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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
20/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	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
20/02/2017	2025 On 04-May-17			Bond Future	129.55	129.5555	129.5493	129.5555	2,414.00
20/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3021	3	3021	3	0.00
20/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3011	3	3011	3	0.00
20/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3031	3	3031	3	0.00
20/02/2017	2025 On 03-August-17			Bond Future	130.72	130.7215	130.7150	130.7215	0.00
20/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3245	3	3245	3	0.00
20/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3265	3	3265	3	0.00
20/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3255	3	3255	3	0.00
20/02/2017	2025 On 02-November-17			Bond Future	133.33	133.3419	133.3328	133.3419	0.00
20/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	373	0	373	0	0.00
20/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	353	0	353	0	0.00
20/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	363	0	363	0	0.00
20/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2029 On 04-May-17			Bond Future	101.91	101.9188	101.9138	101.9188	2,272.00
20/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1264	1	1264	1	0.00
20/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1244	1	1244	1	0.00
20/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1254	1	1254	1	0.00
20/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 04-May-17			Bond Future	9.19	93.8877	9.1908	93.8877	32,785.00
20/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	1030	2	1030	2	0.00
20/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	962	2	962	2	0.00
20/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	893	1	893	1	0.00
20/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/02/2017	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
20/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 03-August-17			Bond Future	9.24	91.6797	9.2401	91.6797	0.00
20/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	613	1	613	1	0.00
20/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	681	1	681	1	0.00
20/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	749	1	749	1	0.00
20/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 02-November-17			Bond Future	9.28	93.4987	9.2774	93.4987	0.00
20/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	556	1	556	1	0.00
20/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	489	1	489	1	0.00
20/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	422	1	422	1	0.00
20/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2032 On 04-May-17			Bond Future	9.34	92.8399	9.3350	92.8399	19,129.00
20/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2442	3	2442	3	0.00
20/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2399	3	2399	3	0.00
20/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2357	3	2357	3	0.00
20/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1548	1	1548	1	0.00
20/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1579	1	1579	1	0.00
20/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1517	1	1517	1	0.00
20/02/2017	2032 On 03-August-17			Bond Future	9.38	94.6184	9.3822	94.6184	0.00
20/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3275	4	3275	4	0.00
20/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3197	4	3197	4	0.00
20/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3236	4	3236	4	0.00
20/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2778	3	2778	3	0.00
20/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2846	3	2846	3	0.00
20/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2812	3	2812	3	0.00
20/02/2017	2032 On 02-November-17			Bond Future	9.42	92.3364	9.4239	92.3364	0.00
20/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3859	4	3859	4	0.00
20/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3897	4	3897	4	0.00
20/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3936	4	3936	4	0.00
20/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3418	3	3418	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
20/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3452	3	3452	3	0.00
20/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3385	3	3385	3	0.00
20/02/2017	2033 On 04-May-17			Bond Future	108.36	108.5118	108.3575	108.5118	5,778.00
20/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2483	2	2483	2	0.00
20/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2493	2	2493	2	0.00
20/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2473	2	2473	2	0.00
20/02/2017	2033 On 03-August-17			Bond Future	110.46	110.6151	110.4577	110.6151	0.00
20/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2662	3	2662	3	0.00
20/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2672	3	2672	3	0.00
20/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2682	3	2682	3	0.00
20/02/2017	2033 On 02-November-17			Bond Future	111.58	111.7422	111.5795	111.7422	0.00
20/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1490	2	1490	2	0.00
20/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1500	2	1500	2	0.00
20/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1510	2	1510	2	0.00
20/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2037 On 04-May-17			Bond Future	9.57	93.5486	9.5681	93.5486	46,750.00
20/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2380	3	2380	3	0.00
20/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2296	3	2296	3	0.00
20/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2338	3	2338	3	0.00
20/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2199	2	2199	2	0.00
20/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2160	2	2160	2	0.00
20/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2121	2	2121	2	0.00
20/02/2017	2037 On 03-August-17			Bond Future	9.62	91.0838	9.6204	91.0838	160.00
20/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3193	4	3193	4	0.00
20/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3153	4	3153	4	0.00
20/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3114	3	3114	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
20/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3561	3	3561	3	0.00
20/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3520	3	3520	3	0.00
20/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3602	3	3602	3	0.00
20/02/2017	2037 On 02-November-17			Bond Future	9.66	92.8910	9.6620	92.8910	0.00
20/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4266	5	4266	5	0.00
20/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4307	5	4307	5	0.00
20/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4226	5	4226	5	0.00
20/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4244	4	4244	4	0.00
20/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4283	4	4283	4	0.00
20/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4322	4	4322	4	0.00
20/02/2017	2038 On 04-May-17			Bond Future	135.18	135.1839	135.1772	135.1839	20,533.00
20/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4603	5	4603	5	0.00
20/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4613	5	4613	5	0.00
20/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4593	5	4593	5	0.00
20/02/2017	2038 On 03-August-17			Bond Future	136.28	136.2908	136.2839	136.2908	0.00
20/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4886	5	4886	5	0.00
20/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4876	5	4876	5	0.00
20/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4896	5	4896	5	0.00
20/02/2017	2038 On 02-November-17			Bond Future	139.01	139.0228	139.0132	139.0228	0.00
20/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2213	2	2213	2	0.00
20/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2193	2	2193	2	0.00
20/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2203	2	2203	2	0.00
20/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2040 On 04-May-17			Bond Future	9.57	97.8732	9.5718	97.8732	9,025.00
20/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2734	3	2734	3	0.00
20/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2781	3	2781	3	0.00

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20/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2688	3	2688	3	0.00
20/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2224	2	2224	2	0.00
20/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2265	2	2265	2	0.00
20/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2184	2	2184	2	0.00
20/02/2017	2040 On 03-August-17			Bond Future	9.62	95.2406	9.6225	95.2406	0.00
20/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3630	4	3630	4	0.00
20/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3718	4	3718	4	0.00
20/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3674	4	3674	4	0.00
20/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3696	3	3696	3	0.00
20/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3653	3	3653	3	0.00
20/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3739	3	3739	3	0.00
20/02/2017	2040 On 02-November-17			Bond Future	9.66	97.1304	9.6628	97.1304	0.00
20/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4683	5	4683	5	0.00
20/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4727	5	4727	5	0.00
20/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4639	5	4639	5	0.00
20/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4665	4	4665	4	0.00
20/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4707	4	4707	4	0.00
20/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4750	4	4750	4	0.00
20/02/2017	2044 On 04-May-17			Bond Future	9.61	94.8440	9.6109	94.8440	19,616.00
20/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2792	3	2792	3	0.00
20/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2745	3	2745	3	0.00
20/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2839	3	2839	3	0.00
20/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2269	2	2269	2	0.00
20/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2229	2	2229	2	0.00
20/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2310	2	2310	2	0.00
20/02/2017	2044 On 03-August-17			Bond Future	9.66	92.2787	9.6606	92.2787	0.00
20/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3673	4	3673	4	0.00
20/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3585	4	3585	4	0.00
20/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3629	4	3629	4	0.00
20/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3944	4	3944	4	0.00
20/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3899	4	3899	4	0.00
20/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3854	4	3854	4	0.00
20/02/2017	2044 On 02-November-17			Bond Future	9.70	94.1097	9.7001	94.1097	0.00
20/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4624	5	4624	5	0.00

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20/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4711	5	4711	5	0.00
20/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4667	5	4667	5	0.00
20/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4931	5	4931	5	0.00
20/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4887	5	4887	5	0.00
20/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4975	5	4975	5	0.00
20/02/2017	2046 On 04-May-17			Bond Future	133.24	133.3877	133.2408	133.3877	19,696.00
20/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	5089	5	5089	5	0.00
20/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	5099	5	5099	5	0.00
20/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	5079	5	5079	5	0.00
20/02/2017	2046 On 03-August-17			Bond Future	135.82	135.9732	135.8232	135.9732	0.00
20/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5367	5	5367	5	0.00
20/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5347	5	5347	5	0.00
20/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5357	5	5357	5	0.00
20/02/2017	2046 On 02-November-17			Bond Future	136.94	137.0946	136.9392	137.0946	0.00
20/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	619	1	619	1	0.00
20/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	639	1	639	1	0.00
20/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	629	1	629	1	0.00
20/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 04-May-17			Bond Future	145.18	145.1891	145.1820	145.1891	24,007.00
20/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2658	3	2658	3	0.00
20/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2648	3	2648	3	0.00
20/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2668	3	2668	3	0.00
20/02/2017	2050 On 03-August-17			Bond Future	146.32	146.3246	146.3172	146.3246	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
20/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2903	3	2903	3	0.00
20/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2923	3	2923	3	0.00
20/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2913	3	2913	3	0.00
20/02/2017	2050 On 02-November-17			Bond Future	149.25	149.2579	149.2473	149.2579	0.00
20/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4597	5	4597	5	0.00
20/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4577	5	4577	5	0.00
20/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4587	5	4587	5	0.00
20/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
20/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
20/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	AL37 On 04-May-17			Index Future	527.31	528.9290	527.3050	528.9290	1.00
20/02/2017	AL37 On 03-August-17			Index Future	537.41	539.0630	537.4130	539.0630	0.00
20/02/2017	AL37 On 02-November-17			Index Future	548.06	549.7550	548.0590	549.7550	0.00
20/02/2017	AL7T On 04-May-17			Index Future	609.48	612.4540	609.4830	612.4540	0.00
20/02/2017	AL7T On 03-August-17			Index Future	621.17	624.1880	621.1670	624.1880	0.00
20/02/2017	AL7T On 02-November-17			Index Future	633.47	636.5690	633.4720	636.5690	0.00
20/02/2017	ALBI On 04-May-17			Index Future	553.62	556.7470	553.6170	556.7470	598.00
20/02/2017	ALBI On 03-August-17			Index Future	564.23	567.4140	564.2290	567.4140	0.00
20/02/2017	ALBI On 02-November-17			Index Future	575.41	578.6680	575.4070	578.6680	0.00
20/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	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
20/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2017	EL28 On 04-May-17			Bond Future	130.01	130.3895	130.0059	130.3895	0.00
20/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7894	8	7894	8	0.00
20/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7904	8	7904	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
20/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7914	8	7914	8	0.00
20/02/2017	EL28 On 03-August-17			Bond Future	132.53	132.9169	132.5257	132.9169	0.00
20/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2644	2	2644	2	0.00
20/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2634	2	2634	2	0.00
20/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2654	2	2654	2	0.00
20/02/2017	EL28 On 02-November-17			Bond Future	133.41	133.8143	133.4127	133.8143	0.00
20/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	457	0	457	0	0.00
20/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	477	0	477	0	0.00
20/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	467	0	467	0	0.00
20/02/2017	ES33 On 04-May-17			Bond Future	10.50	78.4375	10.4959	78.4375	9,466.00
20/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	343	1	343	1	0.00
20/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	280	1	280	1	0.00
20/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	406	1	406	1	0.00
20/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 03-August-17			Bond Future	10.58	79.9401	10.5756	79.9401	0.00
20/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	287	0	287	0	0.00
20/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	161	0	161	0	0.00
20/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	224	0	224	0	0.00
20/02/2017	ES33 On 02-November-17			Bond Future	10.65	77.7328	10.6531	77.7328	0.00
20/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	43	1	43	1	0.00
20/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	166	1	166	1	0.00
20/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	105	1	105	1	0.00
20/02/2017	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
20/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
20/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
20/02/2017	ES42 On 04-May-17			Bond Future	10.64	82.3045	10.6415	82.3045	8,777.00
20/02/2017	ES42 On 03-August-17			Bond Future	10.72	83.8811	10.7199	83.8811	0.00
20/02/2017	ES42 On 02-November-17			Bond Future	10.80	81.2831	10.7951	81.2831	0.00
20/02/2017	GOVI On 04-May-17			GOVI	551.36	554.4840	551.3610	554.4840	394.00
20/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2891710	292	2891710	292	0.00
20/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2891610	292	2891610	292	0.00
20/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2891810	292	2891810	292	0.00
20/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 03-August-17			GOVI	561.93	565.1070	561.9300	565.1070	0.00
20/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	8300	4	8300	4	0.00
20/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	8200	4	8200	4	0.00
20/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	8400	4	8400	4	0.00
20/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 02-November-17			GOVI	573.06	576.3160	573.0620	576.3160	0.00
20/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	6220	4	6220	4	0.00
20/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	6120	4	6120	4	0.00
20/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	6020	4	6020	4	0.00
20/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
20/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
20/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2017	IGOV On 04-May-17			Index Future	253.99	254.1380	253.9930	254.1380	922.00
20/02/2017	IGOV On 03-August-17			Index Future	258.92	259.0640	258.9160	259.0640	412.00
20/02/2017	IGOV On 02-November-17			Index Future	264.10	264.2570	264.1010	264.2570	0.00
20/02/2017	ILBI On 04-May-17			Index Future	686.21	686.3510	686.2120	686.3510	0.00
20/02/2017	ILBI On 03-August-17			Index Future	699.24	699.3750	699.2370	699.3750	0.00
20/02/2017	ILBI On 02-November-17			Index Future	713.32	713.4660	713.3190	713.4660	0.00
20/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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20/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.5973	99.6003	99.5973	0.00
20/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6011	99.6155	99.6011	0.00
20/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.86	99.8278	99.8571	99.8278	0.00
20/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.88	99.8354	99.8791	99.8354	0.00
20/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.89	99.8565	99.8852	99.8565	0.00
20/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.16	99.1176	99.1613	99.1176	0.00
20/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.80	98.7408	98.7994	98.7408	0.00
20/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.84	98.7640	98.8400	98.7640	0.00
20/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.32	99.2300	99.3200	99.2300	0.00
20/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.81	99.6945	99.8077	99.6945	0.00
20/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.48	97.2567	97.4832	97.2567	0.00
20/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.80	96.5429	96.7967	96.5429	0.00
20/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.08	95.7897	96.0770	95.7897	0.00
20/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.34	96.0172	96.3427	96.0172	0.00
20/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.60	98.2484	98.6035	98.2484	50.00
20/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.80	98.4213	98.8001	98.4213	0.00
20/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.44	96.7727	97.4360	96.7727	0.00
20/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.50	93.8032	94.4969	93.8032	0.00
20/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.28	92.5598	93.2796	92.5598	0.00
20/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.44	94.7042	95.4391	94.7042	0.00
20/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.19	98.4485	99.1869	98.4485	0.00
20/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.78	97.0265	97.7840	97.0265	0.00
20/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	1,000.00
20/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
20/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
20/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.37	92.6500	7.3700	92.6500	0.00
20/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.37	92.6700	7.3700	92.6700	0.00
20/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.6500	7.3800	92.6500	0.00
20/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.38	92.6600	7.3800	92.6600	0.00
20/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.40	92.6500	7.4000	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
20/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.41	92.6400	7.4100	92.6400	0.00
20/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.44	92.6300	7.4400	92.6300	0.00
20/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.45	92.6300	7.4500	92.6300	0.00
20/02/2017	R023 On 04-May-17			Bond Future	8.37	99.0151	8.3660	99.0151	18,926.00
20/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1622	2	1622	2	0.00
20/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1681	2	1681	2	0.00
20/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1651	2	1651	2	0.00
20/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	632	1	632	1	0.00
20/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	617	1	617	1	0.00
20/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	602	1	602	1	0.00
20/02/2017	R023 On 03-August-17			Bond Future	8.40	100.9122	8.3960	100.9122	0.00
20/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2012	2	2012	2	0.00
20/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2063	2	2063	2	0.00
20/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2037	2	2037	2	0.00
20/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1226	1	1226	1	0.00
20/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1208	1	1208	1	0.00
20/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1191	1	1191	1	0.00
20/02/2017	R023 On 02-November-17			Bond Future	8.42	98.9817	8.4193	98.9817	0.00
20/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2065	2	2065	2	0.00
20/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2112	2	2112	2	0.00
20/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2089	2	2089	2	0.00
20/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1467	1	1467	1	0.00
20/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1449	1	1449	1	0.00
20/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1484	1	1484	1	0.00
20/02/2017	R035 On 04-May-17			Bond Future	9.45	97.4000	9.4535	97.4000	7,829.00
20/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	625	1	625	1	0.00
20/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	788	1	788	1	0.00
20/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	707	1	707	1	0.00
20/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 03-August-17			Bond Future	9.50	99.2661	9.5002	99.2661	0.00
20/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	160	1	160	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
20/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	79	1	79	1	0.00
20/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	1	0	1	0.00
20/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	2	0	2	0	0.00
20/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 02-November-17			Bond Future	9.54	96.7322	9.5439	96.7322	0.00
20/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	449	1	449	1	0.00
20/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	529	1	529	1	0.00
20/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	370	1	370	1	0.00
20/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R186 On 04-May-17			Bond Future	8.80	115.4631	8.7963	115.4631	114,126.00
20/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3418	4	3418	4	0.00
20/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2041	2	2041	2	0.00
20/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2240	3	2240	3	0.00
20/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2119	2	2119	2	0.00
20/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2406	3	2406	3	0.00
20/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1379	2	1379	2	500.00
20/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2080	2	2080	2	0.00
20/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	724	1	724	1	500.00
20/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1155	1	1155	1	0.00
20/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	693	1	693	1	5,709.00
20/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1400	1	1400	1	0.00
20/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1259	1	1259	1	500.00
20/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1371	1	1371	1	0.00
20/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3206	3	3206	3	0.00
20/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1343	1	1343	1	0.00
20/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2042	2	2042	2	0.00
20/02/2017	R186 On 03-August-17			Bond Future	8.84	112.3720	8.8385	112.3720	0.00
20/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5299	6	5299	6	0.00
20/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4590	5	4590	5	0.00
20/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2839	3	2839	3	0.00
20/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2766	3	2766	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
20/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2552	3	2552	3	0.00
20/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2803	3	2803	3	0.00
20/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	973	1	973	1	6,500.00
20/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1225	1	1225	1	750.00
20/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2287	2	2287	2	0.00
20/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2227	2	2227	2	0.00
20/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2474	2	2474	2	750.00
20/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2257	2	2257	2	0.00
20/02/2017	R186 On 02-November-17			Bond Future	8.87	114.6015	8.8711	114.6015	0.00
20/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3175	4	3175	4	0.00
20/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3209	4	3209	4	0.00
20/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3244	4	3244	4	0.00
20/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3085	3	3085	3	0.00
20/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3054	3	3054	3	0.00
20/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3116	3	3116	3	0.00
20/02/2017	R197 On 04-May-17			Bond Future	302.03	302.0413	302.0263	302.0413	1,063.00
20/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6564	7	6564	7	0.00
20/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6574	7	6574	7	0.00
20/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6554	7	6554	7	0.00
20/02/2017	R197 On 03-August-17			Bond Future	300.93	300.9428	300.9272	300.9428	0.00
20/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7123	7	7123	7	0.00
20/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7143	7	7143	7	0.00
20/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7133	7	7133	7	0.00
20/02/2017	R197 On 02-November-17			Bond Future	306.95	306.9758	306.9540	306.9758	0.00
20/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1784	2	1784	2	0.00
20/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1794	2	1794	2	0.00
20/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1804	2	1804	2	0.00
20/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00

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20/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 04-May-17			Bond Future	249.65	249.6574	249.6452	249.6574	33,873.00
20/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	7065	7	7065	7	0.00
20/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	7075	7	7075	7	0.00
20/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	7085	7	7085	7	0.00
20/02/2017	R202 On 03-August-17			Bond Future	250.79	250.8035	250.7910	250.8035	0.00
20/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7569	8	7569	8	0.00
20/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7579	8	7579	8	0.00
20/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7559	8	7559	8	0.00
20/02/2017	R202 On 02-November-17			Bond Future	255.81	255.8313	255.8134	255.8313	0.00
20/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	1923	2	1923	2	0.00
20/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	1913	2	1913	2	0.00
20/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	1903	2	1903	2	0.00
20/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R203 On 04-May-17			Bond Future	7.34	101.5282	7.3367	101.5282	31,102.00
20/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	11	0	11	0	0.00
20/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	12	0	12	0	0.00
20/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	12	0	12	0	0.00
20/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	158	0	158	0	0.00
20/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	155	0	155	0	0.00
20/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	160	0	160	0	0.00
20/02/2017	R203 On 03-August-17			Bond Future	6.37	103.4732	6.3743	103.4732	0.00
20/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	4	0	4	0	0.00
20/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	4	0	4	0	0.00
20/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	4	0	4	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
20/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	163	0	163	0	0.00
20/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	164	0	164	0	0.00
20/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	165	0	165	0	0.00
20/02/2017	R204 On 04-May-17			Bond Future	7.68	103.6892	7.6765	103.6892	29,025.00
20/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	449	1	449	1	0.00
20/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	471	1	471	1	0.00
20/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	460	1	460	1	0.00
20/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	110	0	110	0	0.00
20/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	106	0	106	0	0.00
20/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	114	0	114	0	0.00
20/02/2017	R204 On 03-August-17			Bond Future	7.66	101.6351	7.6601	101.6351	0.00
20/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	408	1	408	1	0.00
20/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	415	1	415	1	0.00
20/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	423	1	423	1	0.00
20/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	293	0	293	0	0.00
20/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	287	0	287	0	0.00
20/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	282	0	282	0	0.00
20/02/2017	R204 On 02-November-17			Bond Future	7.57	103.6515	7.5692	103.6515	0.00
20/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	435	1	435	1	0.00
20/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	422	1	422	1	0.00
20/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	429	1	429	1	0.00
20/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	241	0	241	0	0.00
20/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	237	0	237	0	0.00
20/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	233	0	233	0	0.00
20/02/2017	R207 On 04-May-17			Bond Future	7.89	100.9610	7.8858	100.9610	75,116.00
20/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	895	1	895	1	0.00
20/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	931	1	931	1	0.00
20/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	913	1	913	1	0.00
20/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	147	0	147	0	0.00
20/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	158	0	158	0	0.00
20/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	153	0	153	0	0.00
20/02/2017	R207 On 03-August-17			Bond Future	7.90	99.2519	7.9036	99.2519	0.00
20/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	974	1	974	1	51.00
20/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1297	1	1297	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
20/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1281	1	1281	1	0.00
20/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1314	1	1314	1	0.00
20/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	238	0	238	0	0.00
20/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	358	0	358	0	0.00
20/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	229	0	229	0	0.00
20/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	233	0	233	0	0.00
20/02/2017	R207 On 02-November-17			Bond Future	7.88	101.2210	7.8802	101.2210	0.00
20/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	828	1	828	1	0.00
20/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	852	1	852	1	0.00
20/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	840	1	840	1	0.00
20/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	527	0	527	0	0.00
20/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	519	0	519	0	0.00
20/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	535	0	535	0	0.00
20/02/2017	R208 On 04-May-17			Bond Future	8.04	96.7401	8.0403	96.7401	21,510.00
20/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1307	2	1307	2	0.00
20/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1355	2	1355	2	0.00
20/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1331	2	1331	2	0.00
20/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	258	0	258	0	0.00
20/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	242	0	242	0	0.00
20/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	250	0	250	0	0.00
20/02/2017	R208 On 03-August-17			Bond Future	8.06	98.5934	8.0602	98.5934	0.00
20/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1352	2	1352	2	0.00
20/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1390	2	1390	2	0.00
20/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1371	2	1371	2	0.00
20/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	618	1	618	1	0.00
20/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	607	1	607	1	0.00
20/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	629	1	629	1	0.00
20/02/2017	R208 On 02-November-17			Bond Future	8.06	97.1464	8.0627	97.1464	0.00
20/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1225	1	1225	1	0.00
20/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1258	1	1258	1	0.00
20/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1241	1	1241	1	0.00
20/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	879	1	879	1	0.00
20/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	867	1	867	1	0.00
20/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	891	1	891	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
20/02/2017	R209 On 04-May-17			Bond Future	9.45	73.2916	9.4468	73.2916	62,826.00
20/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2489	3	2489	3	0.00
20/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	523	1	523	1	1,130.00
20/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1842	2	1842	2	0.00
20/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1877	2	1877	2	0.00
20/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1417	2	1417	2	0.00
20/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1913	2	1913	2	0.00
20/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1251	1	1251	1	1,130.00
20/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4196	4	4196	4	0.00
20/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1751	2	1751	2	0.00
20/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2224	2	2224	2	1,130.00
20/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1718	2	1718	2	0.00
20/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1686	1	1686	1	0.00
20/02/2017	R209 On 03-August-17			Bond Future	9.49	74.6956	9.4901	74.6956	0.00
20/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2640	3	2640	3	0.00
20/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2606	3	2606	3	0.00
20/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2673	3	2673	3	0.00
20/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2981	3	2981	3	0.00
20/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2946	3	2946	3	0.00
20/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3016	3	3016	3	0.00
20/02/2017	R209 On 02-November-17			Bond Future	9.53	73.0266	9.5285	73.0266	0.00
20/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3489	4	3489	4	0.00
20/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3420	4	3420	4	0.00
20/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3454	4	3454	4	0.00
20/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3411	3	3411	3	0.00
20/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3477	3	3477	3	0.00
20/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3444	3	3444	3	0.00
20/02/2017	R210 On 04-May-17			Bond Future	188.56	189.1164	188.5580	189.1164	1,698.00
20/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3752	3	3752	3	0.00
20/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3772	3	3772	3	0.00
20/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3762	3	3762	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
20/02/2017	R210 On 03-August-17			Bond Future	192.21	192.7822	192.2128	192.7822	0.00
20/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4077	4	4077	4	0.00
20/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4087	4	4087	4	0.00
20/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4067	3	4067	3	0.00
20/02/2017	R210 On 02-November-17			Bond Future	193.63	194.2147	193.6302	194.2147	0.00
20/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1560	2	1560	2	0.00
20/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1550	2	1550	2	0.00
20/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1540	2	1540	2	0.00
20/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 04-May-17			Bond Future	149.50	149.5057	149.4983	149.5057	3,258.00
20/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2742	3	2742	3	0.00
20/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2732	3	2732	3	0.00
20/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2752	3	2752	3	0.00
20/02/2017	R212 On 03-August-17			Bond Future	150.35	150.3538	150.3461	150.3538	0.00
20/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2994	3	2994	3	0.00
20/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3004	3	3004	3	0.00
20/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3014	3	3014	3	0.00
20/02/2017	R212 On 02-November-17			Bond Future	153.36	153.3679	153.3571	153.3679	0.00
20/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	947	1	947	1	0.00
20/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	937	1	937	1	0.00
20/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	957	1	957	1	0.00
20/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
20/02/2017	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
20/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
20/02/2017	R213 On 04-May-17			Bond Future	9.23	84.6907	9.2252	84.6907	44,822.00
20/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2196	3	2196	3	0.00
20/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2275	3	2275	3	0.00
20/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2235	3	2235	3	0.00
20/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1329	1	1329	1	0.00
20/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1302	1	1302	1	0.00
20/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1356	1	1356	1	0.00
20/02/2017	R213 On 03-August-17			Bond Future	9.27	86.3133	9.2676	86.3133	0.00
20/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2926	3	2926	3	0.00
20/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2962	3	2962	3	0.00
20/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2998	3	2998	3	0.00
20/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2479	2	2479	2	0.00
20/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2449	2	2449	2	0.00
20/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2510	2	2510	2	0.00
20/02/2017	R213 On 02-November-17			Bond Future	9.31	84.4738	9.3068	84.4738	0.00
20/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3429	4	3429	4	0.00
20/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3359	4	3359	4	0.00
20/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3394	4	3394	4	0.00
20/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3140	3	3140	3	0.00
20/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3109	3	3109	3	0.00
20/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3078	3	3078	3	0.00
20/02/2017	R214 On 04-May-17			Bond Future	9.52	73.5147	9.5248	73.5147	35,149.00
20/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2053	2	2053	2	0.00
20/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2129	3	2129	3	0.00
20/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2091	2	2091	2	0.00
20/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1801	2	1801	2	0.00
20/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1768	2	1768	2	0.00
20/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1734	2	1734	2	0.00
20/02/2017	R214 On 03-August-17			Bond Future	9.57	74.9231	9.5667	74.9231	0.00
20/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2754	3	2754	3	0.00
20/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2789	3	2789	3	0.00
20/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2824	3	2824	3	0.00
20/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3123	3	3123	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
20/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3086	3	3086	3	0.00
20/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3159	3	3159	3	0.00
20/02/2017	R214 On 02-November-17			Bond Future	9.61	73.1114	9.6058	73.1114	0.00
20/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3520	4	3520	4	0.00
20/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3591	4	3591	4	0.00
20/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3556	4	3556	4	0.00
20/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3633	3	3633	3	0.00
20/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3703	3	3703	3	0.00
20/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3667	3	3667	3	0.00
20/02/2017	R248 On 04-May-17			Bond Future	9.61	93.9658	9.6066	93.9658	64,165.00
20/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2841	3	2841	3	0.00
20/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2792	3	2792	3	0.00
20/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2744	3	2744	3	0.00
20/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2308	2	2308	2	0.00
20/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2267	2	2267	2	0.00
20/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2351	2	2351	2	0.00
20/02/2017	R248 On 03-August-17			Bond Future	9.65	95.7660	9.6509	95.7660	200.00
20/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3602	4	3602	4	0.00
20/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3645	4	3645	4	0.00
20/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3558	4	3558	4	0.00
20/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4289	4	4289	4	0.00
20/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4337	4	4337	4	0.00
20/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4385	4	4385	4	0.00
20/02/2017	R248 On 02-November-17			Bond Future	9.69	93.2263	9.6924	93.2263	0.00
20/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4590	5	4590	5	0.00
20/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4680	5	4680	5	0.00
20/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4635	5	4635	5	0.00
20/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5061	5	5061	5	0.00
20/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5016	5	5016	5	0.00
20/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4970	5	4970	5	0.00