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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
24/02/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	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
24/02/2017	2025 On 04-May-17			Bond Future	129.32	129.3284	129.3237	129.3284	2,414.00
24/02/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 04-May-17	132.57	Put	Bond Future	3246	3	3246	3	0.00
24/02/2017	2025 On 04-May-17	132.56	Put	Bond Future	3236	3	3236	3	0.00
24/02/2017	2025 On 04-May-17	132.58	Put	Bond Future	3256	3	3256	3	0.00
24/02/2017	2025 On 03-August-17			Bond Future	130.48	130.4851	130.4808	130.4851	0.00
24/02/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 03-August-17	133.96	Put	Bond Future	3479	3	3479	3	0.00
24/02/2017	2025 On 03-August-17	133.98	Put	Bond Future	3499	3	3499	3	0.00
24/02/2017	2025 On 03-August-17	133.97	Put	Bond Future	3489	3	3489	3	0.00
24/02/2017	2025 On 02-November-17			Bond Future	133.09	133.0995	133.0937	133.0995	0.00
24/02/2017	2025 On 02-November-17	132.96	Call	Bond Future	134	0	134	0	0.00
24/02/2017	2025 On 02-November-17	132.98	Call	Bond Future	114	0	114	0	0.00
24/02/2017	2025 On 02-November-17	132.97	Call	Bond Future	124	0	124	0	0.00
24/02/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2029 On 04-May-17			Bond Future	101.34	101.5591	101.3371	101.5591	2,272.00
24/02/2017	2029 On 04-May-17	100.65	Call	Bond Future	687	1	687	1	0.00
24/02/2017	2029 On 04-May-17	100.67	Call	Bond Future	667	1	667	1	0.00
24/02/2017	2029 On 04-May-17	100.66	Call	Bond Future	677	1	677	1	0.00
24/02/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 04-May-17			Bond Future	9.16	93.8292	9.1577	93.8292	32,785.00
24/02/2017	2030 On 04-May-17	9.34	Call	Bond Future	1261	2	1261	2	0.00
24/02/2017	2030 On 04-May-17	9.33	Call	Bond Future	1192	1	1192	1	0.00
24/02/2017	2030 On 04-May-17	9.32	Call	Bond Future	1124	1	1124	1	0.00
24/02/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/02/2017	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
24/02/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 03-August-17			Bond Future	9.21	91.6169	9.2064	91.6169	0.00
24/02/2017	2030 On 03-August-17	9.33	Call	Bond Future	845	1	845	1	0.00
24/02/2017	2030 On 03-August-17	9.34	Call	Bond Future	912	1	912	1	0.00
24/02/2017	2030 On 03-August-17	9.35	Call	Bond Future	980	1	980	1	0.00
24/02/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 02-November-17			Bond Future	9.24	93.4341	9.2425	93.4341	0.00
24/02/2017	2030 On 02-November-17	9.36	Call	Bond Future	793	1	793	1	0.00
24/02/2017	2030 On 02-November-17	9.35	Call	Bond Future	726	1	726	1	0.00
24/02/2017	2030 On 02-November-17	9.34	Call	Bond Future	659	1	659	1	0.00
24/02/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2032 On 04-May-17			Bond Future	9.30	92.7783	9.3019	92.7783	19,129.00
24/02/2017	2032 On 04-May-17	9.46	Call	Bond Future	2559	3	2559	3	0.00
24/02/2017	2032 On 04-May-17	9.45	Call	Bond Future	2515	3	2515	3	0.00
24/02/2017	2032 On 04-May-17	9.44	Call	Bond Future	2471	3	2471	3	0.00
24/02/2017	2032 On 04-May-17	9.45	Put	Bond Future	1415	1	1415	1	0.00
24/02/2017	2032 On 04-May-17	9.44	Put	Bond Future	1445	1	1445	1	0.00
24/02/2017	2032 On 04-May-17	9.46	Put	Bond Future	1386	1	1386	1	0.00
24/02/2017	2032 On 03-August-17			Bond Future	9.35	94.5526	9.3485	94.5526	0.00
24/02/2017	2032 On 03-August-17	9.45	Call	Bond Future	3350	4	3350	4	0.00
24/02/2017	2032 On 03-August-17	9.43	Call	Bond Future	3270	3	3270	3	0.00
24/02/2017	2032 On 03-August-17	9.44	Call	Bond Future	3310	3	3310	3	0.00
24/02/2017	2032 On 03-August-17	9.45	Put	Bond Future	2604	2	2604	2	0.00
24/02/2017	2032 On 03-August-17	9.43	Put	Bond Future	2670	3	2670	3	0.00
24/02/2017	2032 On 03-August-17	9.44	Put	Bond Future	2637	3	2637	3	0.00
24/02/2017	2032 On 02-November-17			Bond Future	9.39	92.2686	9.3890	92.2686	0.00
24/02/2017	2032 On 02-November-17	9.48	Call	Bond Future	3944	4	3944	4	0.00
24/02/2017	2032 On 02-November-17	9.49	Call	Bond Future	3983	4	3983	4	0.00
24/02/2017	2032 On 02-November-17	9.50	Call	Bond Future	4023	4	4023	4	0.00
24/02/2017	2032 On 02-November-17	9.49	Put	Bond Future	3250	3	3250	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
24/02/2017	2032 On 02-November-17	9.48	Put	Bond Future	3283	3	3283	3	0.00
24/02/2017	2032 On 02-November-17	9.50	Put	Bond Future	3217	3	3217	3	0.00
24/02/2017	2033 On 04-May-17			Bond Future	107.44	108.0327	107.4377	108.0327	5,778.00
24/02/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 04-May-17	110.84	Put	Bond Future	3402	3	3402	3	0.00
24/02/2017	2033 On 04-May-17	110.85	Put	Bond Future	3412	3	3412	3	0.00
24/02/2017	2033 On 04-May-17	110.83	Put	Bond Future	3392	3	3392	3	0.00
24/02/2017	2033 On 03-August-17			Bond Future	109.52	110.1227	109.5167	110.1227	0.00
24/02/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 03-August-17	113.12	Put	Bond Future	3603	3	3603	3	0.00
24/02/2017	2033 On 03-August-17	113.13	Put	Bond Future	3613	3	3613	3	0.00
24/02/2017	2033 On 03-August-17	113.14	Put	Bond Future	3623	3	3623	3	0.00
24/02/2017	2033 On 02-November-17			Bond Future	110.62	111.2389	110.6194	111.2389	0.00
24/02/2017	2033 On 02-November-17	110.09	Call	Bond Future	529	1	529	1	0.00
24/02/2017	2033 On 02-November-17	110.08	Call	Bond Future	539	1	539	1	0.00
24/02/2017	2033 On 02-November-17	110.07	Call	Bond Future	549	1	549	1	0.00
24/02/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2037 On 04-May-17			Bond Future	9.54	93.4834	9.5399	93.4834	48,549.00
24/02/2017	2037 On 04-May-17	9.60	Call	Bond Future	2457	3	2457	3	0.00
24/02/2017	2037 On 04-May-17	9.58	Call	Bond Future	2370	3	2370	3	0.00
24/02/2017	2037 On 04-May-17	9.59	Call	Bond Future	2414	3	2414	3	0.00
24/02/2017	2037 On 04-May-17	9.58	Put	Bond Future	2043	2	2043	2	0.00
24/02/2017	2037 On 04-May-17	9.59	Put	Bond Future	2005	2	2005	2	0.00
24/02/2017	2037 On 04-May-17	9.60	Put	Bond Future	1967	2	1967	2	0.00
24/02/2017	2037 On 03-August-17			Bond Future	9.59	91.0140	9.5917	91.0140	160.00
24/02/2017	2037 On 03-August-17	9.58	Call	Bond Future	3307	4	3307	4	0.00
24/02/2017	2037 On 03-August-17	9.57	Call	Bond Future	3267	3	3267	3	0.00
24/02/2017	2037 On 03-August-17	9.56	Call	Bond Future	3226	3	3226	3	0.00

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24/02/2017	2037 On 03-August-17	9.57	Put	Bond Future	3443	3	3443	3	0.00
24/02/2017	2037 On 03-August-17	9.58	Put	Bond Future	3402	3	3402	3	0.00
24/02/2017	2037 On 03-August-17	9.56	Put	Bond Future	3484	3	3484	3	0.00
24/02/2017	2037 On 02-November-17			Bond Future	9.63	92.8193	9.6325	92.8193	0.00
24/02/2017	2037 On 02-November-17	9.66	Call	Bond Future	4408	5	4408	5	0.00
24/02/2017	2037 On 02-November-17	9.67	Call	Bond Future	4450	5	4450	5	0.00
24/02/2017	2037 On 02-November-17	9.65	Call	Bond Future	4367	5	4367	5	0.00
24/02/2017	2037 On 02-November-17	9.67	Put	Bond Future	4150	4	4150	4	0.00
24/02/2017	2037 On 02-November-17	9.66	Put	Bond Future	4188	4	4188	4	0.00
24/02/2017	2037 On 02-November-17	9.65	Put	Bond Future	4226	4	4226	4	0.00
24/02/2017	2038 On 04-May-17			Bond Future	134.69	134.6919	134.6868	134.6919	20,533.00
24/02/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 04-May-17	139.78	Put	Bond Future	5093	5	5093	5	0.00
24/02/2017	2038 On 04-May-17	139.79	Put	Bond Future	5103	5	5103	5	0.00
24/02/2017	2038 On 04-May-17	139.77	Put	Bond Future	5083	5	5083	5	0.00
24/02/2017	2038 On 03-August-17			Bond Future	135.78	135.7842	135.7795	135.7842	0.00
24/02/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 03-August-17	141.17	Put	Bond Future	5391	5	5391	5	0.00
24/02/2017	2038 On 03-August-17	141.16	Put	Bond Future	5381	5	5381	5	0.00
24/02/2017	2038 On 03-August-17	141.18	Put	Bond Future	5401	5	5401	5	0.00
24/02/2017	2038 On 02-November-17			Bond Future	138.50	138.5049	138.4986	138.5049	0.00
24/02/2017	2038 On 02-November-17	136.80	Call	Bond Future	1699	2	1699	2	0.00
24/02/2017	2038 On 02-November-17	136.82	Call	Bond Future	1679	2	1679	2	0.00
24/02/2017	2038 On 02-November-17	136.81	Call	Bond Future	1689	2	1689	2	0.00
24/02/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2040 On 04-May-17			Bond Future	9.55	97.6655	9.5539	97.6655	9,085.00
24/02/2017	2040 On 04-May-17	9.63	Call	Bond Future	2725	3	2725	3	0.00
24/02/2017	2040 On 04-May-17	9.64	Call	Bond Future	2774	3	2774	3	0.00

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24/02/2017	2040 On 04-May-17	9.62	Call	Bond Future	2677	3	2677	3	0.00
24/02/2017	2040 On 04-May-17	9.63	Put	Bond Future	2057	2	2057	2	0.00
24/02/2017	2040 On 04-May-17	9.62	Put	Bond Future	2097	2	2097	2	0.00
24/02/2017	2040 On 04-May-17	9.64	Put	Bond Future	2018	2	2018	2	0.00
24/02/2017	2040 On 03-August-17			Bond Future	9.60	95.0257	9.6045	95.0257	0.00
24/02/2017	2040 On 03-August-17	9.61	Call	Bond Future	3700	4	3700	4	0.00
24/02/2017	2040 On 03-August-17	9.63	Call	Bond Future	3790	4	3790	4	0.00
24/02/2017	2040 On 03-August-17	9.62	Call	Bond Future	3745	4	3745	4	0.00
24/02/2017	2040 On 03-August-17	9.62	Put	Bond Future	3609	3	3609	3	0.00
24/02/2017	2040 On 03-August-17	9.63	Put	Bond Future	3567	3	3567	3	0.00
24/02/2017	2040 On 03-August-17	9.61	Put	Bond Future	3652	3	3652	3	0.00
24/02/2017	2040 On 02-November-17			Bond Future	9.64	96.9106	9.6442	96.9106	0.00
24/02/2017	2040 On 02-November-17	9.66	Call	Bond Future	4782	5	4782	5	0.00
24/02/2017	2040 On 02-November-17	9.67	Call	Bond Future	4826	5	4826	5	0.00
24/02/2017	2040 On 02-November-17	9.65	Call	Bond Future	4738	5	4738	5	0.00
24/02/2017	2040 On 02-November-17	9.67	Put	Bond Future	4603	4	4603	4	0.00
24/02/2017	2040 On 02-November-17	9.66	Put	Bond Future	4645	4	4645	4	0.00
24/02/2017	2040 On 02-November-17	9.65	Put	Bond Future	4687	5	4687	5	0.00
24/02/2017	2044 On 04-May-17			Bond Future	9.59	94.6341	9.5931	94.6341	22,746.00
24/02/2017	2044 On 04-May-17	9.67	Call	Bond Future	2778	3	2778	3	0.00
24/02/2017	2044 On 04-May-17	9.66	Call	Bond Future	2730	3	2730	3	0.00
24/02/2017	2044 On 04-May-17	9.68	Call	Bond Future	2826	3	2826	3	0.00
24/02/2017	2044 On 04-May-17	9.67	Put	Bond Future	2096	2	2096	2	0.00
24/02/2017	2044 On 04-May-17	9.68	Put	Bond Future	2057	2	2057	2	0.00
24/02/2017	2044 On 04-May-17	9.66	Put	Bond Future	2136	2	2136	2	0.00
24/02/2017	2044 On 03-August-17			Bond Future	9.64	92.0615	9.6426	92.0615	0.00
24/02/2017	2044 On 03-August-17	9.64	Call	Bond Future	3738	4	3738	4	0.00
24/02/2017	2044 On 03-August-17	9.62	Call	Bond Future	3649	4	3649	4	0.00
24/02/2017	2044 On 03-August-17	9.63	Call	Bond Future	3693	4	3693	4	0.00
24/02/2017	2044 On 03-August-17	9.62	Put	Bond Future	3849	4	3849	4	0.00
24/02/2017	2044 On 03-August-17	9.63	Put	Bond Future	3804	4	3804	4	0.00
24/02/2017	2044 On 03-August-17	9.64	Put	Bond Future	3760	4	3760	4	0.00
24/02/2017	2044 On 02-November-17			Bond Future	9.68	93.8877	9.6816	93.8877	0.00
24/02/2017	2044 On 02-November-17	9.66	Call	Bond Future	4716	5	4716	5	0.00

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24/02/2017	2044 On 02-November-17	9.68	Call	Bond Future	4805	5	4805	5	0.00
24/02/2017	2044 On 02-November-17	9.67	Call	Bond Future	4760	5	4760	5	0.00
24/02/2017	2044 On 02-November-17	9.67	Put	Bond Future	4862	5	4862	5	0.00
24/02/2017	2044 On 02-November-17	9.68	Put	Bond Future	4819	5	4819	5	0.00
24/02/2017	2044 On 02-November-17	9.66	Put	Bond Future	4906	5	4906	5	0.00
24/02/2017	2046 On 04-May-17			Bond Future	133.06	133.0667	133.0617	133.0667	19,696.00
24/02/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 04-May-17	138.33	Put	Bond Future	5268	5	5268	5	0.00
24/02/2017	2046 On 04-May-17	138.34	Put	Bond Future	5278	5	5278	5	0.00
24/02/2017	2046 On 04-May-17	138.32	Put	Bond Future	5258	5	5258	5	0.00
24/02/2017	2046 On 03-August-17			Bond Future	135.64	135.6412	135.6365	135.6412	0.00
24/02/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 03-August-17	141.19	Put	Bond Future	5554	6	5554	6	0.00
24/02/2017	2046 On 03-August-17	141.17	Put	Bond Future	5534	6	5534	6	0.00
24/02/2017	2046 On 03-August-17	141.18	Put	Bond Future	5544	6	5544	6	0.00
24/02/2017	2046 On 02-November-17			Bond Future	136.75	136.7545	136.7484	136.7545	0.00
24/02/2017	2046 On 02-November-17	136.32	Call	Bond Future	428	0	428	0	0.00
24/02/2017	2046 On 02-November-17	136.30	Call	Bond Future	448	0	448	0	0.00
24/02/2017	2046 On 02-November-17	136.31	Call	Bond Future	438	0	438	0	0.00
24/02/2017	2046 On 02-November-17	136.31	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 02-November-17	136.32	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2046 On 02-November-17	136.30	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 04-May-17			Bond Future	143.12	143.7977	143.1249	143.7977	24,034.00
24/02/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 04-May-17	147.84	Put	Bond Future	4715	4	4715	4	0.00
24/02/2017	2050 On 04-May-17	147.83	Put	Bond Future	4705	4	4705	4	0.00
24/02/2017	2050 On 04-May-17	147.85	Put	Bond Future	4725	4	4725	4	0.00
24/02/2017	2050 On 03-August-17			Bond Future	144.22	144.9009	144.2156	144.9009	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
24/02/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 03-August-17	149.22	Put	Bond Future	5004	4	5004	4	0.00
24/02/2017	2050 On 03-August-17	149.24	Put	Bond Future	5024	4	5024	4	0.00
24/02/2017	2050 On 03-August-17	149.23	Put	Bond Future	5014	4	5014	4	0.00
24/02/2017	2050 On 02-November-17			Bond Future	147.10	147.8041	147.1035	147.8041	0.00
24/02/2017	2050 On 02-November-17	144.65	Call	Bond Future	2453	3	2453	3	0.00
24/02/2017	2050 On 02-November-17	144.67	Call	Bond Future	2433	3	2433	3	0.00
24/02/2017	2050 On 02-November-17	144.66	Call	Bond Future	2443	3	2443	3	0.00
24/02/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
24/02/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
24/02/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	AL37 On 04-May-17			Index Future	529.59	530.1690	529.5890	530.1690	1.00
24/02/2017	AL37 On 03-August-17			Index Future	539.72	540.3080	539.7190	540.3080	0.00
24/02/2017	AL37 On 02-November-17			Index Future	550.41	551.0210	550.4140	551.0210	0.00
24/02/2017	AL7T On 04-May-17			Index Future	611.77	613.2650	611.7710	613.2650	0.00
24/02/2017	AL7T On 03-August-17			Index Future	623.47	624.9940	623.4740	624.9940	0.00
24/02/2017	AL7T On 02-November-17			Index Future	635.83	637.3850	635.8290	637.3850	0.00
24/02/2017	ALBI On 04-May-17			Index Future	555.07	556.6290	555.0660	556.6290	598.00
24/02/2017	ALBI On 03-August-17			Index Future	565.69	567.2740	565.6850	567.2740	0.00
24/02/2017	ALBI On 02-November-17			Index Future	576.89	578.5220	576.8940	578.5220	0.00
24/02/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	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
24/02/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2017	EL28 On 04-May-17			Bond Future	129.85	129.8577	129.8550	129.8577	0.00
24/02/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8045	8	8045	8	0.00
24/02/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8055	8	8055	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
24/02/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8065	8	8065	8	0.00
24/02/2017	EL28 On 03-August-17			Bond Future	132.37	132.3699	132.3676	132.3699	0.00
24/02/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 03-August-17	135.17	Put	Bond Future	2802	3	2802	3	0.00
24/02/2017	EL28 On 03-August-17	135.16	Put	Bond Future	2792	3	2792	3	0.00
24/02/2017	EL28 On 03-August-17	135.18	Put	Bond Future	2812	3	2812	3	0.00
24/02/2017	EL28 On 02-November-17			Bond Future	133.25	133.2549	133.2512	133.2549	0.00
24/02/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/02/2017	EL28 On 02-November-17	133.87	Put	Bond Future	619	1	619	1	0.00
24/02/2017	EL28 On 02-November-17	133.89	Put	Bond Future	639	1	639	1	0.00
24/02/2017	EL28 On 02-November-17	133.88	Put	Bond Future	629	1	629	1	0.00
24/02/2017	ES33 On 04-May-17			Bond Future	10.47	78.3345	10.4706	78.3345	9,466.00
24/02/2017	ES33 On 04-May-17	10.55	Call	Bond Future	505	1	505	1	0.00
24/02/2017	ES33 On 04-May-17	10.54	Call	Bond Future	441	1	441	1	0.00
24/02/2017	ES33 On 04-May-17	10.56	Call	Bond Future	568	1	568	1	0.00
24/02/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 03-August-17			Bond Future	10.55	79.8326	10.5499	79.8326	0.00
24/02/2017	ES33 On 03-August-17	10.55	Call	Bond Future	1	0	1	0	0.00
24/02/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 03-August-17	10.53	Put	Bond Future	125	0	125	0	0.00
24/02/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 03-August-17	10.54	Put	Bond Future	62	0	62	0	0.00
24/02/2017	ES33 On 02-November-17			Bond Future	10.63	77.6226	10.6265	77.6226	0.00
24/02/2017	ES33 On 02-November-17	10.66	Call	Bond Future	208	0	208	0	0.00
24/02/2017	ES33 On 02-November-17	10.68	Call	Bond Future	332	1	332	1	0.00
24/02/2017	ES33 On 02-November-17	10.67	Call	Bond Future	270	1	270	1	0.00
24/02/2017	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
24/02/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
24/02/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
24/02/2017	ES42 On 04-May-17			Bond Future	10.62	82.1465	10.6216	82.1465	8,777.00
24/02/2017	ES42 On 03-August-17			Bond Future	10.70	83.7174	10.6997	83.7174	0.00
24/02/2017	ES42 On 02-November-17			Bond Future	10.77	81.1155	10.7742	81.1155	0.00
24/02/2017	GOVI On 04-May-17			GOVI	552.89	554.4370	552.8860	554.4370	394.00
24/02/2017	GOVI On 04-May-17	262.19	Call	GOVI	2906960	292	2906960	292	0.00
24/02/2017	GOVI On 04-May-17	262.20	Call	GOVI	2906860	292	2906860	292	0.00
24/02/2017	GOVI On 04-May-17	262.18	Call	GOVI	2907060	292	2907060	292	0.00
24/02/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 03-August-17			GOVI	563.46	565.0400	563.4620	565.0400	0.00
24/02/2017	GOVI On 03-August-17	561.10	Call	GOVI	23620	4	23620	4	0.00
24/02/2017	GOVI On 03-August-17	561.11	Call	GOVI	23520	4	23520	4	0.00
24/02/2017	GOVI On 03-August-17	561.09	Call	GOVI	23720	4	23720	4	0.00
24/02/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 02-November-17			GOVI	574.63	576.2430	574.6280	576.2430	0.00
24/02/2017	GOVI On 02-November-17	572.44	Call	GOVI	21880	4	21880	4	0.00
24/02/2017	GOVI On 02-November-17	572.45	Call	GOVI	21780	4	21780	4	0.00
24/02/2017	GOVI On 02-November-17	572.46	Call	GOVI	21680	4	21680	4	0.00
24/02/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
24/02/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/02/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2017	IGOV On 04-May-17			Index Future	253.05	253.2420	253.0530	253.2420	922.00
24/02/2017	IGOV On 03-August-17			Index Future	257.95	258.1410	257.9490	258.1410	412.00
24/02/2017	IGOV On 02-November-17			Index Future	263.12	263.3130	263.1150	263.3130	0.00
24/02/2017	ILBI On 04-May-17			Index Future	685.37	685.5120	685.3730	685.5120	0.00
24/02/2017	ILBI On 03-August-17			Index Future	698.38	698.5260	698.3840	698.5260	0.00
24/02/2017	ILBI On 02-November-17			Index Future	712.44	712.5890	712.4430	712.5890	0.00
24/02/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0030	100.0030	100.0030	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
24/02/2017	IS01 On 15-June-17			Interest Rate Swap	99.60	99.5993	99.5997	99.5993	0.00
24/02/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6038	99.6025	99.6038	0.00
24/02/2017	IS01 On 21-December-17			Interest Rate Swap	99.83	99.8341	99.8303	99.8341	0.00
24/02/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8439	99.8364	99.8439	0.00
24/02/2017	IS02 On 18-December-17			Interest Rate Swap	99.86	99.8638	99.8602	99.8638	0.00
24/02/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.1253	99.1179	99.1253	0.00
24/02/2017	IS02 On 15-June-18			Interest Rate Swap	98.74	98.7463	98.7385	98.7463	0.00
24/02/2017	IS02 On 21-September-18			Interest Rate Swap	98.76	98.7674	98.7595	98.7674	0.00
24/02/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	99.2300	99.2300	99.2300	0.00
24/02/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.6977	99.7053	99.6977	0.00
24/02/2017	IS05 On 17-December-20			Interest Rate Swap	97.30	97.2127	97.2980	97.2127	0.00
24/02/2017	IS05 On 16-March-21			Interest Rate Swap	96.59	96.5032	96.5944	96.5032	0.00
24/02/2017	IS05 On 15-June-21			Interest Rate Swap	95.86	95.7636	95.8560	95.7636	0.00
24/02/2017	IS05 On 21-September-21			Interest Rate Swap	96.10	96.0110	96.1016	96.0110	0.00
24/02/2017	IS05 On 21-December-21			Interest Rate Swap	98.35	98.2601	98.3483	98.2601	50.00
24/02/2017	IS05 On 15-March-22			Interest Rate Swap	98.53	98.4423	98.5302	98.4423	0.00
24/02/2017	IS10 On 17-December-25			Interest Rate Swap	96.95	96.7997	96.9506	96.7997	0.00
24/02/2017	IS10 On 16-March-26			Interest Rate Swap	93.99	93.8337	93.9868	93.8337	0.00
24/02/2017	IS10 On 15-June-26			Interest Rate Swap	92.75	92.5948	92.7525	92.5948	0.00
24/02/2017	IS10 On 21-September-26			Interest Rate Swap	94.91	94.7445	94.9072	94.7445	0.00
24/02/2017	IS10 On 21-December-26			Interest Rate Swap	98.66	98.4933	98.6596	98.4933	0.00
24/02/2017	IS10 On 15-March-27			Interest Rate Swap	97.24	97.0726	97.2450	97.0726	0.00
24/02/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/02/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/02/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/02/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6800	7.3300	92.6800	1,000.00
24/02/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
24/02/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
24/02/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
24/02/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.33	92.6400	7.3300	92.6400	0.00
24/02/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.33	92.6400	7.3300	92.6400	0.00
24/02/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.34	92.6300	7.3400	92.6300	0.00
24/02/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.32	92.6300	7.3200	92.6300	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
24/02/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.31	92.6400	7.3100	92.6400	0.00
24/02/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.33	92.6300	7.3300	92.6300	0.00
24/02/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.35	92.6000	7.3500	92.6000	0.00
24/02/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/02/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.38	92.5700	7.3800	92.5700	0.00
24/02/2017	R023 On 04-May-17			Bond Future	8.26	99.2731	8.2612	99.2731	18,983.00
24/02/2017	R023 On 04-May-17	8.59	Call	Bond Future	1919	2	1919	2	0.00
24/02/2017	R023 On 04-May-17	8.61	Call	Bond Future	1983	2	1983	2	0.00
24/02/2017	R023 On 04-May-17	8.60	Call	Bond Future	1950	2	1950	2	0.00
24/02/2017	R023 On 04-May-17	8.59	Put	Bond Future	459	0	459	0	0.00
24/02/2017	R023 On 04-May-17	8.60	Put	Bond Future	447	0	447	0	0.00
24/02/2017	R023 On 04-May-17	8.61	Put	Bond Future	436	0	436	0	0.00
24/02/2017	R023 On 03-August-17			Bond Future	8.29	101.1716	8.2862	101.1716	0.00
24/02/2017	R023 On 03-August-17	8.58	Call	Bond Future	2247	2	2247	2	0.00
24/02/2017	R023 On 03-August-17	8.60	Call	Bond Future	2302	2	2302	2	0.00
24/02/2017	R023 On 03-August-17	8.59	Call	Bond Future	2274	2	2274	2	0.00
24/02/2017	R023 On 03-August-17	8.58	Put	Bond Future	987	1	987	1	0.00
24/02/2017	R023 On 03-August-17	8.59	Put	Bond Future	971	1	971	1	0.00
24/02/2017	R023 On 03-August-17	8.60	Put	Bond Future	956	1	956	1	0.00
24/02/2017	R023 On 02-November-17			Bond Future	8.30	99.2457	8.3029	99.2457	0.00
24/02/2017	R023 On 02-November-17	8.56	Call	Bond Future	2293	2	2293	2	0.00
24/02/2017	R023 On 02-November-17	8.58	Call	Bond Future	2344	2	2344	2	0.00
24/02/2017	R023 On 02-November-17	8.57	Call	Bond Future	2318	2	2318	2	0.00
24/02/2017	R023 On 02-November-17	8.57	Put	Bond Future	1213	1	1213	1	0.00
24/02/2017	R023 On 02-November-17	8.58	Put	Bond Future	1197	1	1197	1	0.00
24/02/2017	R023 On 02-November-17	8.56	Put	Bond Future	1229	1	1229	1	0.00
24/02/2017	R035 On 04-May-17			Bond Future	9.43	97.3332	9.4255	97.3332	7,906.00
24/02/2017	R035 On 04-May-17	9.53	Call	Bond Future	856	1	856	1	0.00
24/02/2017	R035 On 04-May-17	9.55	Call	Bond Future	1019	1	1019	1	0.00
24/02/2017	R035 On 04-May-17	9.54	Call	Bond Future	937	1	937	1	0.00
24/02/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 03-August-17			Bond Future	9.47	99.1946	9.4718	99.1946	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
24/02/2017	R035 On 03-August-17	9.52	Call	Bond Future	392	1	392	1	0.00
24/02/2017	R035 On 03-August-17	9.51	Call	Bond Future	311	1	311	1	0.00
24/02/2017	R035 On 03-August-17	9.50	Call	Bond Future	230	1	230	1	0.00
24/02/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 02-November-17			Bond Future	9.51	96.6587	9.5145	96.6587	0.00
24/02/2017	R035 On 02-November-17	9.60	Call	Bond Future	686	1	686	1	0.00
24/02/2017	R035 On 02-November-17	9.61	Call	Bond Future	766	1	766	1	0.00
24/02/2017	R035 On 02-November-17	9.59	Call	Bond Future	606	1	606	1	0.00
24/02/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R186 On 04-May-17			Bond Future	8.73	115.6144	8.7327	115.6144	110,881.00
24/02/2017	R186 On 04-May-17	9.20	Call	Bond Future	3725	4	3725	4	0.00
24/02/2017	R186 On 04-May-17	8.89	Call	Bond Future	2265	2	2265	2	0.00
24/02/2017	R186 On 04-May-17	8.94	Call	Bond Future	2478	3	2478	3	0.00
24/02/2017	R186 On 04-May-17	8.91	Call	Bond Future	2349	3	2349	3	0.00
24/02/2017	R186 On 04-May-17	8.98	Call	Bond Future	2655	3	2655	3	0.00
24/02/2017	R186 On 04-May-17	8.70	Call	Bond Future	1547	2	1547	2	500.00
24/02/2017	R186 On 04-May-17	8.90	Call	Bond Future	2307	2	2307	2	0.00
24/02/2017	R186 On 04-May-17	8.44	Call	Bond Future	818	1	818	1	500.00
24/02/2017	R186 On 04-May-17	8.98	Put	Bond Future	967	1	967	1	0.00
24/02/2017	R186 On 04-May-17	9.20	Put	Bond Future	562	1	562	1	5,709.00
24/02/2017	R186 On 04-May-17	8.89	Put	Bond Future	1187	1	1187	1	0.00
24/02/2017	R186 On 04-May-17	8.94	Put	Bond Future	1060	1	1060	1	500.00
24/02/2017	R186 On 04-May-17	8.90	Put	Bond Future	1161	1	1161	1	0.00
24/02/2017	R186 On 04-May-17	8.44	Put	Bond Future	2863	3	2863	3	0.00
24/02/2017	R186 On 04-May-17	8.91	Put	Bond Future	1135	1	1135	1	0.00
24/02/2017	R186 On 04-May-17	8.70	Put	Bond Future	1774	2	1774	2	0.00
24/02/2017	R186 On 03-August-17			Bond Future	8.77	112.5224	8.7729	112.5224	0.00
24/02/2017	R186 On 03-August-17	9.50	Call	Bond Future	5638	6	5638	6	0.00
24/02/2017	R186 On 03-August-17	9.35	Call	Bond Future	4908	5	4908	5	0.00
24/02/2017	R186 On 03-August-17	8.93	Call	Bond Future	3087	3	3087	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
24/02/2017	R186 On 03-August-17	8.91	Call	Bond Future	3010	3	3010	3	0.00
24/02/2017	R186 On 03-August-17	8.85	Call	Bond Future	2785	3	2785	3	0.00
24/02/2017	R186 On 03-August-17	8.92	Call	Bond Future	3048	3	3048	3	0.00
24/02/2017	R186 On 03-August-17	9.50	Put	Bond Future	871	1	871	1	6,500.00
24/02/2017	R186 On 03-August-17	9.35	Put	Bond Future	1101	1	1101	1	750.00
24/02/2017	R186 On 03-August-17	8.91	Put	Bond Future	2089	2	2089	2	0.00
24/02/2017	R186 On 03-August-17	8.93	Put	Bond Future	2033	2	2033	2	0.00
24/02/2017	R186 On 03-August-17	8.85	Put	Bond Future	2266	2	2266	2	750.00
24/02/2017	R186 On 03-August-17	8.92	Put	Bond Future	2061	2	2061	2	0.00
24/02/2017	R186 On 02-November-17			Bond Future	8.80	114.7541	8.8026	114.7541	0.00
24/02/2017	R186 On 02-November-17	8.88	Call	Bond Future	3428	4	3428	4	0.00
24/02/2017	R186 On 02-November-17	8.89	Call	Bond Future	3464	4	3464	4	0.00
24/02/2017	R186 On 02-November-17	8.90	Call	Bond Future	3500	4	3500	4	0.00
24/02/2017	R186 On 02-November-17	8.89	Put	Bond Future	2888	3	2888	3	0.00
24/02/2017	R186 On 02-November-17	8.90	Put	Bond Future	2859	3	2859	3	0.00
24/02/2017	R186 On 02-November-17	8.88	Put	Bond Future	2918	3	2918	3	0.00
24/02/2017	R197 On 04-May-17			Bond Future	301.94	301.9480	301.9365	301.9480	1,063.00
24/02/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 04-May-17	308.59	Put	Bond Future	6654	7	6654	7	0.00
24/02/2017	R197 On 04-May-17	308.60	Put	Bond Future	6664	7	6664	7	0.00
24/02/2017	R197 On 04-May-17	308.58	Put	Bond Future	6644	7	6644	7	0.00
24/02/2017	R197 On 03-August-17			Bond Future	300.83	300.8366	300.8258	300.8366	0.00
24/02/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 03-August-17	308.05	Put	Bond Future	7224	7	7224	7	0.00
24/02/2017	R197 On 03-August-17	308.07	Put	Bond Future	7244	7	7244	7	0.00
24/02/2017	R197 On 03-August-17	308.06	Put	Bond Future	7234	7	7234	7	0.00
24/02/2017	R197 On 02-November-17			Bond Future	306.85	306.8645	306.8503	306.8645	0.00
24/02/2017	R197 On 02-November-17	305.17	Call	Bond Future	1680	2	1680	2	0.00
24/02/2017	R197 On 02-November-17	305.16	Call	Bond Future	1690	2	1690	2	0.00
24/02/2017	R197 On 02-November-17	305.15	Call	Bond Future	1700	2	1700	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 04-May-17			Bond Future	248.28	248.2845	248.2756	248.2845	33,873.00
24/02/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 04-May-17	256.71	Put	Bond Future	8434	8	8434	8	0.00
24/02/2017	R202 On 04-May-17	256.72	Put	Bond Future	8444	8	8444	8	0.00
24/02/2017	R202 On 04-May-17	256.73	Put	Bond Future	8454	8	8454	8	0.00
24/02/2017	R202 On 03-August-17			Bond Future	249.39	249.3947	249.3865	249.3947	0.00
24/02/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 03-August-17	258.36	Put	Bond Future	8974	9	8974	9	0.00
24/02/2017	R202 On 03-August-17	258.37	Put	Bond Future	8984	9	8984	9	0.00
24/02/2017	R202 On 03-August-17	258.35	Put	Bond Future	8964	9	8964	9	0.00
24/02/2017	R202 On 02-November-17			Bond Future	254.38	254.3919	254.3804	254.3919	0.00
24/02/2017	R202 On 02-November-17	253.89	Call	Bond Future	490	1	490	1	0.00
24/02/2017	R202 On 02-November-17	253.90	Call	Bond Future	480	0	480	0	0.00
24/02/2017	R202 On 02-November-17	253.91	Call	Bond Future	470	0	470	0	0.00
24/02/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R203 On 04-May-17			Bond Future	7.14	101.5674	7.1425	101.5674	31,101.00
24/02/2017	R203 On 04-May-17	6.91	Call	Bond Future	18	0	18	0	0.00
24/02/2017	R203 On 04-May-17	6.93	Call	Bond Future	19	0	19	0	0.00
24/02/2017	R203 On 04-May-17	6.92	Call	Bond Future	18	0	18	0	0.00
24/02/2017	R203 On 04-May-17	6.92	Put	Bond Future	96	0	96	0	0.00
24/02/2017	R203 On 04-May-17	6.93	Put	Bond Future	94	0	94	0	0.00
24/02/2017	R203 On 04-May-17	6.91	Put	Bond Future	99	0	99	0	0.00
24/02/2017	R203 On 03-August-17			Bond Future	5.71	103.5098	5.7090	103.5098	0.00
24/02/2017	R203 On 03-August-17	4.87	Call	Bond Future	3	0	3	0	0.00
24/02/2017	R203 On 03-August-17	4.89	Call	Bond Future	3	0	3	0	0.00

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24/02/2017	R203 On 03-August-17	4.88	Call	Bond Future	3	0	3	0	0.00
24/02/2017	R203 On 03-August-17	4.89	Put	Bond Future	91	0	91	0	0.00
24/02/2017	R203 On 03-August-17	4.88	Put	Bond Future	92	0	92	0	0.00
24/02/2017	R203 On 03-August-17	4.87	Put	Bond Future	93	0	93	0	0.00
24/02/2017	R204 On 04-May-17			Bond Future	7.55	103.7722	7.5463	103.7722	29,025.00
24/02/2017	R204 On 04-May-17	7.90	Call	Bond Future	591	1	591	1	0.00
24/02/2017	R204 On 04-May-17	7.92	Call	Bond Future	615	1	615	1	0.00
24/02/2017	R204 On 04-May-17	7.91	Call	Bond Future	603	1	603	1	0.00
24/02/2017	R204 On 04-May-17	7.91	Put	Bond Future	57	0	57	0	0.00
24/02/2017	R204 On 04-May-17	7.92	Put	Bond Future	55	0	55	0	0.00
24/02/2017	R204 On 04-May-17	7.90	Put	Bond Future	60	0	60	0	0.00
24/02/2017	R204 On 03-August-17			Bond Future	7.51	101.7163	7.5076	101.7163	0.00
24/02/2017	R204 On 03-August-17	7.75	Call	Bond Future	528	1	528	1	0.00
24/02/2017	R204 On 03-August-17	7.76	Call	Bond Future	537	1	537	1	0.00
24/02/2017	R204 On 03-August-17	7.77	Call	Bond Future	545	1	545	1	0.00
24/02/2017	R204 On 03-August-17	7.75	Put	Bond Future	217	0	217	0	0.00
24/02/2017	R204 On 03-August-17	7.76	Put	Bond Future	213	0	213	0	0.00
24/02/2017	R204 On 03-August-17	7.77	Put	Bond Future	209	0	209	0	0.00
24/02/2017	R204 On 02-November-17			Bond Future	7.38	103.7335	7.3806	103.7335	0.00
24/02/2017	R204 On 02-November-17	7.76	Call	Bond Future	542	1	542	1	0.00
24/02/2017	R204 On 02-November-17	7.74	Call	Bond Future	526	1	526	1	0.00
24/02/2017	R204 On 02-November-17	7.75	Call	Bond Future	534	1	534	1	0.00
24/02/2017	R204 On 02-November-17	7.74	Put	Bond Future	145	0	145	0	0.00
24/02/2017	R204 On 02-November-17	7.75	Put	Bond Future	142	0	142	0	0.00
24/02/2017	R204 On 02-November-17	7.76	Put	Bond Future	139	0	139	0	0.00
24/02/2017	R207 On 04-May-17			Bond Future	7.75	101.1081	7.7524	101.1081	74,970.00
24/02/2017	R207 On 04-May-17	8.20	Call	Bond Future	1132	1	1132	1	0.00
24/02/2017	R207 On 04-May-17	8.22	Call	Bond Future	1172	1	1172	1	0.00
24/02/2017	R207 On 04-May-17	8.21	Call	Bond Future	1152	1	1152	1	0.00
24/02/2017	R207 On 04-May-17	8.22	Put	Bond Future	73	0	73	0	0.00
24/02/2017	R207 On 04-May-17	8.20	Put	Bond Future	80	0	80	0	0.00
24/02/2017	R207 On 04-May-17	8.21	Put	Bond Future	76	0	76	0	0.00
24/02/2017	R207 On 03-August-17			Bond Future	7.76	99.3984	7.7568	99.3984	0.00
24/02/2017	R207 On 03-August-17	8.19	Call	Bond Future	1194	1	1194	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
24/02/2017	R207 On 03-August-17	8.40	Call	Bond Future	1546	2	1546	2	0.00
24/02/2017	R207 On 03-August-17	8.39	Call	Bond Future	1528	2	1528	2	0.00
24/02/2017	R207 On 03-August-17	8.41	Call	Bond Future	1563	2	1563	2	0.00
24/02/2017	R207 On 03-August-17	8.39	Put	Bond Future	169	0	169	0	0.00
24/02/2017	R207 On 03-August-17	8.19	Put	Bond Future	261	0	261	0	0.00
24/02/2017	R207 On 03-August-17	8.41	Put	Bond Future	161	0	161	0	0.00
24/02/2017	R207 On 03-August-17	8.40	Put	Bond Future	165	0	165	0	0.00
24/02/2017	R207 On 02-November-17			Bond Future	7.72	101.3698	7.7151	101.3698	0.00
24/02/2017	R207 On 02-November-17	8.03	Call	Bond Future	1005	1	1005	1	0.00
24/02/2017	R207 On 02-November-17	8.05	Call	Bond Future	1032	1	1032	1	0.00
24/02/2017	R207 On 02-November-17	8.04	Call	Bond Future	1018	1	1018	1	0.00
24/02/2017	R207 On 02-November-17	8.04	Put	Bond Future	381	0	381	0	0.00
24/02/2017	R207 On 02-November-17	8.05	Put	Bond Future	375	0	375	0	0.00
24/02/2017	R207 On 02-November-17	8.03	Put	Bond Future	388	0	388	0	0.00
24/02/2017	R208 On 04-May-17			Bond Future	7.91	96.9400	7.9140	96.9400	21,498.00
24/02/2017	R208 On 04-May-17	8.37	Call	Bond Future	1601	2	1601	2	0.00
24/02/2017	R208 On 04-May-17	8.39	Call	Bond Future	1654	2	1654	2	0.00
24/02/2017	R208 On 04-May-17	8.38	Call	Bond Future	1627	2	1627	2	0.00
24/02/2017	R208 On 04-May-17	8.37	Put	Bond Future	147	0	147	0	0.00
24/02/2017	R208 On 04-May-17	8.39	Put	Bond Future	136	0	136	0	0.00
24/02/2017	R208 On 04-May-17	8.38	Put	Bond Future	141	0	141	0	0.00
24/02/2017	R208 On 03-August-17			Bond Future	7.93	98.7939	7.9254	98.7939	0.00
24/02/2017	R208 On 03-August-17	8.30	Call	Bond Future	1635	2	1635	2	0.00
24/02/2017	R208 On 03-August-17	8.32	Call	Bond Future	1677	2	1677	2	0.00
24/02/2017	R208 On 03-August-17	8.31	Call	Bond Future	1656	2	1656	2	0.00
24/02/2017	R208 On 03-August-17	8.31	Put	Bond Future	493	0	493	0	0.00
24/02/2017	R208 On 03-August-17	8.32	Put	Bond Future	485	0	485	0	0.00
24/02/2017	R208 On 03-August-17	8.30	Put	Bond Future	503	0	503	0	0.00
24/02/2017	R208 On 02-November-17			Bond Future	7.92	97.3500	7.9165	97.3500	0.00
24/02/2017	R208 On 02-November-17	8.18	Call	Bond Future	1420	1	1420	1	0.00
24/02/2017	R208 On 02-November-17	8.20	Call	Bond Future	1456	2	1456	2	0.00
24/02/2017	R208 On 02-November-17	8.19	Call	Bond Future	1438	1	1438	1	0.00
24/02/2017	R208 On 02-November-17	8.19	Put	Bond Future	658	1	658	1	0.00
24/02/2017	R208 On 02-November-17	8.20	Put	Bond Future	648	1	648	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
24/02/2017	R208 On 02-November-17	8.18	Put	Bond Future	669	1	669	1	0.00
24/02/2017	R209 On 04-May-17			Bond Future	9.42	73.1639	9.4241	73.1639	62,940.00
24/02/2017	R209 On 04-May-17	9.63	Call	Bond Future	2561	3	2561	3	0.00
24/02/2017	R209 On 04-May-17	8.93	Call	Bond Future	537	1	537	1	1,130.00
24/02/2017	R209 On 04-May-17	9.46	Call	Bond Future	1898	2	1898	2	0.00
24/02/2017	R209 On 04-May-17	9.47	Call	Bond Future	1934	2	1934	2	0.00
24/02/2017	R209 On 04-May-17	9.33	Call	Bond Future	1461	2	1461	2	0.00
24/02/2017	R209 On 04-May-17	9.48	Call	Bond Future	1970	2	1970	2	0.00
24/02/2017	R209 On 04-May-17	9.63	Put	Bond Future	1168	1	1168	1	1,130.00
24/02/2017	R209 On 04-May-17	8.93	Put	Bond Future	4055	4	4055	4	0.00
24/02/2017	R209 On 04-May-17	9.46	Put	Bond Future	1652	2	1652	2	0.00
24/02/2017	R209 On 04-May-17	9.33	Put	Bond Future	2112	2	2112	2	1,130.00
24/02/2017	R209 On 04-May-17	9.47	Put	Bond Future	1620	2	1620	2	0.00
24/02/2017	R209 On 04-May-17	9.48	Put	Bond Future	1588	1	1588	1	0.00
24/02/2017	R209 On 03-August-17			Bond Future	9.47	74.5630	9.4671	74.5630	0.00
24/02/2017	R209 On 03-August-17	9.44	Call	Bond Future	2668	3	2668	3	0.00
24/02/2017	R209 On 03-August-17	9.43	Call	Bond Future	2635	3	2635	3	0.00
24/02/2017	R209 On 03-August-17	9.45	Call	Bond Future	2703	3	2703	3	0.00
24/02/2017	R209 On 03-August-17	9.44	Put	Bond Future	2854	3	2854	3	0.00
24/02/2017	R209 On 03-August-17	9.45	Put	Bond Future	2819	3	2819	3	0.00
24/02/2017	R209 On 03-August-17	9.43	Put	Bond Future	2888	3	2888	3	0.00
24/02/2017	R209 On 02-November-17			Bond Future	9.50	72.8909	9.5048	72.8909	0.00
24/02/2017	R209 On 02-November-17	9.54	Call	Bond Future	3529	4	3529	4	0.00
24/02/2017	R209 On 02-November-17	9.52	Call	Bond Future	3460	4	3460	4	0.00
24/02/2017	R209 On 02-November-17	9.53	Call	Bond Future	3495	4	3495	4	0.00
24/02/2017	R209 On 02-November-17	9.54	Put	Bond Future	3292	3	3292	3	0.00
24/02/2017	R209 On 02-November-17	9.52	Put	Bond Future	3357	3	3357	3	0.00
24/02/2017	R209 On 02-November-17	9.53	Put	Bond Future	3325	3	3325	3	0.00
24/02/2017	R210 On 04-May-17			Bond Future	188.32	188.3262	188.3189	188.3262	1,698.00
24/02/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 04-May-17	192.31	Put	Bond Future	3991	4	3991	4	0.00
24/02/2017	R210 On 04-May-17	192.33	Put	Bond Future	4011	4	4011	4	0.00

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24/02/2017	R210 On 04-May-17	192.32	Put	Bond Future	4001	4	4001	4	0.00
24/02/2017	R210 On 03-August-17			Bond Future	191.96	191.9695	191.9628	191.9695	0.00
24/02/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 03-August-17	196.29	Put	Bond Future	4327	4	4327	4	0.00
24/02/2017	R210 On 03-August-17	196.30	Put	Bond Future	4337	4	4337	4	0.00
24/02/2017	R210 On 03-August-17	196.28	Put	Bond Future	4317	4	4317	4	0.00
24/02/2017	R210 On 02-November-17			Bond Future	193.37	193.3838	193.3747	193.3838	0.00
24/02/2017	R210 On 02-November-17	192.07	Call	Bond Future	1305	1	1305	1	0.00
24/02/2017	R210 On 02-November-17	192.08	Call	Bond Future	1295	1	1295	1	0.00
24/02/2017	R210 On 02-November-17	192.09	Call	Bond Future	1285	1	1285	1	0.00
24/02/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R210 On 02-November-17	192.09	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 04-May-17			Bond Future	149.45	149.4592	149.4535	149.4592	3,258.00
24/02/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 04-May-17	152.24	Put	Bond Future	2787	3	2787	3	0.00
24/02/2017	R212 On 04-May-17	152.23	Put	Bond Future	2777	3	2777	3	0.00
24/02/2017	R212 On 04-May-17	152.25	Put	Bond Future	2797	3	2797	3	0.00
24/02/2017	R212 On 03-August-17			Bond Future	150.30	150.3009	150.2955	150.3009	0.00
24/02/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 03-August-17	153.34	Put	Bond Future	3044	3	3044	3	0.00
24/02/2017	R212 On 03-August-17	153.35	Put	Bond Future	3054	3	3054	3	0.00
24/02/2017	R212 On 03-August-17	153.36	Put	Bond Future	3064	3	3064	3	0.00
24/02/2017	R212 On 02-November-17			Bond Future	153.31	153.3125	153.3053	153.3125	0.00
24/02/2017	R212 On 02-November-17	152.41	Call	Bond Future	895	1	895	1	0.00
24/02/2017	R212 On 02-November-17	152.42	Call	Bond Future	885	1	885	1	0.00
24/02/2017	R212 On 02-November-17	152.40	Call	Bond Future	905	1	905	1	0.00
24/02/2017	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
24/02/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
24/02/2017	R213 On 04-May-17			Bond Future	9.19	84.6334	9.1923	84.6334	44,651.00
24/02/2017	R213 On 04-May-17	9.35	Call	Bond Future	2305	2	2305	2	0.00
24/02/2017	R213 On 04-May-17	9.37	Call	Bond Future	2386	3	2386	3	0.00
24/02/2017	R213 On 04-May-17	9.36	Call	Bond Future	2345	3	2345	3	0.00
24/02/2017	R213 On 04-May-17	9.36	Put	Bond Future	1216	1	1216	1	0.00
24/02/2017	R213 On 04-May-17	9.37	Put	Bond Future	1190	1	1190	1	0.00
24/02/2017	R213 On 04-May-17	9.35	Put	Bond Future	1242	1	1242	1	0.00
24/02/2017	R213 On 03-August-17			Bond Future	9.23	86.2520	9.2342	86.2520	0.00
24/02/2017	R213 On 03-August-17	9.33	Call	Bond Future	3002	3	3002	3	0.00
24/02/2017	R213 On 03-August-17	9.34	Call	Bond Future	3039	3	3039	3	0.00
24/02/2017	R213 On 03-August-17	9.35	Call	Bond Future	3076	3	3076	3	0.00
24/02/2017	R213 On 03-August-17	9.34	Put	Bond Future	2332	2	2332	2	0.00
24/02/2017	R213 On 03-August-17	9.35	Put	Bond Future	2303	2	2303	2	0.00
24/02/2017	R213 On 03-August-17	9.33	Put	Bond Future	2362	2	2362	2	0.00
24/02/2017	R213 On 02-November-17			Bond Future	9.27	84.4108	9.2722	84.4108	0.00
24/02/2017	R213 On 02-November-17	9.36	Call	Bond Future	3513	4	3513	4	0.00
24/02/2017	R213 On 02-November-17	9.34	Call	Bond Future	3442	4	3442	4	0.00
24/02/2017	R213 On 02-November-17	9.35	Call	Bond Future	3477	4	3477	4	0.00
24/02/2017	R213 On 02-November-17	9.34	Put	Bond Future	2993	3	2993	3	0.00
24/02/2017	R213 On 02-November-17	9.35	Put	Bond Future	2963	3	2963	3	0.00
24/02/2017	R213 On 02-November-17	9.36	Put	Bond Future	2933	3	2933	3	0.00
24/02/2017	R214 On 04-May-17			Bond Future	9.51	73.3441	9.5072	73.3441	35,149.00
24/02/2017	R214 On 04-May-17	9.56	Call	Bond Future	2087	2	2087	2	0.00
24/02/2017	R214 On 04-May-17	9.58	Call	Bond Future	2164	2	2164	2	0.00
24/02/2017	R214 On 04-May-17	9.57	Call	Bond Future	2125	2	2125	2	0.00
24/02/2017	R214 On 04-May-17	9.56	Put	Bond Future	1709	2	1709	2	0.00
24/02/2017	R214 On 04-May-17	9.57	Put	Bond Future	1676	2	1676	2	0.00
24/02/2017	R214 On 04-May-17	9.58	Put	Bond Future	1643	2	1643	2	0.00
24/02/2017	R214 On 03-August-17			Bond Future	9.55	74.7467	9.5491	74.7467	0.00
24/02/2017	R214 On 03-August-17	9.51	Call	Bond Future	2799	3	2799	3	0.00
24/02/2017	R214 On 03-August-17	9.52	Call	Bond Future	2834	3	2834	3	0.00
24/02/2017	R214 On 03-August-17	9.53	Call	Bond Future	2870	3	2870	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
24/02/2017	R214 On 03-August-17	9.52	Put	Bond Future	3042	3	3042	3	0.00
24/02/2017	R214 On 03-August-17	9.53	Put	Bond Future	3006	3	3006	3	0.00
24/02/2017	R214 On 03-August-17	9.51	Put	Bond Future	3078	3	3078	3	0.00
24/02/2017	R214 On 02-November-17			Bond Future	9.59	72.9310	9.5876	72.9310	0.00
24/02/2017	R214 On 02-November-17	9.58	Call	Bond Future	3537	4	3537	4	0.00
24/02/2017	R214 On 02-November-17	9.60	Call	Bond Future	3609	4	3609	4	0.00
24/02/2017	R214 On 02-November-17	9.59	Call	Bond Future	3573	4	3573	4	0.00
24/02/2017	R214 On 02-November-17	9.60	Put	Bond Future	3522	3	3522	3	0.00
24/02/2017	R214 On 02-November-17	9.58	Put	Bond Future	3591	3	3591	3	0.00
24/02/2017	R214 On 02-November-17	9.59	Put	Bond Future	3556	3	3556	3	0.00
24/02/2017	R248 On 04-May-17			Bond Future	9.59	93.7503	9.5889	93.7503	64,165.00
24/02/2017	R248 On 04-May-17	9.67	Call	Bond Future	2878	3	2878	3	0.00
24/02/2017	R248 On 04-May-17	9.66	Call	Bond Future	2828	3	2828	3	0.00
24/02/2017	R248 On 04-May-17	9.65	Call	Bond Future	2779	3	2779	3	0.00
24/02/2017	R248 On 04-May-17	9.66	Put	Bond Future	2183	2	2183	2	0.00
24/02/2017	R248 On 04-May-17	9.67	Put	Bond Future	2142	2	2142	2	0.00
24/02/2017	R248 On 04-May-17	9.65	Put	Bond Future	2224	2	2224	2	0.00
24/02/2017	R248 On 03-August-17			Bond Future	9.63	95.5433	9.6331	95.5433	200.00
24/02/2017	R248 On 03-August-17	9.57	Call	Bond Future	3580	4	3580	4	0.00
24/02/2017	R248 On 03-August-17	9.58	Call	Bond Future	3624	4	3624	4	0.00
24/02/2017	R248 On 03-August-17	9.56	Call	Bond Future	3536	4	3536	4	0.00
24/02/2017	R248 On 03-August-17	9.58	Put	Bond Future	4107	4	4107	4	0.00
24/02/2017	R248 On 03-August-17	9.57	Put	Bond Future	4154	4	4154	4	0.00
24/02/2017	R248 On 03-August-17	9.56	Put	Bond Future	4202	4	4202	4	0.00
24/02/2017	R248 On 02-November-17			Bond Future	9.67	92.9983	9.6740	92.9983	0.00
24/02/2017	R248 On 02-November-17	9.64	Call	Bond Future	4570	5	4570	5	0.00
24/02/2017	R248 On 02-November-17	9.66	Call	Bond Future	4660	5	4660	5	0.00
24/02/2017	R248 On 02-November-17	9.65	Call	Bond Future	4615	5	4615	5	0.00
24/02/2017	R248 On 02-November-17	9.64	Put	Bond Future	4876	5	4876	5	0.00
24/02/2017	R248 On 02-November-17	9.65	Put	Bond Future	4831	5	4831	5	0.00
24/02/2017	R248 On 02-November-17	9.66	Put	Bond Future	4786	5	4786	5	0.00