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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
15/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	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
15/02/2017	2025 On 04-May-17			Bond Future	129.66	129.6737	129.6601	129.6737	2,414.00
15/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	2910	3	2910	3	0.00
15/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	2900	3	2900	3	0.00
15/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	2920	3	2920	3	0.00
15/02/2017	2025 On 03-August-17			Bond Future	130.83	130.8427	130.8283	130.8427	0.00
15/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3132	3	3132	3	0.00
15/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3152	3	3152	3	0.00
15/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3142	3	3142	3	0.00
15/02/2017	2025 On 02-November-17			Bond Future	133.45	133.4673	133.4509	133.4673	0.00
15/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	491	1	491	1	0.00
15/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	471	0	471	0	0.00
15/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	481	0	481	0	0.00
15/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2029 On 04-May-17			Bond Future	101.82	101.8281	101.8171	101.8281	2,272.00
15/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1167	1	1167	1	0.00
15/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1147	1	1147	1	0.00
15/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1157	1	1157	1	0.00
15/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 04-May-17			Bond Future	9.00	94.3775	8.9966	94.3775	32,785.00
15/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	2395	2	2395	2	0.00
15/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	2327	2	2327	2	0.00
15/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	2258	2	2258	2	0.00
15/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/02/2017	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
15/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 03-August-17			Bond Future	9.04	92.1787	9.0394	92.1787	0.00
15/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	2003	2	2003	2	0.00
15/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	2071	2	2071	2	0.00
15/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	2139	2	2139	2	0.00
15/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 02-November-17			Bond Future	9.07	94.0095	9.0696	94.0095	0.00
15/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	1976	2	1976	2	0.00
15/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	1909	2	1909	2	0.00
15/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	1842	2	1842	2	0.00
15/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2032 On 04-May-17			Bond Future	9.14	93.4035	9.1361	93.4035	19,129.00
15/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	3467	3	3467	3	0.00
15/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	3416	3	3416	3	0.00
15/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	3366	3	3366	3	0.00
15/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1063	1	1063	1	0.00
15/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1086	1	1086	1	0.00
15/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1040	1	1040	1	0.00
15/02/2017	2032 On 03-August-17			Bond Future	9.18	95.1927	9.1771	95.1927	0.00
15/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	4120	4	4120	4	0.00
15/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	4209	4	4209	4	0.00
15/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	4165	4	4165	4	0.00
15/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2182	2	2182	2	0.00
15/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2239	2	2239	2	0.00
15/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2210	2	2210	2	0.00
15/02/2017	2032 On 02-November-17			Bond Future	9.21	92.9239	9.2119	92.9239	0.00
15/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	4786	5	4786	5	0.00
15/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	4829	5	4829	5	0.00
15/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4873	5	4873	5	0.00
15/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	2788	3	2788	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
15/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	2817	3	2817	3	0.00
15/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	2759	3	2759	3	0.00
15/02/2017	2033 On 04-May-17			Bond Future	108.22	108.3089	108.2225	108.3089	5,778.00
15/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2618	3	2618	3	0.00
15/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2628	3	2628	3	0.00
15/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2608	3	2608	3	0.00
15/02/2017	2033 On 03-August-17			Bond Future	110.32	110.4089	110.3205	110.4089	0.00
15/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2800	3	2800	3	0.00
15/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2810	3	2810	3	0.00
15/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	2820	3	2820	3	0.00
15/02/2017	2033 On 02-November-17			Bond Future	111.44	111.5332	111.4415	111.5332	0.00
15/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1352	1	1352	1	0.00
15/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1362	1	1362	1	0.00
15/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1372	1	1372	1	0.00
15/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2037 On 04-May-17			Bond Future	9.36	94.2496	9.3593	94.2496	46,172.00
15/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	3471	3	3471	3	0.00
15/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	3368	3	3368	3	0.00
15/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	3420	3	3420	3	0.00
15/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	1544	2	1544	2	0.00
15/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	1514	2	1514	2	0.00
15/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1485	2	1485	2	0.00
15/02/2017	2037 On 03-August-17			Bond Future	9.41	91.7980	9.4053	91.7980	160.00
15/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	4202	4	4202	4	0.00
15/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	4155	4	4155	4	0.00
15/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	4109	4	4109	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
15/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	2803	3	2803	3	0.00
15/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	2769	3	2769	3	0.00
15/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	2838	3	2838	3	0.00
15/02/2017	2037 On 02-November-17			Bond Future	9.44	93.6213	9.4405	93.6213	0.00
15/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	5306	5	5306	5	0.00
15/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	5260	5	5260	5	0.00
15/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	5352	5	5352	5	0.00
15/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	3492	4	3492	4	0.00
15/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	3526	4	3526	4	0.00
15/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	3560	4	3560	4	0.00
15/02/2017	2038 On 04-May-17			Bond Future	135.19	135.2093	135.1946	135.2093	20,533.00
15/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4585	5	4585	5	0.00
15/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4595	5	4595	5	0.00
15/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4575	5	4575	5	0.00
15/02/2017	2038 On 03-August-17			Bond Future	136.30	136.3176	136.3019	136.3176	0.00
15/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	4868	5	4868	5	0.00
15/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	4858	5	4858	5	0.00
15/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	4878	5	4878	5	0.00
15/02/2017	2038 On 02-November-17			Bond Future	139.03	139.0519	139.0345	139.0519	0.00
15/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	2234	2	2234	2	0.00
15/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	2214	2	2214	2	0.00
15/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	2224	2	2224	2	0.00
15/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2040 On 04-May-17			Bond Future	9.36	98.6320	9.3631	98.6320	9,025.00
15/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	3940	4	3940	4	0.00
15/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	3997	4	3997	4	0.00

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15/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	3884	4	3884	4	0.00
15/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	1562	2	1562	2	0.00
15/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	1593	2	1593	2	0.00
15/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	1531	2	1531	2	0.00
15/02/2017	2040 On 03-August-17			Bond Future	9.41	96.0139	9.4076	96.0139	0.00
15/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	4742	5	4742	5	0.00
15/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	4844	5	4844	5	0.00
15/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	4793	5	4793	5	0.00
15/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	2912	3	2912	3	0.00
15/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	2876	3	2876	3	0.00
15/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	2948	3	2948	3	0.00
15/02/2017	2040 On 02-November-17			Bond Future	9.44	97.9209	9.4416	97.9209	0.00
15/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	5809	6	5809	6	0.00
15/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	5858	6	5858	6	0.00
15/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	5759	5	5759	5	0.00
15/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	3854	4	3854	4	0.00
15/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	3890	4	3890	4	0.00
15/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	3927	4	3927	4	0.00
15/02/2017	2044 On 04-May-17			Bond Future	9.40	95.6582	9.4023	95.6582	19,616.00
15/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	4011	4	4011	4	0.00
15/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	3954	4	3954	4	0.00
15/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	4068	4	4068	4	0.00
15/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	1601	2	1601	2	0.00
15/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	1571	2	1571	2	0.00
15/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	1633	2	1633	2	0.00
15/02/2017	2044 On 03-August-17			Bond Future	9.45	93.1083	9.4460	93.1083	0.00
15/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	4793	5	4793	5	0.00
15/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	4691	4	4691	4	0.00
15/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	4742	5	4742	5	0.00
15/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3127	3	3127	3	0.00
15/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3089	3	3089	3	0.00
15/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3051	3	3051	3	0.00
15/02/2017	2044 On 02-November-17			Bond Future	9.48	94.9576	9.4793	94.9576	0.00
15/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	5743	5	5743	5	0.00

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15/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	5842	6	5842	6	0.00
15/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	5792	5	5792	5	0.00
15/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4093	4	4093	4	0.00
15/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4055	4	4055	4	0.00
15/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4131	4	4131	4	0.00
15/02/2017	2046 On 04-May-17			Bond Future	133.68	133.6941	133.6796	133.6941	19,696.00
15/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	4650	5	4650	5	0.00
15/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	4660	5	4660	5	0.00
15/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	4640	5	4640	5	0.00
15/02/2017	2046 On 03-August-17			Bond Future	136.27	136.2863	136.2712	136.2863	0.00
15/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	4919	5	4919	5	0.00
15/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	4899	5	4899	5	0.00
15/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	4909	5	4909	5	0.00
15/02/2017	2046 On 02-November-17			Bond Future	137.40	137.4156	137.3987	137.4156	0.00
15/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	1099	1	1099	1	0.00
15/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	1079	1	1079	1	0.00
15/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	1089	1	1089	1	0.00
15/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 04-May-17			Bond Future	145.20	145.2162	145.2008	145.2162	24,007.00
15/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	2639	3	2639	3	0.00
15/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	2629	3	2629	3	0.00
15/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	2649	3	2649	3	0.00
15/02/2017	2050 On 03-August-17			Bond Future	146.34	146.3532	146.3367	146.3532	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
15/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	2883	3	2883	3	0.00
15/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	2903	3	2903	3	0.00
15/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	2893	3	2893	3	0.00
15/02/2017	2050 On 02-November-17			Bond Future	149.27	149.2888	149.2701	149.2888	0.00
15/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	4620	5	4620	5	0.00
15/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	4600	5	4600	5	0.00
15/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	4610	5	4610	5	0.00
15/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
15/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
15/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	AL37 On 04-May-17			Index Future	530.61	529.6510	530.6100	529.6510	1.00
15/02/2017	AL37 On 03-August-17			Index Future	540.78	539.7990	540.7760	539.7990	0.00
15/02/2017	AL37 On 02-November-17			Index Future	551.50	550.5160	551.5030	550.5160	0.00
15/02/2017	AL7T On 04-May-17			Index Future	616.61	615.1020	616.6090	615.1020	0.00
15/02/2017	AL7T On 03-August-17			Index Future	628.42	626.8870	628.4240	626.8870	0.00
15/02/2017	AL7T On 02-November-17			Index Future	640.89	639.3330	640.8890	639.3330	0.00
15/02/2017	ALBI On 04-May-17			Index Future	561.38	559.7630	561.3840	559.7630	598.00
15/02/2017	ALBI On 03-August-17			Index Future	572.14	570.4880	572.1410	570.4880	0.00
15/02/2017	ALBI On 02-November-17			Index Future	583.49	581.8140	583.4900	581.8140	0.00
15/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	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
15/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2017	EL28 On 04-May-17			Bond Future	130.02	130.0231	130.0158	130.0231	0.00
15/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7884	8	7884	8	0.00
15/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7894	8	7894	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
15/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7904	8	7904	8	0.00
15/02/2017	EL28 On 03-August-17			Bond Future	132.54	132.5441	132.5363	132.5441	0.00
15/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2634	3	2634	3	0.00
15/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2624	3	2624	3	0.00
15/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2644	3	2644	3	0.00
15/02/2017	EL28 On 02-November-17			Bond Future	133.43	133.4357	133.4260	133.4357	0.00
15/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	444	0	444	0	0.00
15/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	464	0	464	0	0.00
15/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	454	0	454	0	0.00
15/02/2017	ES33 On 04-May-17			Bond Future	10.29	79.0397	10.2878	79.0397	9,466.00
15/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1685	1	1685	1	0.00
15/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1622	1	1622	1	0.00
15/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1748	2	1748	2	0.00
15/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 03-August-17			Bond Future	10.36	80.5538	10.3607	80.5538	0.00
15/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	1206	1	1206	1	0.00
15/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	1080	1	1080	1	0.00
15/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	1143	1	1143	1	0.00
15/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 02-November-17			Bond Future	10.43	78.3603	10.4308	78.3603	0.00
15/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1439	1	1439	1	0.00
15/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1562	1	1562	1	0.00
15/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1501	1	1501	1	0.00
15/02/2017	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
15/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
15/02/2017	ES42 On 04-May-17			Bond Future	10.43	83.0001	10.4332	83.0001	8,777.00
15/02/2017	ES42 On 03-August-17			Bond Future	10.50	84.5899	10.5049	84.5899	0.00
15/02/2017	ES42 On 02-November-17			Bond Future	10.57	82.0078	10.5729	82.0078	0.00
15/02/2017	GOVI On 04-May-17			GOVI	559.14	557.5150	559.1430	557.5150	394.00
15/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2969530	295	2969530	295	0.00
15/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2969430	295	2969430	295	0.00
15/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2969630	295	2969630	295	0.00
15/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 03-August-17			GOVI	569.86	568.1970	569.8570	568.1970	0.00
15/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	87570	7	87570	7	0.00
15/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	87470	7	87470	7	0.00
15/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	87670	7	87670	7	0.00
15/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 02-November-17			GOVI	581.16	579.4770	581.1600	579.4770	0.00
15/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	87200	7	87200	7	0.00
15/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	87100	7	87100	7	0.00
15/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	87000	7	87000	7	0.00
15/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2017	IGOV On 04-May-17			Index Future	254.20	254.2120	254.1980	254.2120	922.00
15/02/2017	IGOV On 03-August-17			Index Future	259.13	259.1420	259.1260	259.1420	412.00
15/02/2017	IGOV On 02-November-17			Index Future	264.32	264.3390	264.3210	264.3390	0.00
15/02/2017	ILBI On 04-May-17			Index Future	686.63	687.0510	686.6300	687.0510	0.00
15/02/2017	ILBI On 03-August-17			Index Future	699.66	700.0860	699.6580	700.0860	0.00
15/02/2017	ILBI On 02-November-17			Index Future	713.76	714.1970	713.7590	714.1970	0.00
15/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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15/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.6029	99.5977	99.6029	0.00
15/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6205	99.6068	99.6205	0.00
15/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8592	99.8381	99.8592	0.00
15/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.85	99.8772	99.8498	99.8772	0.00
15/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8874	99.8665	99.8874	0.00
15/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.13	99.1597	99.1321	99.1597	0.00
15/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.76	98.7963	98.7590	98.7963	0.00
15/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.78	98.8333	98.7836	98.8333	0.00
15/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.25	99.3100	99.2500	99.3100	0.00
15/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.7852	99.7127	99.7852	0.00
15/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.23	97.3016	97.2277	97.3016	0.00
15/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.51	96.5806	96.5109	96.5806	0.00
15/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.76	95.8250	95.7587	95.8250	0.00
15/02/2017	IS05 On 21-September-21			Interest Rate Swap	95.99	96.0524	95.9898	96.0524	0.00
15/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.22	98.2828	98.2238	98.2828	50.00
15/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.40	98.4546	98.3965	98.4546	0.00
15/02/2017	IS10 On 17-December-25			Interest Rate Swap	96.66	96.7262	96.6561	96.7262	0.00
15/02/2017	IS10 On 16-March-26			Interest Rate Swap	93.68	93.7535	93.6844	93.7535	0.00
15/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.44	92.5095	92.4417	92.5095	0.00
15/02/2017	IS10 On 21-September-26			Interest Rate Swap	94.59	94.6545	94.5897	94.6545	0.00
15/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.34	98.3988	98.3376	98.3988	0.00
15/02/2017	IS10 On 15-March-27			Interest Rate Swap	96.91	96.9760	96.9147	96.9760	0.00
15/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2017	JBAF On 15-February-17			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
15/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	1,000.00
15/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
15/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
15/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
15/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
15/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
15/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	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
15/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
15/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
15/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	0.00
15/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
15/02/2017	R023 On 04-May-17			Bond Future	8.20	99.1700	8.2048	99.1700	19,210.00
15/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	2156	2	2156	2	0.00
15/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	2222	2	2222	2	0.00
15/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	2189	2	2189	2	0.00
15/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	444	1	444	1	0.00
15/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	433	1	433	1	0.00
15/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	422	0	422	0	0.00
15/02/2017	R023 On 03-August-17			Bond Future	8.23	101.0698	8.2259	101.0698	0.00
15/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2491	2	2491	2	0.00
15/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2547	2	2547	2	0.00
15/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2519	2	2519	2	0.00
15/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	970	1	970	1	0.00
15/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	955	1	955	1	0.00
15/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	941	1	941	1	0.00
15/02/2017	R023 On 02-November-17			Bond Future	8.24	99.1445	8.2388	99.1445	0.00
15/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2528	2	2528	2	0.00
15/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2580	3	2580	3	0.00
15/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2554	3	2554	3	0.00
15/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1181	1	1181	1	0.00
15/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1166	1	1166	1	0.00
15/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1196	1	1196	1	0.00
15/02/2017	R035 On 04-May-17			Bond Future	9.27	97.8891	9.2652	97.8891	7,829.00
15/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	2192	2	2192	2	0.00
15/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	2354	2	2354	2	0.00
15/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	2273	2	2273	2	0.00
15/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 03-August-17			Bond Future	9.31	99.7644	9.3063	99.7644	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
15/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	1756	1	1756	1	0.00
15/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	1675	1	1675	1	0.00
15/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	1594	1	1594	1	0.00
15/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 02-November-17			Bond Future	9.34	97.2424	9.3437	97.2424	0.00
15/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	2079	2	2079	2	0.00
15/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	2159	2	2159	2	0.00
15/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	2000	2	2000	2	0.00
15/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R186 On 04-May-17			Bond Future	8.60	115.9504	8.6007	115.9504	115,387.00
15/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	4523	4	4523	4	0.00
15/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2942	3	2942	3	0.00
15/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	3179	3	3179	3	0.00
15/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	2123	2	2123	2	500.00
15/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	3036	3	3036	3	0.00
15/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	3374	3	3374	3	0.00
15/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	1242	1	1242	1	500.00
15/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2989	3	2989	3	0.00
15/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	769	1	769	1	0.00
15/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	445	0	445	0	5,709.00
15/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	948	1	948	1	0.00
15/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	845	1	845	1	500.00
15/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2371	3	2371	3	0.00
15/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	927	1	927	1	0.00
15/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1434	2	1434	2	0.00
15/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	906	1	906	1	0.00
15/02/2017	R186 On 03-August-17			Bond Future	8.63	112.8685	8.6349	112.8685	0.00
15/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	6412	6	6412	6	0.00
15/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	5646	5	5646	5	0.00
15/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3608	3	3608	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
15/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3692	4	3692	4	0.00
15/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3650	4	3650	4	0.00
15/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	3360	3	3360	3	0.00
15/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	903	1	903	1	750.00
15/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	708	1	708	1	6,500.00
15/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	1750	2	1750	2	0.00
15/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	1701	2	1701	2	0.00
15/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	1904	2	1904	2	750.00
15/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	1726	2	1726	2	0.00
15/02/2017	R186 On 02-November-17			Bond Future	8.66	115.1101	8.6586	115.1101	0.00
15/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3983	4	3983	4	0.00
15/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	4022	4	4022	4	0.00
15/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	4061	4	4061	4	0.00
15/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2489	3	2489	3	0.00
15/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2463	3	2463	3	0.00
15/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2516	3	2516	3	0.00
15/02/2017	R197 On 04-May-17			Bond Future	302.07	302.0984	302.0655	302.0984	1,063.00
15/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6524	6	6524	6	0.00
15/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6534	7	6534	7	0.00
15/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6514	6	6514	6	0.00
15/02/2017	R197 On 03-August-17			Bond Future	300.97	301.0029	300.9681	301.0029	0.00
15/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7082	7	7082	7	0.00
15/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7102	7	7102	7	0.00
15/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7092	7	7092	7	0.00
15/02/2017	R197 On 02-November-17			Bond Future	307.00	307.0409	307.0016	307.0409	0.00
15/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1832	2	1832	2	0.00
15/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1842	2	1842	2	0.00
15/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1852	2	1852	2	0.00

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15/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 04-May-17			Bond Future	250.00	250.0298	250.0032	250.0298	33,873.00
15/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	6707	7	6707	7	0.00
15/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	6717	7	6717	7	0.00
15/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	6727	7	6727	7	0.00
15/02/2017	R202 On 03-August-17			Bond Future	251.16	251.1847	251.1566	251.1847	0.00
15/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7203	7	7203	7	0.00
15/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7213	7	7213	7	0.00
15/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7193	7	7193	7	0.00
15/02/2017	R202 On 02-November-17			Bond Future	256.19	256.2233	256.1913	256.2233	0.00
15/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	2301	2	2301	2	0.00
15/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	2291	2	2291	2	0.00
15/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	2281	2	2281	2	0.00
15/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R203 On 04-May-17			Bond Future	7.25	101.5076	7.2494	101.5076	31,101.00
15/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	18	0	18	0	0.00
15/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	19	0	19	0	0.00
15/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	19	0	19	0	0.00
15/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	134	0	134	0	0.00
15/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	131	0	131	0	0.00
15/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	137	0	137	0	0.00
15/02/2017	R203 On 03-August-17			Bond Future	6.09	103.4521	6.0898	103.4521	0.00
15/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	7	0	7	0	0.00
15/02/2017	R203 On 03-August-17	4.89	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
15/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	7	0	7	0	0.00
15/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	136	0	136	0	0.00
15/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	137	0	137	0	0.00
15/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	138	0	138	0	0.00
15/02/2017	R204 On 04-May-17			Bond Future	7.52	103.6990	7.5209	103.6990	29,025.00
15/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	634	1	634	1	0.00
15/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	659	1	659	1	0.00
15/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	646	1	646	1	0.00
15/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	63	0	63	0	0.00
15/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	60	0	60	0	0.00
15/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	65	0	65	0	0.00
15/02/2017	R204 On 03-August-17			Bond Future	7.47	101.6449	7.4750	101.6449	0.00
15/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	557	1	557	1	0.00
15/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	566	1	566	1	0.00
15/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	574	1	574	1	0.00
15/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	204	0	204	0	0.00
15/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	200	0	200	0	0.00
15/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	196	0	196	0	0.00
15/02/2017	R204 On 02-November-17			Bond Future	7.34	103.6636	7.3386	103.6636	0.00
15/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	599	1	599	1	0.00
15/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	583	1	583	1	0.00
15/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	591	1	591	1	0.00
15/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	157	0	157	0	0.00
15/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	155	0	155	0	0.00
15/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	152	0	152	0	0.00
15/02/2017	R207 On 04-May-17			Bond Future	7.71	101.0751	7.7115	101.0751	79,350.00
15/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1237	1	1237	1	0.00
15/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1277	1	1277	1	0.00
15/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1257	1	1257	1	0.00
15/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	81	0	81	0	0.00
15/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	88	0	88	0	0.00
15/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	85	0	85	0	0.00
15/02/2017	R207 On 03-August-17			Bond Future	7.71	99.3680	7.7099	99.3680	0.00
15/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1277	1	1277	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1635	2	1635	2	0.00
15/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1618	2	1618	2	0.00
15/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1653	2	1653	2	0.00
15/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	156	0	156	0	0.00
15/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	149	0	149	0	0.00
15/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	242	0	242	0	0.00
15/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	153	0	153	0	0.00
15/02/2017	R207 On 02-November-17			Bond Future	7.66	101.3415	7.6615	101.3415	0.00
15/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	1101	1	1101	1	0.00
15/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	1128	1	1128	1	0.00
15/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	1115	1	1115	1	0.00
15/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	372	0	372	0	0.00
15/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	366	0	366	0	0.00
15/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	378	0	378	0	0.00
15/02/2017	R208 On 04-May-17			Bond Future	7.88	96.8393	7.8757	96.8393	21,493.00
15/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1739	2	1739	2	0.00
15/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1792	2	1792	2	0.00
15/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1765	2	1765	2	0.00
15/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	161	0	161	0	0.00
15/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	151	0	151	0	0.00
15/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	156	0	156	0	0.00
15/02/2017	R208 On 03-August-17			Bond Future	7.88	98.6943	7.8831	98.6943	0.00
15/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1723	2	1723	2	0.00
15/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1766	2	1766	2	0.00
15/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1744	2	1744	2	0.00
15/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	453	1	453	1	0.00
15/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	445	1	445	1	0.00
15/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	461	1	461	1	0.00
15/02/2017	R208 On 02-November-17			Bond Future	7.87	97.2513	7.8701	97.2513	0.00
15/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1564	2	1564	2	0.00
15/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1601	2	1601	2	0.00
15/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1582	2	1582	2	0.00
15/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	669	1	669	1	0.00
15/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	659	1	659	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
15/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	679	1	679	1	0.00
15/02/2017	R209 On 04-May-17			Bond Future	9.24	73.8818	9.2382	73.8818	61,076.00
15/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	964	1	964	1	1,130.00
15/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	3524	3	3524	3	0.00
15/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	2745	3	2745	3	0.00
15/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	2210	2	2210	2	0.00
15/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	2788	3	2788	3	0.00
15/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	2832	3	2832	3	0.00
15/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	836	1	836	1	1,130.00
15/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	3188	3	3188	3	0.00
15/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1205	1	1205	1	0.00
15/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	1566	2	1566	2	1,130.00
15/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1180	1	1180	1	0.00
15/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1156	1	1156	1	0.00
15/02/2017	R209 On 03-August-17			Bond Future	9.28	75.2971	9.2758	75.2971	0.00
15/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	3481	3	3481	3	0.00
15/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	3442	3	3442	3	0.00
15/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	3520	3	3520	3	0.00
15/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2345	2	2345	2	0.00
15/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2316	2	2316	2	0.00
15/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2374	2	2374	2	0.00
15/02/2017	R209 On 02-November-17			Bond Future	9.31	73.6415	9.3079	73.6415	0.00
15/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	4369	4	4369	4	0.00
15/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	4291	4	4291	4	0.00
15/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	4330	4	4330	4	0.00
15/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	2783	3	2783	3	0.00
15/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	2840	3	2840	3	0.00
15/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	2812	3	2812	3	0.00
15/02/2017	R210 On 04-May-17			Bond Future	188.77	188.7869	188.7658	188.7869	1,698.00
15/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3544	4	3544	4	0.00
15/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3564	4	3564	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
15/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3554	4	3554	4	0.00
15/02/2017	R210 On 03-August-17			Bond Future	192.43	192.4475	192.4252	192.4475	0.00
15/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	3865	4	3865	4	0.00
15/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	3875	4	3875	4	0.00
15/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	3855	4	3855	4	0.00
15/02/2017	R210 On 02-November-17			Bond Future	193.85	193.8758	193.8506	193.8758	0.00
15/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1781	2	1781	2	0.00
15/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1771	2	1771	2	0.00
15/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1761	2	1761	2	0.00
15/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 04-May-17			Bond Future	149.52	149.5341	149.5177	149.5341	3,258.00
15/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2722	3	2722	3	0.00
15/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2712	3	2712	3	0.00
15/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2732	3	2732	3	0.00
15/02/2017	R212 On 03-August-17			Bond Future	150.37	150.3838	150.3664	150.3838	0.00
15/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	2974	3	2974	3	0.00
15/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	2984	3	2984	3	0.00
15/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	2994	3	2994	3	0.00
15/02/2017	R212 On 02-November-17			Bond Future	153.38	153.4004	153.3808	153.4004	0.00
15/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	971	1	971	1	0.00
15/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	961	1	961	1	0.00
15/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	981	1	981	1	0.00
15/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
15/02/2017	R213 On 04-May-17			Bond Future	9.02	85.2371	9.0212	85.2371	44,842.00
15/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	3152	3	3152	3	0.00
15/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	3245	3	3245	3	0.00
15/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	3199	3	3199	3	0.00
15/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	894	1	894	1	0.00
15/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	874	1	874	1	0.00
15/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	914	1	914	1	0.00
15/02/2017	R213 On 03-August-17			Bond Future	9.06	86.8699	9.0573	86.8699	0.00
15/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3794	4	3794	4	0.00
15/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3835	4	3835	4	0.00
15/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3876	4	3876	4	0.00
15/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	1928	2	1928	2	0.00
15/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	1903	2	1903	2	0.00
15/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	1953	2	1953	2	0.00
15/02/2017	R213 On 02-November-17			Bond Future	9.09	85.0433	9.0895	85.0433	0.00
15/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	4291	4	4291	4	0.00
15/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	4213	4	4213	4	0.00
15/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	4252	4	4252	4	0.00
15/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	2539	3	2539	3	0.00
15/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	2512	3	2512	3	0.00
15/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2486	3	2486	3	0.00
15/02/2017	R214 On 04-May-17			Bond Future	9.32	74.1322	9.3164	74.1322	35,149.00
15/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	3019	3	3019	3	0.00
15/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	3111	3	3111	3	0.00
15/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	3065	3	3065	3	0.00
15/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1247	1	1247	1	0.00
15/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1222	1	1222	1	0.00
15/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1197	1	1197	1	0.00
15/02/2017	R214 On 03-August-17			Bond Future	9.35	75.5523	9.3528	75.5523	0.00
15/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	3634	3	3634	3	0.00
15/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	3675	3	3675	3	0.00
15/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	3716	3	3716	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
15/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	2460	3	2460	3	0.00
15/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	2429	3	2429	3	0.00
15/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	2491	3	2491	3	0.00
15/02/2017	R214 On 02-November-17			Bond Future	9.39	73.7546	9.3859	73.7546	0.00
15/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	4427	4	4427	4	0.00
15/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	4508	4	4508	4	0.00
15/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	4467	4	4467	4	0.00
15/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3029	3	3029	3	0.00
15/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	2968	3	2968	3	0.00
15/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	2998	3	2998	3	0.00
15/02/2017	R248 On 04-May-17			Bond Future	9.39	94.7980	9.3930	94.7980	63,465.00
15/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	4128	4	4128	4	0.00
15/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	4069	4	4069	4	0.00
15/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	4011	4	4011	4	0.00
15/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	1604	2	1604	2	0.00
15/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	1573	2	1573	2	0.00
15/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	1636	2	1636	2	0.00
15/02/2017	R248 On 03-August-17			Bond Future	9.43	96.6141	9.4315	96.6141	200.00
15/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	4734	4	4734	4	0.00
15/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	4785	4	4785	4	0.00
15/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	4684	4	4684	4	0.00
15/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	3411	3	3411	3	0.00
15/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	3451	4	3451	4	0.00
15/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	3492	4	3492	4	0.00
15/02/2017	R248 On 02-November-17			Bond Future	9.47	94.0930	9.4666	94.0930	0.00
15/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	5759	6	5759	6	0.00
15/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	5860	6	5860	6	0.00
15/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	5809	6	5809	6	0.00
15/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4169	4	4169	4	0.00
15/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4130	4	4130	4	0.00
15/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4090	4	4090	4	0.00