future	9.45	96.9563	9.4456	96.9563	7,906.00
27/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	690	1	690	1	0.00
27/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	853	1	853	1	0.00
27/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	772	1	772	1	0.00
27/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 03-August-17			Bond Future	9.49	98.8110	9.4925	98.8110	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
27/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	223	0	223	0	0.00
27/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	142	0	142	0	0.00
27/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	61	0	61	0	0.00
27/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 02-November-17			Bond Future	9.54	96.2664	9.5361	96.2664	0.00
27/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	512	1	512	1	0.00
27/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	592	1	592	1	0.00
27/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	433	1	433	1	0.00
27/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R186 On 04-May-17			Bond Future	8.75	115.3321	8.7531	115.3321	110,844.00
27/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3587	4	3587	4	0.00
27/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2145	2	2145	2	0.00
27/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2354	2	2354	2	0.00
27/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2227	2	2227	2	0.00
27/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2529	3	2529	3	0.00
27/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1444	2	1444	2	500.00
27/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2186	2	2186	2	0.00
27/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	743	1	743	1	500.00
27/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	981	1	981	1	0.00
27/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	566	1	566	1	5,709.00
27/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1207	1	1207	1	0.00
27/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1077	1	1077	1	500.00
27/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1180	1	1180	1	0.00
27/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2929	3	2929	3	0.00
27/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1154	1	1154	1	0.00
27/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1811	2	1811	2	0.00
27/02/2017	R186 On 03-August-17			Bond Future	8.79	112.2353	8.7941	112.2353	0.00
27/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5509	6	5509	6	0.00
27/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4783	5	4783	5	0.00
27/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2981	3	2981	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
27/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2906	3	2906	3	0.00
27/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2684	3	2684	3	0.00
27/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2943	3	2943	3	0.00
27/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	884	1	884	1	6,500.00
27/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1119	1	1119	1	750.00
27/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2128	2	2128	2	0.00
27/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2070	2	2070	2	0.00
27/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2308	2	2308	2	750.00
27/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2099	2	2099	2	0.00
27/02/2017	R186 On 02-November-17			Bond Future	8.83	114.4600	8.8251	114.4600	0.00
27/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3330	3	3330	3	0.00
27/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3365	3	3365	3	0.00
27/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3401	3	3401	3	0.00
27/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2938	3	2938	3	0.00
27/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2908	3	2908	3	0.00
27/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2968	3	2968	3	0.00
27/02/2017	R197 On 04-May-17			Bond Future	301.93	301.9365	301.9267	301.9365	1,063.00
27/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6663	7	6663	7	0.00
27/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6673	7	6673	7	0.00
27/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6653	7	6653	7	0.00
27/02/2017	R197 On 03-August-17			Bond Future	300.81	300.8258	300.8131	300.8258	0.00
27/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7237	7	7237	7	0.00
27/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7257	7	7257	7	0.00
27/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7247	7	7247	7	0.00
27/02/2017	R197 On 02-November-17			Bond Future	306.83	306.8503	306.8335	306.8503	0.00
27/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1663	2	1663	2	0.00
27/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1673	2	1673	2	0.00
27/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1683	2	1683	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
27/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 04-May-17			Bond Future	248.27	248.2756	248.2683	248.2756	33,873.00
27/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	8442	8	8442	8	0.00
27/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	8452	8	8452	8	0.00
27/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	8462	8	8462	8	0.00
27/02/2017	R202 On 03-August-17			Bond Future	249.38	249.3865	249.3763	249.3865	0.00
27/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	8984	9	8984	9	0.00
27/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	8994	9	8994	9	0.00
27/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	8974	9	8974	9	0.00
27/02/2017	R202 On 02-November-17			Bond Future	254.37	254.3804	254.3671	254.3804	0.00
27/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	477	0	477	0	0.00
27/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	467	0	467	0	0.00
27/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	457	0	457	0	0.00
27/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R203 On 04-May-17			Bond Future	7.16	101.5612	7.1560	101.5612	31,101.00
27/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	16	0	16	0	0.00
27/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	17	0	17	0	0.00
27/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	16	0	16	0	0.00
27/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	99	0	99	0	0.00
27/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	96	0	96	0	0.00
27/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	102	0	102	0	0.00
27/02/2017	R203 On 03-August-17			Bond Future	5.81	103.5098	5.8051	103.5098	0.00
27/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	2	0	2	0	0.00
27/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	2	0	2	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
27/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	2	0	2	0	0.00
27/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	100	0	100	0	0.00
27/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	101	0	101	0	0.00
27/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	102	0	102	0	0.00
27/02/2017	R204 On 04-May-17			Bond Future	7.56	103.7207	7.5643	103.7207	29,025.00
27/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	565	1	565	1	0.00
27/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	590	1	590	1	0.00
27/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	577	1	577	1	0.00
27/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	59	0	59	0	0.00
27/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	56	0	56	0	0.00
27/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	62	0	62	0	0.00
27/02/2017	R204 On 03-August-17			Bond Future	7.53	101.6644	7.5289	101.6644	0.00
27/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	508	1	508	1	0.00
27/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	516	1	516	1	0.00
27/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	525	1	525	1	0.00
27/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	224	0	224	0	0.00
27/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	220	0	220	0	0.00
27/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	215	0	215	0	0.00
27/02/2017	R204 On 02-November-17			Bond Future	7.41	103.6795	7.4087	103.6795	0.00
27/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	519	1	519	1	0.00
27/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	504	1	504	1	0.00
27/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	511	1	511	1	0.00
27/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	153	0	153	0	0.00
27/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	150	0	150	0	0.00
27/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	147	0	147	0	0.00
27/02/2017	R207 On 04-May-17			Bond Future	7.77	101.0699	7.7744	101.0699	74,970.00
27/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1083	1	1083	1	0.00
27/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1123	1	1123	1	0.00
27/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1102	1	1102	1	0.00
27/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	76	0	76	0	0.00
27/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	82	0	82	0	0.00
27/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	79	0	79	0	0.00
27/02/2017	R207 On 03-August-17			Bond Future	7.78	99.3600	7.7812	99.3600	0.00
27/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1151	1	1151	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
27/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1499	2	1499	2	0.00
27/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1482	2	1482	2	0.00
27/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1517	2	1517	2	0.00
27/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	175	0	175	0	0.00
27/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	271	0	271	0	0.00
27/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	167	0	167	0	0.00
27/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	171	0	171	0	0.00
27/02/2017	R207 On 02-November-17			Bond Future	7.74	101.3295	7.7435	101.3295	0.00
27/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	965	1	965	1	0.00
27/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	992	1	992	1	0.00
27/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	979	1	979	1	0.00
27/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	397	0	397	0	0.00
27/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	391	0	391	0	0.00
27/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	404	0	404	0	0.00
27/02/2017	R208 On 04-May-17			Bond Future	7.94	96.8723	7.9354	96.8723	21,498.00
27/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1536	2	1536	2	0.00
27/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1588	2	1588	2	0.00
27/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1562	2	1562	2	0.00
27/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	150	0	150	0	0.00
27/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	139	0	139	0	0.00
27/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	144	0	144	0	0.00
27/02/2017	R208 On 03-August-17			Bond Future	7.95	98.7254	7.9483	98.7254	0.00
27/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1579	2	1579	2	0.00
27/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1621	2	1621	2	0.00
27/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1600	2	1600	2	0.00
27/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	507	0	507	0	0.00
27/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	498	0	498	0	0.00
27/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	517	1	517	1	0.00
27/02/2017	R208 On 02-November-17			Bond Future	7.94	97.2792	7.9420	97.2792	0.00
27/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1370	1	1370	1	0.00
27/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1405	1	1405	1	0.00
27/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1387	1	1387	1	0.00
27/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	680	1	680	1	0.00
27/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	669	1	669	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
27/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	691	1	691	1	0.00
27/02/2017	R209 On 04-May-17			Bond Future	9.44	72.8856	9.4442	72.8856	62,940.00
27/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2437	3	2437	3	0.00
27/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	480	1	480	1	1,130.00
27/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1786	2	1786	2	0.00
27/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1821	2	1821	2	0.00
27/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1361	1	1361	1	0.00
27/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1857	2	1857	2	0.00
27/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1181	1	1181	1	1,130.00
27/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4136	4	4136	4	0.00
27/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1678	2	1678	2	0.00
27/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2149	2	2149	2	1,130.00
27/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1645	2	1645	2	0.00
27/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1612	2	1612	2	0.00
27/02/2017	R209 On 03-August-17			Bond Future	9.49	74.2799	9.4877	74.2799	0.00
27/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2572	3	2572	3	0.00
27/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2539	3	2539	3	0.00
27/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2605	3	2605	3	0.00
27/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2897	3	2897	3	0.00
27/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2862	3	2862	3	0.00
27/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2932	3	2932	3	0.00
27/02/2017	R209 On 02-November-17			Bond Future	9.53	72.6013	9.5262	72.6013	0.00
27/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3432	4	3432	4	0.00
27/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3364	3	3364	3	0.00
27/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3398	3	3398	3	0.00
27/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3340	3	3340	3	0.00
27/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3406	3	3406	3	0.00
27/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3373	3	3373	3	0.00
27/02/2017	R210 On 04-May-17			Bond Future	188.31	188.3189	188.3128	188.3189	1,698.00
27/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3997	4	3997	4	0.00
27/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	4017	4	4017	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
27/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	4007	4	4007	4	0.00
27/02/2017	R210 On 03-August-17			Bond Future	191.95	191.9628	191.9546	191.9628	0.00
27/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4335	4	4335	4	0.00
27/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4345	4	4345	4	0.00
27/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4325	4	4325	4	0.00
27/02/2017	R210 On 02-November-17			Bond Future	193.36	193.3747	193.3642	193.3747	0.00
27/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1294	1	1294	1	0.00
27/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1284	1	1284	1	0.00
27/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1274	1	1274	1	0.00
27/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 04-May-17			Bond Future	149.41	149.4535	149.4145	149.4535	3,258.00
27/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2826	3	2826	3	0.00
27/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2816	3	2816	3	0.00
27/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2836	3	2836	3	0.00
27/02/2017	R212 On 03-August-17			Bond Future	150.25	150.2955	150.2542	150.2955	0.00
27/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3086	3	3086	3	0.00
27/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3096	3	3096	3	0.00
27/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3106	3	3106	3	0.00
27/02/2017	R212 On 02-November-17			Bond Future	153.26	153.3053	153.2614	153.3053	0.00
27/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	851	1	851	1	0.00
27/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	841	1	841	1	0.00
27/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	861	1	861	1	0.00
27/02/2017	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
27/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
27/02/2017	R213 On 04-May-17			Bond Future	9.21	84.3573	9.2125	84.3573	44,651.00
27/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2185	2	2185	2	0.00
27/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2265	2	2265	2	0.00
27/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2225	2	2225	2	0.00
27/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1233	1	1233	1	0.00
27/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1206	1	1206	1	0.00
27/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1260	1	1260	1	0.00
27/02/2017	R213 On 03-August-17			Bond Future	9.26	85.9710	9.2550	85.9710	0.00
27/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2900	3	2900	3	0.00
27/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2936	3	2936	3	0.00
27/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2973	3	2973	3	0.00
27/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2369	2	2369	2	0.00
27/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2339	2	2339	2	0.00
27/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2400	2	2400	2	0.00
27/02/2017	R213 On 02-November-17			Bond Future	9.29	84.1232	9.2939	84.1232	0.00
27/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3415	4	3415	4	0.00
27/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3345	3	3345	3	0.00
27/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3380	3	3380	3	0.00
27/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3040	3	3040	3	0.00
27/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3010	3	3010	3	0.00
27/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2979	3	2979	3	0.00
27/02/2017	R214 On 04-May-17			Bond Future	9.53	73.0527	9.5273	73.0527	35,149.00
27/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1968	2	1968	2	0.00
27/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2043	2	2043	2	0.00
27/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2005	2	2005	2	0.00
27/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1734	2	1734	2	0.00
27/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1700	2	1700	2	0.00
27/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1667	2	1667	2	0.00
27/02/2017	R214 On 03-August-17			Bond Future	9.57	74.4501	9.5697	74.4501	0.00
27/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2698	3	2698	3	0.00
27/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2732	3	2732	3	0.00
27/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2768	3	2768	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
27/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3087	3	3087	3	0.00
27/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3051	3	3051	3	0.00
27/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3124	3	3124	3	0.00
27/02/2017	R214 On 02-November-17			Bond Future	9.61	72.6277	9.6090	72.6277	0.00
27/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3437	4	3437	4	0.00
27/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3508	4	3508	4	0.00
27/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3473	4	3473	4	0.00
27/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3572	4	3572	4	0.00
27/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3643	4	3643	4	0.00
27/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3607	4	3607	4	0.00
27/02/2017	R248 On 04-May-17			Bond Future	9.61	93.3801	9.6089	93.3801	67,322.00
27/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2722	3	2722	3	0.00
27/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2673	3	2673	3	0.00
27/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2625	3	2625	3	0.00
27/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2211	2	2211	2	0.00
27/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2169	2	2169	2	0.00
27/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2253	2	2253	2	0.00
27/02/2017	R248 On 03-August-17			Bond Future	9.65	95.1665	9.6537	95.1665	200.00
27/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3452	4	3452	4	0.00
27/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3496	4	3496	4	0.00
27/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3409	4	3409	4	0.00
27/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4165	4	4165	4	0.00
27/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4212	4	4212	4	0.00
27/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4261	4	4261	4	0.00
27/02/2017	R248 On 02-November-17			Bond Future	9.70	92.6132	9.6954	92.6132	0.00
27/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4443	5	4443	5	0.00
27/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4532	5	4532	5	0.00
27/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4488	5	4488	5	0.00
27/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4941	5	4941	5	0.00
27/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4895	5	4895	5	0.00
27/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4850	5	4850	5	0.00