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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
21/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	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
21/02/2017	2025 On 04-May-17			Bond Future	129.54	129.5493	129.5351	129.5493	2,414.00
21/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3035	3	3035	3	0.00
21/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3025	3	3025	3	0.00
21/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3045	3	3045	3	0.00
21/02/2017	2025 On 03-August-17			Bond Future	130.70	130.7150	130.6961	130.7150	0.00
21/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3264	3	3264	3	0.00
21/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3284	3	3284	3	0.00
21/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3274	3	3274	3	0.00
21/02/2017	2025 On 02-November-17			Bond Future	133.31	133.3328	133.3148	133.3328	0.00
21/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	355	0	355	0	0.00
21/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	335	0	335	0	0.00
21/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	345	0	345	0	0.00
21/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2029 On 04-May-17			Bond Future	101.90	101.9138	101.9024	101.9138	2,272.00
21/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	1252	1	1252	1	0.00
21/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	1232	1	1232	1	0.00
21/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	1242	1	1242	1	0.00
21/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 04-May-17			Bond Future	9.23	93.3152	9.2272	93.3152	32,785.00
21/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	778	1	778	1	0.00
21/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	709	1	709	1	0.00
21/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	640	1	640	1	0.00
21/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/02/2017	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
21/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 03-August-17			Bond Future	9.28	91.0970	9.2782	91.0970	0.00
21/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	352	1	352	1	0.00
21/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	420	1	420	1	0.00
21/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	488	1	488	1	0.00
21/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 02-November-17			Bond Future	9.32	92.9023	9.3166	92.9023	0.00
21/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	291	1	291	1	0.00
21/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	224	0	224	0	0.00
21/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	157	0	157	0	0.00
21/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2032 On 04-May-17			Bond Future	9.38	92.2267	9.3765	92.2267	19,129.00
21/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2252	2	2252	2	0.00
21/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2211	2	2211	2	0.00
21/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2171	2	2171	2	0.00
21/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1668	2	1668	2	0.00
21/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1701	2	1701	2	0.00
21/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1635	2	1635	2	0.00
21/02/2017	2032 On 03-August-17			Bond Future	9.43	93.9944	9.4254	93.9944	0.00
21/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3097	3	3097	3	0.00
21/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3021	3	3021	3	0.00
21/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3059	3	3059	3	0.00
21/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2916	3	2916	3	0.00
21/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2987	3	2987	3	0.00
21/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2952	3	2952	3	0.00
21/02/2017	2032 On 02-November-17			Bond Future	9.47	91.6977	9.4684	91.6977	0.00
21/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3680	4	3680	4	0.00
21/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3718	4	3718	4	0.00
21/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	3756	4	3756	4	0.00
21/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3561	3	3561	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
21/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3596	3	3596	3	0.00
21/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3527	3	3527	3	0.00
21/02/2017	2033 On 04-May-17			Bond Future	108.05	108.3575	108.0484	108.3575	5,778.00
21/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	2792	2	2792	2	0.00
21/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	2802	2	2802	2	0.00
21/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	2782	2	2782	2	0.00
21/02/2017	2033 On 03-August-17			Bond Future	110.14	110.4577	110.1389	110.4577	0.00
21/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	2981	3	2981	3	0.00
21/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	2991	3	2991	3	0.00
21/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	3001	3	3001	3	0.00
21/02/2017	2033 On 02-November-17			Bond Future	111.26	111.5795	111.2552	111.5795	0.00
21/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	1165	1	1165	1	0.00
21/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	1175	1	1175	1	0.00
21/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	1185	2	1185	2	0.00
21/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2037 On 04-May-17			Bond Future	9.59	92.8795	9.5939	92.8795	47,328.00
21/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2255	2	2255	2	0.00
21/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2173	2	2173	2	0.00
21/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2214	2	2214	2	0.00
21/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2286	2	2286	2	0.00
21/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2246	2	2246	2	0.00
21/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	2206	2	2206	2	0.00
21/02/2017	2037 On 03-August-17			Bond Future	9.65	90.4026	9.6474	90.4026	160.00
21/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3075	3	3075	3	0.00
21/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3036	3	3036	3	0.00
21/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	2997	3	2997	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
21/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3661	4	3661	4	0.00
21/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3619	4	3619	4	0.00
21/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3703	4	3703	4	0.00
21/02/2017	2037 On 02-November-17			Bond Future	9.69	92.1942	9.6898	92.1942	0.00
21/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4143	4	4143	4	0.00
21/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4184	4	4184	4	0.00
21/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4103	4	4103	4	0.00
21/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4341	4	4341	4	0.00
21/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4381	4	4381	4	0.00
21/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4421	4	4421	4	0.00
21/02/2017	2038 On 04-May-17			Bond Future	134.82	135.1772	134.8240	135.1772	20,533.00
21/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	4956	5	4956	5	0.00
21/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	4966	5	4966	5	0.00
21/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	4946	5	4946	5	0.00
21/02/2017	2038 On 03-August-17			Bond Future	135.92	136.2839	135.9193	136.2839	0.00
21/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	5251	5	5251	5	0.00
21/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	5241	5	5241	5	0.00
21/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	5261	5	5261	5	0.00
21/02/2017	2038 On 02-November-17			Bond Future	138.64	139.0132	138.6425	139.0132	0.00
21/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	1842	2	1842	2	0.00
21/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	1822	2	1822	2	0.00
21/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	1832	2	1832	2	0.00
21/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2040 On 04-May-17			Bond Future	9.61	97.1501	9.6079	97.1501	9,025.00
21/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2548	3	2548	3	0.00
21/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2593	3	2593	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
21/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2503	3	2503	3	0.00
21/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2354	2	2354	2	0.00
21/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2397	2	2397	2	0.00
21/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2312	2	2312	2	0.00
21/02/2017	2040 On 03-August-17			Bond Future	9.66	94.5046	9.6600	94.5046	0.00
21/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3453	4	3453	4	0.00
21/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3539	4	3539	4	0.00
21/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3496	4	3496	4	0.00
21/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3844	4	3844	4	0.00
21/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3800	4	3800	4	0.00
21/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3889	4	3889	4	0.00
21/02/2017	2040 On 02-November-17			Bond Future	9.70	96.3774	9.7013	96.3774	0.00
21/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4502	5	4502	5	0.00
21/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4545	5	4545	5	0.00
21/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4459	5	4459	5	0.00
21/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4815	5	4815	5	0.00
21/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4858	5	4858	5	0.00
21/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4902	5	4902	5	0.00
21/02/2017	2044 On 04-May-17			Bond Future	9.65	94.1141	9.6470	94.1141	19,616.00
21/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2603	3	2603	3	0.00
21/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2558	3	2558	3	0.00
21/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2649	3	2649	3	0.00
21/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2400	2	2400	2	0.00
21/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2358	2	2358	2	0.00
21/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2443	2	2443	2	0.00
21/02/2017	2044 On 03-August-17			Bond Future	9.70	91.5356	9.6980	91.5356	0.00
21/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3495	4	3495	4	0.00
21/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3410	4	3410	4	0.00
21/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3453	4	3453	4	0.00
21/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	4097	4	4097	4	0.00
21/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	4051	4	4051	4	0.00
21/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	4005	4	4005	4	0.00
21/02/2017	2044 On 02-November-17			Bond Future	9.74	93.3496	9.7386	93.3496	0.00
21/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4444	5	4444	5	0.00

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21/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4530	5	4530	5	0.00
21/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4487	5	4487	5	0.00
21/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	5085	5	5085	5	0.00
21/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	5040	5	5040	5	0.00
21/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	5130	5	5130	5	0.00
21/02/2017	2046 On 04-May-17			Bond Future	133.23	133.2408	133.2261	133.2408	19,696.00
21/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	5104	5	5104	5	0.00
21/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	5114	5	5114	5	0.00
21/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	5094	5	5094	5	0.00
21/02/2017	2046 On 03-August-17			Bond Future	135.80	135.8232	135.8037	135.8232	0.00
21/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5386	5	5386	5	0.00
21/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5366	5	5366	5	0.00
21/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5376	5	5376	5	0.00
21/02/2017	2046 On 02-November-17			Bond Future	136.92	136.9392	136.9203	136.9392	0.00
21/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	600	1	600	1	0.00
21/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	620	1	620	1	0.00
21/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	610	1	610	1	0.00
21/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 04-May-17			Bond Future	144.15	145.1820	144.1537	145.1820	24,007.00
21/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	3686	3	3686	3	0.00
21/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	3676	3	3676	3	0.00
21/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	3696	3	3696	3	0.00
21/02/2017	2050 On 03-August-17			Bond Future	145.26	146.3172	145.2639	146.3172	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
21/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	3956	3	3956	3	0.00
21/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	3976	3	3976	3	0.00
21/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	3966	3	3966	3	0.00
21/02/2017	2050 On 02-November-17			Bond Future	148.17	149.2473	148.1745	149.2473	0.00
21/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	3524	5	3524	5	0.00
21/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	3504	5	3504	5	0.00
21/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	3514	5	3514	5	0.00
21/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
21/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
21/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	AL37 On 04-May-17			Index Future	526.64	527.3050	526.6360	527.3050	1.00
21/02/2017	AL37 On 03-August-17			Index Future	536.71	537.4130	536.7120	537.4130	0.00
21/02/2017	AL37 On 02-November-17			Index Future	547.35	548.0590	547.3490	548.0590	0.00
21/02/2017	AL7T On 04-May-17			Index Future	608.34	609.4830	608.3350	609.4830	0.00
21/02/2017	AL7T On 03-August-17			Index Future	619.97	621.1670	619.9740	621.1670	0.00
21/02/2017	AL7T On 02-November-17			Index Future	632.26	633.4720	632.2610	633.4720	0.00
21/02/2017	ALBI On 04-May-17			Index Future	552.30	553.6170	552.3030	553.6170	598.00
21/02/2017	ALBI On 03-August-17			Index Future	562.87	564.2290	562.8710	564.2290	0.00
21/02/2017	ALBI On 02-November-17			Index Future	574.03	575.4070	574.0260	575.4070	0.00
21/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	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
21/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/02/2017	EL28 On 04-May-17			Bond Future	129.99	130.0059	129.9937	130.0059	0.00
21/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	7906	8	7906	8	0.00
21/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	7916	8	7916	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
21/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	7926	8	7926	8	0.00
21/02/2017	EL28 On 03-August-17			Bond Future	132.51	132.5257	132.5088	132.5257	0.00
21/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2661	3	2661	3	0.00
21/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2651	3	2651	3	0.00
21/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2671	3	2671	3	0.00
21/02/2017	EL28 On 02-November-17			Bond Future	133.40	133.4127	133.3966	133.4127	0.00
21/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
21/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	473	0	473	0	0.00
21/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	493	0	493	0	0.00
21/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	483	0	483	0	0.00
21/02/2017	ES33 On 04-May-17			Bond Future	10.53	77.9165	10.5267	77.9165	9,466.00
21/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	148	0	148	0	0.00
21/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	85	0	85	0	0.00
21/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	211	0	211	0	0.00
21/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 03-August-17			Bond Future	10.61	79.4099	10.6078	79.4099	0.00
21/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	489	0	489	0	0.00
21/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	363	0	363	0	0.00
21/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	426	0	426	0	0.00
21/02/2017	ES33 On 02-November-17			Bond Future	10.69	77.1902	10.6863	77.1902	0.00
21/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
21/02/2017	ES33 On 02-November-17	10.67	Put	Bond Future	100	0	100	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
21/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	39	0	39	0	0.00
21/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	162	0	162	0	0.00
21/02/2017	ES42 On 04-May-17			Bond Future	10.68	81.7057	10.6774	81.7057	8,777.00
21/02/2017	ES42 On 03-August-17			Bond Future	10.76	83.2715	10.7573	83.2715	0.00
21/02/2017	ES42 On 02-November-17			Bond Future	10.83	80.6595	10.8336	80.6595	0.00
21/02/2017	GOVI On 04-May-17			GOVI	550.07	551.3610	550.0670	551.3610	394.00
21/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2878770	289	2878770	289	0.00
21/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2878670	289	2878670	289	0.00
21/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2878870	289	2878870	289	0.00
21/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
21/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
21/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
21/02/2017	GOVI On 03-August-17			GOVI	560.59	561.9300	560.5920	561.9300	0.00
21/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	1	0	1	0.00
21/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	1	0	1	0.00
21/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	1	0	1	0.00
21/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	5080	0	5080	0	0.00
21/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	5180	0	5180	0	0.00
21/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	4980	0	4980	0	0.00
21/02/2017	GOVI On 02-November-17			GOVI	571.70	573.0620	571.7020	573.0620	0.00
21/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	1	0	1	0.00
21/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	1	0	1	0.00
21/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	1	0	1	0.00
21/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	7480	0	7480	0	0.00
21/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	7580	0	7580	0	0.00
21/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	7380	0	7380	0	0.00
21/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/02/2017	IGOV On 04-May-17			Index Future	253.69	253.9930	253.6860	253.9930	922.00
21/02/2017	IGOV On 03-August-17			Index Future	258.59	258.9160	258.5940	258.9160	412.00
21/02/2017	IGOV On 02-November-17			Index Future	263.78	264.1010	263.7750	264.1010	0.00
21/02/2017	ILBI On 04-May-17			Index Future	686.07	686.2120	686.0720	686.2120	0.00
21/02/2017	ILBI On 03-August-17			Index Future	699.10	699.2370	699.0950	699.2370	0.00
21/02/2017	ILBI On 02-November-17			Index Future	713.17	713.3190	713.1730	713.3190	0.00
21/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	0.00

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21/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.6003	99.6006	99.6003	0.00
21/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6155	99.6159	99.6155	0.00
21/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.86	99.8571	99.8575	99.8571	0.00
21/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.88	99.8791	99.8806	99.8791	0.00
21/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.89	99.8852	99.8859	99.8852	0.00
21/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.16	99.1613	99.1627	99.1613	0.00
21/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.80	98.7994	98.8022	98.7994	0.00
21/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.84	98.8400	98.8440	98.8400	0.00
21/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.32	99.3200	99.3200	99.3200	0.00
21/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.81	99.8077	99.8059	99.8077	0.00
21/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.49	97.4832	97.4940	97.4832	0.00
21/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.81	96.7967	96.8089	96.7967	0.00
21/02/2017	IS05 On 15-June-21			Interest Rate Swap	96.10	96.0770	96.0968	96.0770	0.00
21/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.37	96.3427	96.3739	96.3427	0.00
21/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.65	98.6035	98.6453	98.6035	50.00
21/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.85	98.8001	98.8497	98.8001	0.00
21/02/2017	IS10 On 17-December-25			Interest Rate Swap	97.53	97.4360	97.5297	97.4360	0.00
21/02/2017	IS10 On 16-March-26			Interest Rate Swap	94.60	94.4969	94.5995	94.4969	0.00
21/02/2017	IS10 On 15-June-26			Interest Rate Swap	93.39	93.2796	93.3946	93.2796	0.00
21/02/2017	IS10 On 21-September-26			Interest Rate Swap	95.57	95.4391	95.5677	95.4391	0.00
21/02/2017	IS10 On 21-December-26			Interest Rate Swap	99.33	99.1869	99.3267	99.1869	0.00
21/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.93	97.7840	97.9345	97.7840	0.00
21/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.30	92.6900	7.3000	92.6900	1,000.00
21/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6600	7.3300	92.6600	0.00
21/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6600	7.3300	92.6600	0.00
21/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.36	92.6300	7.3600	92.6300	0.00
21/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.36	92.6300	7.3600	92.6300	0.00
21/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	0.00
21/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.37	92.6200	7.3700	92.6200	0.00
21/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.39	92.6000	7.3900	92.6000	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
21/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.40	92.5900	7.4000	92.5900	0.00
21/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
21/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.44	92.5500	7.4400	92.5500	0.00
21/02/2017	R023 On 04-May-17			Bond Future	8.40	98.6659	8.3985	98.6659	18,926.00
21/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1523	2	1523	2	0.00
21/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1579	2	1579	2	0.00
21/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1551	2	1551	2	0.00
21/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	677	1	677	1	0.00
21/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	661	1	661	1	0.00
21/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	645	1	645	1	0.00
21/02/2017	R023 On 03-August-17			Bond Future	8.43	100.5571	8.4311	100.5571	0.00
21/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	1920	2	1920	2	0.00
21/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	1970	2	1970	2	0.00
21/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	1945	2	1945	2	0.00
21/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	1284	1	1284	1	0.00
21/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	1266	1	1266	1	0.00
21/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	1249	1	1249	1	0.00
21/02/2017	R023 On 02-November-17			Bond Future	8.46	98.6173	8.4562	98.6173	0.00
21/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	1977	2	1977	2	0.00
21/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2023	2	2023	2	0.00
21/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2000	2	2000	2	0.00
21/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1531	1	1531	1	0.00
21/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1512	1	1512	1	0.00
21/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1549	1	1549	1	0.00
21/02/2017	R035 On 04-May-17			Bond Future	9.48	96.7255	9.4846	96.7255	7,864.00
21/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	371	1	371	1	0.00
21/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	533	1	533	1	0.00
21/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	452	1	452	1	0.00
21/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 03-August-17			Bond Future	9.53	98.5795	9.5326	98.5795	0.00
21/02/2017	R035 On 03-August-17	9.52	Call	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
21/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	102	0	102	0	0.00
21/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	265	0	265	0	0.00
21/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	184	0	184	0	0.00
21/02/2017	R035 On 02-November-17			Bond Future	9.58	96.0297	9.5772	96.0297	0.00
21/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	183	0	183	0	0.00
21/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	262	1	262	1	0.00
21/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	103	0	103	0	0.00
21/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R186 On 04-May-17			Bond Future	8.83	114.8947	8.8280	114.8947	114,126.00
21/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3248	3	3248	3	0.00
21/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	1908	2	1908	2	0.00
21/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2100	2	2100	2	0.00
21/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1273	1	1273	1	500.00
21/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	1984	2	1984	2	0.00
21/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2261	2	2261	2	0.00
21/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	1946	2	1946	2	0.00
21/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	655	1	655	1	500.00
21/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	1228	1	1228	1	0.00
21/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	741	1	741	1	5,709.00
21/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1485	1	1485	1	0.00
21/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1338	1	1338	1	500.00
21/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1455	1	1455	1	0.00
21/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	3355	3	3355	3	0.00
21/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1425	1	1425	1	0.00
21/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	2154	2	2154	2	0.00
21/02/2017	R186 On 03-August-17			Bond Future	8.87	111.7937	8.8721	111.7937	0.00
21/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5123	5	5123	5	0.00
21/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4425	5	4425	5	0.00
21/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	2709	3	2709	3	0.00
21/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	2638	3	2638	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
21/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2429	3	2429	3	0.00
21/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	2673	3	2673	3	0.00
21/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	1022	1	1022	1	6,500.00
21/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1285	1	1285	1	750.00
21/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2384	2	2384	2	0.00
21/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2322	2	2322	2	0.00
21/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2578	2	2578	2	750.00
21/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2353	2	2353	2	0.00
21/02/2017	R186 On 02-November-17			Bond Future	8.91	114.0089	8.9060	114.0089	0.00
21/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3052	3	3052	3	0.00
21/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3086	3	3086	3	0.00
21/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3120	3	3120	3	0.00
21/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	3190	3	3190	3	0.00
21/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	3159	3	3159	3	0.00
21/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	3222	3	3222	3	0.00
21/02/2017	R197 On 04-May-17			Bond Future	301.99	302.0263	301.9927	302.0263	1,063.00
21/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6597	7	6597	7	0.00
21/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6607	7	6607	7	0.00
21/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6587	7	6587	7	0.00
21/02/2017	R197 On 03-August-17			Bond Future	300.88	300.9272	300.8829	300.9272	0.00
21/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7167	7	7167	7	0.00
21/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7187	7	7187	7	0.00
21/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7177	7	7177	7	0.00
21/02/2017	R197 On 02-November-17			Bond Future	306.91	306.9540	306.9117	306.9540	0.00
21/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1742	2	1742	2	0.00
21/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1752	2	1752	2	0.00
21/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1762	2	1762	2	0.00
21/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 04-May-17			Bond Future	249.62	249.6452	249.6180	249.6452	33,873.00
21/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	7092	7	7092	7	0.00
21/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	7102	7	7102	7	0.00
21/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	7112	7	7112	7	0.00
21/02/2017	R202 On 03-August-17			Bond Future	250.75	250.7910	250.7546	250.7910	0.00
21/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	7605	8	7605	8	0.00
21/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	7615	8	7615	8	0.00
21/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	7595	8	7595	8	0.00
21/02/2017	R202 On 02-November-17			Bond Future	255.78	255.8134	255.7786	255.8134	0.00
21/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	1889	2	1889	2	0.00
21/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	1879	2	1879	2	0.00
21/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	1869	2	1869	2	0.00
21/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R203 On 04-May-17			Bond Future	7.37	101.4933	7.3666	101.4933	31,101.00
21/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	9	0	9	0	0.00
21/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	10	0	10	0	0.00
21/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	10	0	0.00
21/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	166	0	166	0	0.00
21/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	163	0	163	0	0.00
21/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	169	0	169	0	0.00
21/02/2017	R203 On 03-August-17			Bond Future	6.51	103.4386	6.5060	103.4386	0.00
21/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	3	0	3	0	0.00
21/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	3	0	3	0	0.00
21/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	3	0	3	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
21/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	176	0	176	0	0.00
21/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	177	0	177	0	0.00
21/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	178	0	178	0	0.00
21/02/2017	R204 On 04-May-17			Bond Future	7.71	103.5249	7.7100	103.5249	29,025.00
21/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	412	0	412	0	0.00
21/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	433	0	433	0	0.00
21/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	423	0	423	0	0.00
21/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	123	0	123	0	0.00
21/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	119	0	119	0	0.00
21/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	128	0	128	0	0.00
21/02/2017	R204 On 03-August-17			Bond Future	7.70	101.4685	7.7026	101.4685	0.00
21/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	377	0	377	0	0.00
21/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	384	0	384	0	0.00
21/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	391	0	391	0	0.00
21/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	316	0	316	0	0.00
21/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	311	0	311	0	0.00
21/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	305	0	305	0	0.00
21/02/2017	R204 On 02-November-17			Bond Future	7.62	103.4792	7.6207	103.4792	0.00
21/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	403	0	403	0	0.00
21/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	390	0	390	0	0.00
21/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	396	0	396	0	0.00
21/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	264	0	264	0	0.00
21/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	259	0	259	0	0.00
21/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	255	0	255	0	0.00
21/02/2017	R207 On 04-May-17			Bond Future	7.92	100.7548	7.9158	100.7548	75,116.00
21/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	840	1	840	1	0.00
21/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	875	1	875	1	0.00
21/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	858	1	858	1	0.00
21/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	162	0	162	0	0.00
21/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	174	0	174	0	0.00
21/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	168	0	168	0	0.00
21/02/2017	R207 On 03-August-17			Bond Future	7.94	99.0426	7.9385	99.0426	0.00
21/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	923	1	923	1	51.00
21/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1239	1	1239	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
21/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1223	1	1223	1	0.00
21/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1256	1	1256	1	0.00
21/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	256	0	256	0	0.00
21/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	383	0	383	0	0.00
21/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	246	0	246	0	0.00
21/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	251	0	251	0	0.00
21/02/2017	R207 On 02-November-17			Bond Future	7.92	101.0052	7.9189	101.0052	0.00
21/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	784	1	784	1	0.00
21/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	807	1	807	1	0.00
21/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	795	1	795	1	0.00
21/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	559	1	559	1	0.00
21/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	551	1	551	1	0.00
21/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	567	1	567	1	0.00
21/02/2017	R208 On 04-May-17			Bond Future	8.07	96.4669	8.0740	96.4669	21,510.00
21/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1224	1	1224	1	0.00
21/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1271	1	1271	1	0.00
21/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1247	1	1247	1	0.00
21/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	283	0	283	0	0.00
21/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	266	0	266	0	0.00
21/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	275	0	275	0	0.00
21/02/2017	R208 On 03-August-17			Bond Future	8.10	98.3159	8.0977	98.3159	0.00
21/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1279	1	1279	1	0.00
21/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1317	1	1317	1	0.00
21/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1298	1	1298	1	0.00
21/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	658	1	658	1	0.00
21/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	647	1	647	1	0.00
21/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	670	1	670	1	0.00
21/02/2017	R208 On 02-November-17			Bond Future	8.10	96.8610	8.1029	96.8610	0.00
21/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1160	1	1160	1	0.00
21/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1192	1	1192	1	0.00
21/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1176	1	1176	1	0.00
21/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	929	1	929	1	0.00
21/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	916	1	916	1	0.00
21/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	941	1	941	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
21/02/2017	R209 On 04-May-17			Bond Future	9.48	72.7299	9.4778	72.7299	62,826.00
21/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2348	2	2348	2	0.00
21/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	470	1	470	1	1,130.00
21/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1721	2	1721	2	0.00
21/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1755	2	1755	2	0.00
21/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1314	1	1314	1	0.00
21/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1790	2	1790	2	0.00
21/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1321	1	1321	1	1,130.00
21/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4355	4	4355	4	0.00
21/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1843	2	1843	2	0.00
21/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2332	2	2332	2	1,130.00
21/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1808	2	1808	2	0.00
21/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1774	2	1774	2	0.00
21/02/2017	R209 On 03-August-17			Bond Future	9.52	74.1239	9.5223	74.1239	0.00
21/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2523	3	2523	3	0.00
21/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2491	3	2491	3	0.00
21/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2556	3	2556	3	0.00
21/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	3083	3	3083	3	0.00
21/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	3047	3	3047	3	0.00
21/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	3118	3	3118	3	0.00
21/02/2017	R209 On 02-November-17			Bond Future	9.56	72.4418	9.5615	72.4418	0.00
21/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3366	3	3366	3	0.00
21/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3299	3	3299	3	0.00
21/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3332	3	3332	3	0.00
21/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3510	3	3510	3	0.00
21/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3578	3	3578	3	0.00
21/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3544	3	3544	3	0.00
21/02/2017	R210 On 04-May-17			Bond Future	188.54	188.5580	188.5369	188.5580	1,698.00
21/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3773	4	3773	4	0.00
21/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	3793	4	3793	4	0.00
21/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	3783	4	3783	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
21/02/2017	R210 On 03-August-17			Bond Future	192.18	192.2128	192.1848	192.2128	0.00
21/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4105	4	4105	4	0.00
21/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4115	4	4115	4	0.00
21/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4095	4	4095	4	0.00
21/02/2017	R210 On 02-November-17			Bond Future	193.60	193.6302	193.6035	193.6302	0.00
21/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1533	2	1533	2	0.00
21/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1523	2	1523	2	0.00
21/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1513	2	1513	2	0.00
21/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 04-May-17			Bond Future	149.48	149.4983	149.4816	149.4983	3,258.00
21/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2758	3	2758	3	0.00
21/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2748	3	2748	3	0.00
21/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2768	3	2768	3	0.00
21/02/2017	R212 On 03-August-17			Bond Future	150.32	150.3461	150.3240	150.3461	0.00
21/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
21/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3016	3	3016	3	0.00
21/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3026	3	3026	3	0.00
21/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3036	3	3036	3	0.00
21/02/2017	R212 On 02-November-17			Bond Future	153.34	153.3571	153.3360	153.3571	0.00
21/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	926	1	926	1	0.00
21/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	916	1	916	1	0.00
21/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	936	1	936	1	0.00
21/02/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
21/02/2017	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
21/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
21/02/2017	R213 On 04-May-17			Bond Future	9.27	84.1342	9.2666	84.1342	44,822.00
21/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2024	2	2024	2	0.00
21/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2099	2	2099	2	0.00
21/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2061	2	2061	2	0.00
21/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1435	1	1435	1	0.00
21/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1406	1	1406	1	0.00
21/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1464	1	1464	1	0.00
21/02/2017	R213 On 03-August-17			Bond Future	9.31	85.7468	9.3108	85.7468	0.00
21/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	2765	3	2765	3	0.00
21/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	2799	3	2799	3	0.00
21/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	2834	3	2834	3	0.00
21/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2605	2	2605	2	0.00
21/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2573	2	2573	2	0.00
21/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2637	3	2637	3	0.00
21/02/2017	R213 On 02-November-17			Bond Future	9.35	83.8941	9.3512	83.8941	0.00
21/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3267	3	3267	3	0.00
21/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3200	3	3200	3	0.00
21/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3233	3	3233	3	0.00
21/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	3273	3	3273	3	0.00
21/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	3241	3	3241	3	0.00
21/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	3209	3	3209	3	0.00
21/02/2017	R214 On 04-May-17			Bond Future	9.56	72.9266	9.5608	72.9266	35,149.00
21/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	1905	2	1905	2	0.00
21/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	1978	2	1978	2	0.00
21/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	1941	2	1941	2	0.00
21/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1911	2	1911	2	0.00
21/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1876	2	1876	2	0.00
21/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1841	2	1841	2	0.00
21/02/2017	R214 On 03-August-17			Bond Future	9.60	74.3244	9.6041	74.3244	0.00
21/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2615	3	2615	3	0.00
21/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2649	3	2649	3	0.00
21/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2683	3	2683	3	0.00
21/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3247	3	3247	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
21/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3210	3	3210	3	0.00
21/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3285	3	3285	3	0.00
21/02/2017	R214 On 02-November-17			Bond Future	9.64	72.4991	9.6441	72.4991	0.00
21/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3375	4	3375	4	0.00
21/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3445	4	3445	4	0.00
21/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3410	4	3410	4	0.00
21/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3756	4	3756	4	0.00
21/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3828	4	3828	4	0.00
21/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3791	4	3791	4	0.00
21/02/2017	R248 On 04-May-17			Bond Future	9.64	93.2188	9.6426	93.2188	64,165.00
21/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2647	3	2647	3	0.00
21/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2601	3	2601	3	0.00
21/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2554	3	2554	3	0.00
21/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2443	2	2443	2	0.00
21/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2400	2	2400	2	0.00
21/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2487	2	2487	2	0.00
21/02/2017	R248 On 03-August-17			Bond Future	9.69	95.0055	9.6883	95.0055	200.00
21/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3427	4	3427	4	0.00
21/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3469	4	3469	4	0.00
21/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3385	4	3385	4	0.00
21/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4449	4	4449	4	0.00
21/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4498	4	4498	4	0.00
21/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4548	4	4548	4	0.00
21/02/2017	R248 On 02-November-17			Bond Future	9.73	92.4483	9.7307	92.4483	0.00
21/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4408	5	4408	5	0.00
21/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4496	5	4496	5	0.00
21/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4452	5	4452	5	0.00
21/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	5221	5	5221	5	0.00
21/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	5174	5	5174	5	0.00
21/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	5128	5	5128	5	0.00