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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
17/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	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
17/02/2017	2025 On 04-May-17			Bond Future	129.56	129.6552	129.5555	129.6552	2,414.00
17/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3015	3	3015	3	0.00
17/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3005	3	3005	3	0.00
17/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3025	3	3025	3	0.00
17/02/2017	2025 On 03-August-17			Bond Future	130.72	130.8223	130.7215	130.8223	0.00
17/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3239	3	3239	3	0.00
17/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3259	3	3259	3	0.00
17/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3249	3	3249	3	0.00
17/02/2017	2025 On 02-November-17			Bond Future	133.34	133.4449	133.3419	133.4449	0.00
17/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	382	0	382	0	0.00
17/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	362	0	362	0	0.00
17/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	372	0	372	0	0.00
17/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2029 On 04-May-17			Bond Future	101.92	101.8132	101.9188	101.8132	2,272.00
17/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1269	1	1269	1	0.00
17/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1249	1	1249	1	0.00
17/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1259	1	1259	1	0.00
17/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 04-May-17			Bond Future	9.11	94.3550	9.1088	94.3550	32,785.00
17/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	1603	2	1603	2	0.00
17/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	1534	2	1534	2	0.00
17/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	1466	2	1466	2	0.00
17/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/02/2017	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
17/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 03-August-17			Bond Future	9.16	92.1557	9.1554	92.1557	0.00
17/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	1196	2	1196	2	0.00
17/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	1264	2	1264	2	0.00
17/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	1332	2	1332	2	0.00
17/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 02-November-17			Bond Future	9.19	93.9842	9.1896	93.9842	0.00
17/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	1153	2	1153	2	0.00
17/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	1086	2	1086	2	0.00
17/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	1019	2	1019	2	0.00
17/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2032 On 04-May-17			Bond Future	9.25	93.3407	9.2533	93.3407	19,129.00
17/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2854	3	2854	3	0.00
17/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2808	3	2808	3	0.00
17/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2762	3	2762	3	0.00
17/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1343	1	1343	1	0.00
17/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1371	1	1371	1	0.00
17/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1315	1	1315	1	0.00
17/02/2017	2032 On 03-August-17			Bond Future	9.30	95.1286	9.2979	95.1286	0.00
17/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3568	4	3568	4	0.00
17/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3651	4	3651	4	0.00
17/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3610	4	3610	4	0.00
17/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2529	2	2529	2	0.00
17/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2593	2	2593	2	0.00
17/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2561	2	2561	2	0.00
17/02/2017	2032 On 02-November-17			Bond Future	9.34	92.8568	9.3366	92.8568	0.00
17/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	4232	5	4232	5	0.00
17/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4273	5	4273	5	0.00
17/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4313	5	4313	5	0.00
17/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3155	3	3155	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
17/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3187	3	3187	3	0.00
17/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3123	3	3123	3	0.00
17/02/2017	2033 On 04-May-17			Bond Future	108.51	108.2184	108.5118	108.2184	5,778.00
17/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2328	3	2328	3	0.00
17/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2338	3	2338	3	0.00
17/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2318	3	2318	3	0.00
17/02/2017	2033 On 03-August-17			Bond Future	110.62	110.3155	110.6151	110.3155	0.00
17/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2505	3	2505	3	0.00
17/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2515	3	2515	3	0.00
17/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2525	3	2525	3	0.00
17/02/2017	2033 On 02-November-17			Bond Future	111.74	111.4366	111.7422	111.4366	0.00
17/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1652	1	1652	1	0.00
17/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1662	1	1662	1	0.00
17/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1672	1	1672	1	0.00
17/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2037 On 04-May-17			Bond Future	9.49	94.1388	9.4864	94.1388	46,172.00
17/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2796	3	2796	3	0.00
17/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2705	3	2705	3	0.00
17/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2750	3	2750	3	0.00
17/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	1938	2	1938	2	0.00
17/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	1903	2	1903	2	0.00
17/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1867	2	1867	2	0.00
17/02/2017	2037 On 03-August-17			Bond Future	9.54	91.6850	9.5363	91.6850	160.00
17/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3578	4	3578	4	0.00
17/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3535	4	3535	4	0.00
17/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3493	4	3493	4	0.00

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17/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3261	3	3261	3	0.00
17/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3223	3	3223	3	0.00
17/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3300	3	3300	3	0.00
17/02/2017	2037 On 02-November-17			Bond Future	9.58	93.5041	9.5753	93.5041	0.00
17/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4665	5	4665	5	0.00
17/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4622	5	4622	5	0.00
17/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4708	5	4708	5	0.00
17/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	3947	4	3947	4	0.00
17/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	3984	4	3984	4	0.00
17/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4021	4	4021	4	0.00
17/02/2017	2038 On 04-May-17			Bond Future	135.18	135.1895	135.1839	135.1895	20,533.00
17/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4596	5	4596	5	0.00
17/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4606	5	4606	5	0.00
17/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4586	5	4586	5	0.00
17/02/2017	2038 On 03-August-17			Bond Future	136.29	136.2957	136.2908	136.2957	0.00
17/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4879	5	4879	5	0.00
17/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4869	5	4869	5	0.00
17/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4889	5	4889	5	0.00
17/02/2017	2038 On 02-November-17			Bond Future	139.02	139.0280	139.0228	139.0280	0.00
17/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2223	2	2223	2	0.00
17/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2203	2	2203	2	0.00
17/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2213	2	2213	2	0.00
17/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2040 On 04-May-17			Bond Future	9.49	98.5115	9.4902	98.5115	9,025.00
17/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	3195	4	3195	4	0.00
17/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	3246	4	3246	4	0.00

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17/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	3144	4	3144	4	0.00
17/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	1961	2	1961	2	0.00
17/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	1998	2	1998	2	0.00
17/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	1925	2	1925	2	0.00
17/02/2017	2040 On 03-August-17			Bond Future	9.54	95.8910	9.5385	95.8910	0.00
17/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	4055	4	4055	4	0.00
17/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	4148	5	4148	5	0.00
17/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	4101	4	4101	4	0.00
17/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3387	3	3387	3	0.00
17/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3346	3	3346	3	0.00
17/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3427	3	3427	3	0.00
17/02/2017	2040 On 02-November-17			Bond Future	9.58	97.7937	9.5762	97.7937	0.00
17/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	5114	5	5114	5	0.00
17/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	5161	6	5161	6	0.00
17/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	5068	5	5068	5	0.00
17/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4345	4	4345	4	0.00
17/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4386	4	4386	4	0.00
17/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4426	4	4426	4	0.00
17/02/2017	2044 On 04-May-17			Bond Future	9.53	95.4892	9.5294	95.4892	19,616.00
17/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	3257	4	3257	4	0.00
17/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	3207	4	3207	4	0.00
17/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	3309	4	3309	4	0.00
17/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2005	2	2005	2	0.00
17/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	1968	2	1968	2	0.00
17/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2042	2	2042	2	0.00
17/02/2017	2044 On 03-August-17			Bond Future	9.58	92.9359	9.5767	92.9359	0.00
17/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	4100	4	4100	4	0.00
17/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	4007	4	4007	4	0.00
17/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	4054	4	4054	4	0.00
17/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3622	3	3622	3	0.00
17/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3580	3	3580	3	0.00
17/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3538	3	3538	3	0.00
17/02/2017	2044 On 02-November-17			Bond Future	9.61	94.7800	9.6137	94.7800	0.00
17/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	5052	5	5052	5	0.00

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17/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	5144	6	5144	6	0.00
17/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	5098	5	5098	5	0.00
17/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4602	4	4602	4	0.00
17/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4560	4	4560	4	0.00
17/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4644	4	4644	4	0.00
17/02/2017	2046 On 04-May-17			Bond Future	133.39	133.6746	133.3877	133.6746	19,696.00
17/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4942	5	4942	5	0.00
17/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4952	5	4952	5	0.00
17/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4932	5	4932	5	0.00
17/02/2017	2046 On 03-August-17			Bond Future	135.97	136.2650	135.9732	136.2650	0.00
17/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5217	5	5217	5	0.00
17/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5197	5	5197	5	0.00
17/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5207	5	5207	5	0.00
17/02/2017	2046 On 02-November-17			Bond Future	137.09	137.3922	137.0946	137.3922	0.00
17/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	795	1	795	1	0.00
17/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	775	1	775	1	0.00
17/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	785	1	785	1	0.00
17/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 04-May-17			Bond Future	145.19	145.1951	145.1891	145.1951	24,007.00
17/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2651	3	2651	3	0.00
17/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2641	3	2641	3	0.00
17/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2661	3	2661	3	0.00
17/02/2017	2050 On 03-August-17			Bond Future	146.32	146.3300	146.3246	146.3300	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
17/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2895	3	2895	3	0.00
17/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2915	3	2915	3	0.00
17/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2905	3	2905	3	0.00
17/02/2017	2050 On 02-November-17			Bond Future	149.26	149.2633	149.2579	149.2633	0.00
17/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4608	5	4608	5	0.00
17/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4588	5	4588	5	0.00
17/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4598	5	4598	5	0.00
17/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
17/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
17/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	AL37 On 04-May-17			Index Future	528.93	529.7850	528.9290	529.7850	1.00
17/02/2017	AL37 On 03-August-17			Index Future	539.06	539.9330	539.0630	539.9330	0.00
17/02/2017	AL37 On 02-November-17			Index Future	549.76	550.6430	549.7550	550.6430	0.00
17/02/2017	AL7T On 04-May-17			Index Future	612.45	615.0970	612.4540	615.0970	0.00
17/02/2017	AL7T On 03-August-17			Index Future	624.19	626.8790	624.1880	626.8790	0.00
17/02/2017	AL7T On 02-November-17			Index Future	636.57	639.3140	636.5690	639.3140	0.00
17/02/2017	ALBI On 04-May-17			Index Future	556.75	559.3940	556.7470	559.3940	598.00
17/02/2017	ALBI On 03-August-17			Index Future	567.41	570.1090	567.4140	570.1090	0.00
17/02/2017	ALBI On 02-November-17			Index Future	578.67	581.4180	578.6680	581.4180	0.00
17/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	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
17/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2017	EL28 On 04-May-17			Bond Future	130.39	130.1395	130.3895	130.1395	0.00
17/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7511	8	7511	8	0.00
17/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7521	8	7521	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
17/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7531	8	7531	8	0.00
17/02/2017	EL28 On 03-August-17			Bond Future	132.92	132.6612	132.9169	132.6612	0.00
17/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2253	3	2253	3	0.00
17/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2243	2	2243	2	0.00
17/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2263	3	2263	3	0.00
17/02/2017	EL28 On 02-November-17			Bond Future	133.81	133.5536	133.8143	133.5536	0.00
17/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	56	0	56	0	0.00
17/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	76	0	76	0	0.00
17/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	66	0	66	0	0.00
17/02/2017	ES33 On 04-May-17			Bond Future	10.41	78.8960	10.4145	78.8960	9,466.00
17/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	864	1	864	1	0.00
17/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	801	1	801	1	0.00
17/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	927	1	927	1	0.00
17/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 03-August-17			Bond Future	10.49	80.4072	10.4916	80.4072	0.00
17/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	369	1	369	1	0.00
17/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	243	1	243	1	0.00
17/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	306	1	306	1	0.00
17/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 02-November-17			Bond Future	10.57	78.2092	10.5660	78.2092	0.00
17/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	585	1	585	1	0.00
17/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	709	1	709	1	0.00
17/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	647	1	647	1	0.00
17/02/2017	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
17/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
17/02/2017	ES42 On 04-May-17			Bond Future	10.56	82.8329	10.5600	82.8329	8,777.00
17/02/2017	ES42 On 03-August-17			Bond Future	10.64	84.4193	10.6358	84.4193	0.00
17/02/2017	ES42 On 02-November-17			Bond Future	10.71	81.8321	10.7080	81.8321	0.00
17/02/2017	GOVI On 04-May-17			GOVI	554.48	557.1760	554.4840	557.1760	394.00
17/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2922940	295	2922940	295	0.00
17/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2922840	295	2922840	295	0.00
17/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2923040	295	2923040	295	0.00
17/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 03-August-17			GOVI	565.11	567.8490	565.1070	567.8490	0.00
17/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	40070	7	40070	7	0.00
17/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	39970	7	39970	7	0.00
17/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	40170	7	40170	7	0.00
17/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 02-November-17			GOVI	576.32	579.1120	576.3160	579.1120	0.00
17/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	38760	7	38760	7	0.00
17/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	38660	7	38660	7	0.00
17/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	38560	7	38560	7	0.00
17/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
17/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/02/2017	IGOV On 04-May-17			Index Future	254.14	254.1250	254.1380	254.1250	922.00
17/02/2017	IGOV On 03-August-17			Index Future	259.06	259.0500	259.0640	259.0500	412.00
17/02/2017	IGOV On 02-November-17			Index Future	264.26	264.2420	264.2570	264.2420	0.00
17/02/2017	ILBI On 04-May-17			Index Future	686.35	686.4900	686.3510	686.4900	0.00
17/02/2017	ILBI On 03-August-17			Index Future	699.38	699.5170	699.3750	699.5170	0.00
17/02/2017	ILBI On 02-November-17			Index Future	713.47	713.6120	713.4660	713.6120	0.00
17/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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17/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.5977	99.5973	99.5977	0.00
17/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6015	99.6011	99.6015	0.00
17/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.83	99.8282	99.8278	99.8282	0.00
17/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8359	99.8354	99.8359	0.00
17/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.86	99.8569	99.8565	99.8569	0.00
17/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1181	99.1176	99.1181	0.00
17/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.7413	98.7408	98.7413	0.00
17/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.76	98.7645	98.7640	98.7645	0.00
17/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2300	99.2300	99.2300	0.00
17/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.69	99.6950	99.6945	99.6950	0.00
17/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.26	97.2576	97.2567	97.2576	0.00
17/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.54	96.5439	96.5429	96.5439	0.00
17/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.79	95.7908	95.7897	95.7908	0.00
17/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.02	96.0182	96.0172	96.0182	0.00
17/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.25	98.2495	98.2484	98.2495	50.00
17/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.42	98.4225	98.4213	98.4225	0.00
17/02/2017	IS10 On 17-December-25			Interest Rate Swap	96.77	96.7746	96.7727	96.7746	0.00
17/02/2017	IS10 On 16-March-26			Interest Rate Swap	93.80	93.8052	93.8032	93.8052	0.00
17/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.56	92.5618	92.5598	92.5618	0.00
17/02/2017	IS10 On 21-September-26			Interest Rate Swap	94.70	94.7062	94.7042	94.7062	0.00
17/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.45	98.4504	98.4485	98.4504	0.00
17/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.03	97.0286	97.0265	97.0286	0.00
17/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	1,000.00
17/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
17/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
17/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
17/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
17/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
17/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
17/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
17/02/2017	R023 On 04-May-17			Bond Future	8.29	99.2006	8.2878	99.2006	19,210.00
17/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1877	2	1877	2	0.00
17/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1939	2	1939	2	0.00
17/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1908	2	1908	2	0.00
17/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	537	0	537	0	0.00
17/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	524	0	524	0	0.00
17/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	511	0	511	0	0.00
17/02/2017	R023 On 03-August-17			Bond Future	8.31	101.1008	8.3136	101.1008	0.00
17/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2240	2	2240	2	0.00
17/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2294	2	2294	2	0.00
17/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2267	2	2267	2	0.00
17/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1099	1	1099	1	0.00
17/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1083	1	1083	1	0.00
17/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1067	1	1067	1	0.00
17/02/2017	R023 On 02-November-17			Bond Future	8.33	99.1743	8.3315	99.1743	0.00
17/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2286	2	2286	2	0.00
17/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2310	2	2310	2	0.00
17/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2335	2	2335	2	0.00
17/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1324	1	1324	1	0.00
17/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1307	1	1307	1	0.00
17/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1340	1	1340	1	0.00
17/02/2017	R035 On 04-May-17			Bond Future	9.37	97.8657	9.3719	97.8657	7,829.00
17/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	1300	2	1300	2	0.00
17/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	1462	2	1462	2	0.00
17/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	1381	2	1381	2	0.00
17/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 03-August-17			Bond Future	9.42	99.7404	9.4162	99.7404	0.00
17/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	847	1	847	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
17/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	766	1	766	1	0.00
17/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	685	1	685	1	0.00
17/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 02-November-17			Bond Future	9.46	97.2160	9.4570	97.2160	0.00
17/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	1152	2	1152	2	0.00
17/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	1232	2	1232	2	0.00
17/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	1072	2	1072	2	0.00
17/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R186 On 04-May-17			Bond Future	8.71	115.9621	8.7138	115.9621	114,746.00
17/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3878	4	3878	4	0.00
17/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2411	3	2411	3	0.00
17/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2627	3	2627	3	0.00
17/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1681	2	1681	2	500.00
17/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2496	3	2496	3	0.00
17/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2805	3	2805	3	0.00
17/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	930	1	930	1	500.00
17/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2454	3	2454	3	0.00
17/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	986	1	986	1	0.00
17/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	584	0	584	0	5,709.00
17/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1202	1	1202	1	0.00
17/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1078	1	1078	1	500.00
17/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2844	3	2844	3	0.00
17/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1177	1	1177	1	0.00
17/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1776	2	1776	2	0.00
17/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1151	1	1151	1	0.00
17/02/2017	R186 On 03-August-17			Bond Future	8.75	112.8802	8.7526	112.8802	0.00
17/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5762	6	5762	6	0.00
17/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	5029	5	5029	5	0.00
17/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3112	3	3112	3	0.00
17/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3190	4	3190	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
17/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3151	3	3151	3	0.00
17/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2884	3	2884	3	0.00
17/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1085	1	1085	1	750.00
17/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	858	1	858	1	6,500.00
17/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2055	2	2055	2	0.00
17/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	1999	2	1999	2	0.00
17/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2228	2	2228	2	750.00
17/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2027	2	2027	2	0.00
17/02/2017	R186 On 02-November-17			Bond Future	8.78	115.1198	8.7813	115.1198	0.00
17/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3508	4	3508	4	0.00
17/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3545	4	3545	4	0.00
17/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3581	4	3581	4	0.00
17/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2828	3	2828	3	0.00
17/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2799	3	2799	3	0.00
17/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2857	3	2857	3	0.00
17/02/2017	R197 On 04-May-17			Bond Future	302.04	302.0538	302.0413	302.0538	1,063.00
17/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6549	7	6549	7	0.00
17/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6559	7	6559	7	0.00
17/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6539	7	6539	7	0.00
17/02/2017	R197 On 03-August-17			Bond Future	300.94	300.9537	300.9428	300.9537	0.00
17/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7107	7	7107	7	0.00
17/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7127	7	7127	7	0.00
17/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7117	7	7117	7	0.00
17/02/2017	R197 On 02-November-17			Bond Future	306.98	306.9872	306.9758	306.9872	0.00
17/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1806	2	1806	2	0.00
17/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1816	2	1816	2	0.00
17/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1826	2	1826	2	0.00
17/02/2017	R197 On 02-November-17	305.16	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
17/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 04-May-17			Bond Future	249.66	249.6676	249.6574	249.6676	33,873.00
17/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	7053	7	7053	7	0.00
17/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	7063	7	7063	7	0.00
17/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	7073	7	7073	7	0.00
17/02/2017	R202 On 03-August-17			Bond Future	250.80	250.8124	250.8035	250.8124	0.00
17/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7557	8	7557	8	0.00
17/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7567	8	7567	8	0.00
17/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7547	8	7547	8	0.00
17/02/2017	R202 On 02-November-17			Bond Future	255.83	255.8403	255.8313	255.8403	0.00
17/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	1941	2	1941	2	0.00
17/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	1931	2	1931	2	0.00
17/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	1921	2	1921	2	0.00
17/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R203 On 04-May-17			Bond Future	7.24	101.5093	7.2371	101.5093	31,101.00
17/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	18	0	18	0	0.00
17/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	20	0	20	0	0.00
17/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	19	0	19	0	0.00
17/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	130	0	130	0	0.00
17/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	127	0	127	0	0.00
17/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	133	0	133	0	0.00
17/02/2017	R203 On 03-August-17			Bond Future	6.05	103.4537	6.0505	103.4537	0.00
17/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	7	0	7	0	0.00
17/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	8	0	8	0	0.00
17/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	7	0	7	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
17/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	132	0	132	0	0.00
17/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	133	0	133	0	0.00
17/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	134	0	134	0	0.00
17/02/2017	R204 On 04-May-17			Bond Future	7.57	103.6980	7.5672	103.6980	29,025.00
17/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	576	1	576	1	0.00
17/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	600	1	600	1	0.00
17/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	588	1	588	1	0.00
17/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	74	0	74	0	0.00
17/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	71	0	71	0	0.00
17/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	77	0	77	0	0.00
17/02/2017	R204 On 03-August-17			Bond Future	7.53	101.6438	7.5303	101.6438	0.00
17/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	509	1	509	1	0.00
17/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	518	1	518	1	0.00
17/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	526	1	526	1	0.00
17/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	228	0	228	0	0.00
17/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	223	0	223	0	0.00
17/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	219	0	219	0	0.00
17/02/2017	R204 On 02-November-17			Bond Future	7.41	103.6604	7.4069	103.6604	0.00
17/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	547	1	547	1	0.00
17/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	532	1	532	1	0.00
17/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	540	1	540	1	0.00
17/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	179	0	179	0	0.00
17/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	176	0	176	0	0.00
17/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	173	0	173	0	0.00
17/02/2017	R207 On 04-May-17			Bond Future	7.80	101.0635	7.7985	101.0635	75,116.00
17/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1063	1	1063	1	0.00
17/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1101	1	1101	1	0.00
17/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1082	1	1082	1	0.00
17/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	111	0	111	0	0.00
17/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	119	0	119	0	0.00
17/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	115	0	115	0	0.00
17/02/2017	R207 On 03-August-17			Bond Future	7.81	99.3561	7.8067	99.3561	0.00
17/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1121	1	1121	1	51.00
17/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1463	2	1463	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
17/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1446	2	1446	2	0.00
17/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1480	2	1480	2	0.00
17/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	194	0	194	0	0.00
17/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	186	0	186	0	0.00
17/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	297	0	297	0	0.00
17/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	190	0	190	0	0.00
17/02/2017	R207 On 02-November-17			Bond Future	7.77	101.3273	7.7703	101.3273	0.00
17/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	961	1	961	1	0.00
17/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	986	1	986	1	0.00
17/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	973	1	973	1	0.00
17/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	445	0	445	0	0.00
17/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	438	0	438	0	0.00
17/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	452	0	452	0	0.00
17/02/2017	R208 On 04-May-17			Bond Future	7.96	96.8761	7.9551	96.8761	21,493.00
17/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1526	2	1526	2	0.00
17/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1577	2	1577	2	0.00
17/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1552	2	1552	2	0.00
17/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	204	0	204	0	0.00
17/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	192	0	192	0	0.00
17/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	198	0	198	0	0.00
17/02/2017	R208 On 03-August-17			Bond Future	7.97	98.7317	7.9688	98.7317	0.00
17/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1539	2	1539	2	0.00
17/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1580	2	1580	2	0.00
17/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1559	2	1559	2	0.00
17/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	529	0	529	0	0.00
17/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	520	0	520	0	0.00
17/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	538	0	538	0	0.00
17/02/2017	R208 On 02-November-17			Bond Future	7.96	97.2875	7.9628	97.2875	0.00
17/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1396	1	1396	1	0.00
17/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1431	2	1431	2	0.00
17/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1413	2	1413	2	0.00
17/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	766	1	766	1	0.00
17/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	755	1	755	1	0.00
17/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	777	1	777	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
17/02/2017	R209 On 04-May-17			Bond Future	9.37	73.7872	9.3653	73.7872	62,943.00
17/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	683	1	683	1	1,130.00
17/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2884	3	2884	3	0.00
17/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2184	2	2184	2	0.00
17/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1715	2	1715	2	0.00
17/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2223	3	2223	3	0.00
17/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2261	3	2261	3	0.00
17/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1085	1	1085	1	1,130.00
17/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	3795	3	3795	3	0.00
17/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1532	1	1532	1	0.00
17/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	1960	2	1960	2	1,130.00
17/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1503	1	1503	1	0.00
17/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1473	1	1473	1	0.00
17/02/2017	R209 On 03-August-17			Bond Future	9.41	75.2004	9.4063	75.2004	0.00
17/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2960	3	2960	3	0.00
17/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2924	3	2924	3	0.00
17/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2996	3	2996	3	0.00
17/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2729	3	2729	3	0.00
17/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2697	2	2697	2	0.00
17/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2762	3	2762	3	0.00
17/02/2017	R209 On 02-November-17			Bond Future	9.44	73.5415	9.4422	73.5415	0.00
17/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3825	4	3825	4	0.00
17/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3753	4	3753	4	0.00
17/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3789	4	3789	4	0.00
17/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3163	3	3163	3	0.00
17/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3225	3	3225	3	0.00
17/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3194	3	3194	3	0.00
17/02/2017	R210 On 04-May-17			Bond Future	189.12	188.7583	189.1164	188.7583	1,698.00
17/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3194	4	3194	4	0.00
17/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3214	4	3214	4	0.00
17/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3204	4	3204	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
17/02/2017	R210 On 03-August-17			Bond Future	192.78	192.4160	192.7822	192.4160	0.00
17/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3508	4	3508	4	0.00
17/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3518	4	3518	4	0.00
17/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3498	4	3498	4	0.00
17/02/2017	R210 On 02-November-17			Bond Future	194.21	193.8413	194.2147	193.8413	0.00
17/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	2145	2	2145	2	0.00
17/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	2135	2	2135	2	0.00
17/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	2125	2	2125	2	0.00
17/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 04-May-17			Bond Future	149.51	149.5119	149.5057	149.5119	3,258.00
17/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2734	3	2734	3	0.00
17/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2724	3	2724	3	0.00
17/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2744	3	2744	3	0.00
17/02/2017	R212 On 03-August-17			Bond Future	150.35	150.3593	150.3538	150.3593	0.00
17/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2986	3	2986	3	0.00
17/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	2996	3	2996	3	0.00
17/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3006	3	3006	3	0.00
17/02/2017	R212 On 02-November-17			Bond Future	153.37	153.3736	153.3679	153.3736	0.00
17/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	958	1	958	1	0.00
17/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	948	1	948	1	0.00
17/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	968	1	968	1	0.00
17/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R212 On 02-November-17	152.42	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
17/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
17/02/2017	R213 On 04-May-17			Bond Future	9.14	85.1806	9.1435	85.1806	44,842.00
17/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2570	3	2570	3	0.00
17/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2655	3	2655	3	0.00
17/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2612	3	2612	3	0.00
17/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1149	1	1149	1	0.00
17/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1125	1	1125	1	0.00
17/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1174	1	1174	1	0.00
17/02/2017	R213 On 03-August-17			Bond Future	9.18	86.8123	9.1834	86.8123	0.00
17/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3266	4	3266	4	0.00
17/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3304	4	3304	4	0.00
17/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3342	4	3342	4	0.00
17/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2255	2	2255	2	0.00
17/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2227	2	2227	2	0.00
17/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2284	2	2284	2	0.00
17/02/2017	R213 On 02-November-17			Bond Future	9.22	84.9827	9.2196	84.9827	0.00
17/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3767	4	3767	4	0.00
17/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3694	4	3694	4	0.00
17/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3730	4	3730	4	0.00
17/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	2895	3	2895	3	0.00
17/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	2865	3	2865	3	0.00
17/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2836	3	2836	3	0.00
17/02/2017	R214 On 04-May-17			Bond Future	9.44	74.0344	9.4433	74.0344	35,149.00
17/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2420	3	2420	3	0.00
17/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2502	3	2502	3	0.00
17/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2461	3	2461	3	0.00
17/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1580	1	1580	1	0.00
17/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1550	1	1550	1	0.00
17/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1520	1	1520	1	0.00
17/02/2017	R214 On 03-August-17			Bond Future	9.48	75.4526	9.4831	75.4526	0.00
17/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	3089	3	3089	3	0.00
17/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	3126	3	3126	3	0.00
17/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	3163	3	3163	3	0.00
17/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	2861	3	2861	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
17/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	2827	3	2827	3	0.00
17/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	2896	3	2896	3	0.00
17/02/2017	R214 On 02-November-17			Bond Future	9.52	73.6514	9.5197	73.6514	0.00
17/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3866	4	3866	4	0.00
17/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3941	4	3941	4	0.00
17/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3903	4	3903	4	0.00
17/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3437	3	3437	3	0.00
17/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3370	3	3370	3	0.00
17/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3403	3	3403	3	0.00
17/02/2017	R248 On 04-May-17			Bond Future	9.53	94.6745	9.5251	94.6745	64,165.00
17/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	3319	4	3319	4	0.00
17/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	3267	4	3267	4	0.00
17/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	3215	4	3215	4	0.00
17/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2036	2	2036	2	0.00
17/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	1998	2	1998	2	0.00
17/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2074	2	2074	2	0.00
17/02/2017	R248 On 03-August-17			Bond Future	9.57	96.4881	9.5672	96.4881	200.00
17/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	4023	4	4023	4	0.00
17/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	4070	4	4070	4	0.00
17/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3977	4	3977	4	0.00
17/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	3953	4	3953	4	0.00
17/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	3997	4	3997	4	0.00
17/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4043	4	4043	4	0.00
17/02/2017	R248 On 02-November-17			Bond Future	9.61	93.9626	9.6061	93.9626	0.00
17/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	5026	5	5026	5	0.00
17/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	5120	6	5120	6	0.00
17/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	5073	5	5073	5	0.00
17/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4719	4	4719	4	0.00
17/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4675	4	4675	4	0.00
17/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4632	4	4632	4	0.00