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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	2025 On 04-May-17			Bond Future	129.35	129.3561	129.3529	129.3561	3,234.00
20/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3217	3	3217	3	0.00
20/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3207	3	3207	3	0.00
20/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3227	3	3227	3	0.00
20/03/2017	2025 On 03-August-17			Bond Future	130.50	130.5076	130.5046	130.5076	0.00
20/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3455	3	3455	3	0.00
20/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3475	3	3475	3	0.00
20/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3465	3	3465	3	0.00
20/03/2017	2025 On 02-November-17			Bond Future	133.10	133.1056	133.1010	133.1056	0.00
20/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	141	0	141	0	0.00
20/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	121	0	121	0	0.00
20/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	131	0	131	0	0.00
20/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2029 On 04-May-17			Bond Future	100.75	100.7482	100.7459	100.7482	2,272.00
20/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	96	0	96	0	0.00
20/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	76	0	76	0	0.00
20/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	86	0	86	0	0.00
20/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 04-May-17			Bond Future	8.84	95.3548	8.8407	95.3548	32,136.00
20/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	3512	3	3512	3	0.00
20/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	3443	3	3443	3	0.00
20/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	3375	3	3375	3	0.00
20/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 03-August-17			Bond Future	8.88	93.1703	8.8787	93.1703	0.00
20/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	3137	3	3137	3	0.00
20/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	3205	3	3205	3	0.00
20/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	3273	3	3273	3	0.00
20/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 02-November-17			Bond Future	8.91	95.0045	8.9059	95.0045	0.00
20/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	3117	3	3117	3	0.00
20/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	3050	3	3050	3	0.00
20/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	2983	3	2983	3	0.00
20/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2032 On 04-May-17			Bond Future	8.98	94.4981	8.9797	94.4981	22,897.00
20/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	4008	4	4008	4	0.00
20/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	3947	4	3947	4	0.00
20/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	3887	4	3887	4	0.00
20/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	388	1	388	1	0.00
20/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	402	1	402	1	0.00
20/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	375	0	375	0	0.00
20/03/2017	2032 On 03-August-17			Bond Future	9.02	96.3040	9.0163	96.3040	0.00
20/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	4684	4	4684	4	0.00
20/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	4584	4	4584	4	0.00
20/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	4634	4	4634	4	0.00
20/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1432	2	1432	2	0.00
20/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1478	2	1478	2	0.00
20/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1455	2	1455	2	0.00
20/03/2017	2032 On 02-November-17			Bond Future	9.05	94.0408	9.0481	94.0408	0.00
20/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	5292	5	5292	5	0.00
20/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	5339	5	5339	5	0.00
20/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	5387	5	5387	5	0.00
20/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2065	2	2065	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
20/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2090	2	2090	2	0.00
20/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2040	2	2040	2	0.00
20/03/2017	2033 On 04-May-17			Bond Future	106.51	106.5098	106.5072	106.5098	5,778.00
20/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4333	4	4333	4	0.00
20/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4343	4	4343	4	0.00
20/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4323	4	4323	4	0.00
20/03/2017	2033 On 03-August-17			Bond Future	108.56	108.5654	108.5631	108.5654	0.00
20/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4557	5	4557	5	0.00
20/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4567	5	4567	5	0.00
20/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4577	5	4577	5	0.00
20/03/2017	2033 On 02-November-17			Bond Future	109.63	109.6364	109.6327	109.6364	0.00
20/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	447	0	447	0	0.00
20/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	457	0	457	0	0.00
20/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	437	0	437	0	0.00
20/03/2017	2037 On 04-May-17			Bond Future	9.22	95.3286	9.2175	95.3286	52,467.00
20/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	3807	3	3807	3	0.00
20/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	3683	3	3683	3	0.00
20/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	3745	3	3745	3	0.00
20/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	657	1	657	1	0.00
20/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	637	1	637	1	0.00
20/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	618	1	618	1	0.00
20/03/2017	2037 On 03-August-17			Bond Future	9.26	92.8932	9.2598	92.8932	160.00
20/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	4642	4	4642	4	0.00
20/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	4590	4	4590	4	0.00
20/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	4539	4	4539	4	0.00

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20/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2017	2	2017	2	0.00
20/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	1988	2	1988	2	0.00
20/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2047	2	2047	2	0.00
20/03/2017	2037 On 02-November-17			Bond Future	9.29	94.7221	9.2926	94.7221	0.00
20/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	5824	6	5824	6	0.00
20/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	5874	6	5874	6	0.00
20/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	5774	5	5774	5	0.00
20/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	2784	3	2784	3	0.00
20/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	2814	3	2814	3	0.00
20/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	2844	3	2844	3	0.00
20/03/2017	2038 On 04-May-17			Bond Future	133.84	133.8386	133.8353	133.8386	20,553.00
20/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5945	6	5945	6	0.00
20/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5955	6	5955	6	0.00
20/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5935	6	5935	6	0.00
20/03/2017	2038 On 03-August-17			Bond Future	134.91	134.9084	134.9053	134.9084	0.00
20/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6265	6	6265	6	0.00
20/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6255	6	6255	6	0.00
20/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6275	6	6275	6	0.00
20/03/2017	2038 On 02-November-17			Bond Future	137.59	137.5941	137.5892	137.5941	0.00
20/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	789	1	789	1	0.00
20/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	769	1	769	1	0.00
20/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	779	1	779	1	0.00
20/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2040 On 04-May-17			Bond Future	9.23	99.7491	9.2269	99.7491	9,680.00
20/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	4279	4	4279	4	0.00
20/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	4347	4	4347	4	0.00

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20/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	4212	4	4212	4	0.00
20/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	650	1	650	1	0.00
20/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	670	1	670	1	0.00
20/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	631	1	631	1	0.00
20/03/2017	2040 On 03-August-17			Bond Future	9.27	97.1479	9.2679	97.1479	0.00
20/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	5194	5	5194	5	0.00
20/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	5307	5	5307	5	0.00
20/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	5251	5	5251	5	0.00
20/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2099	2	2099	2	0.00
20/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	2069	2	2069	2	0.00
20/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	2130	2	2130	2	0.00
20/03/2017	2040 On 02-November-17			Bond Future	9.30	99.0605	9.2998	99.0605	0.00
20/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	6330	6	6330	6	0.00
20/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	6383	6	6383	6	0.00
20/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	6276	6	6276	6	0.00
20/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3099	3	3099	3	0.00
20/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3132	3	3132	3	0.00
20/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	3165	3	3165	3	0.00
20/03/2017	2044 On 04-May-17			Bond Future	9.26	96.7868	9.2614	96.7868	22,991.00
20/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	4382	4	4382	4	0.00
20/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	4314	4	4314	4	0.00
20/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	4451	4	4451	4	0.00
20/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	660	1	660	1	0.00
20/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	641	1	641	1	0.00
20/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	680	1	680	1	0.00
20/03/2017	2044 On 03-August-17			Bond Future	9.30	94.2541	9.3014	94.2541	0.00
20/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	5270	5	5270	5	0.00
20/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	5158	5	5158	5	0.00
20/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	5214	5	5214	5	0.00
20/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2260	2	2260	2	0.00
20/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2228	2	2228	2	0.00
20/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2196	2	2196	2	0.00
20/03/2017	2044 On 02-November-17			Bond Future	9.33	96.1098	9.3327	96.1098	0.00
20/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	6280	6	6280	6	0.00

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20/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	6388	6	6388	6	0.00
20/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	6334	6	6334	6	0.00
20/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3291	4	3291	4	0.00
20/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3257	3	3257	3	0.00
20/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3325	4	3325	4	0.00
20/03/2017	2046 On 04-May-17			Bond Future	131.88	131.8861	131.8829	131.8861	20,133.00
20/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6447	6	6447	6	0.00
20/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6457	6	6457	6	0.00
20/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6437	6	6437	6	0.00
20/03/2017	2046 On 03-August-17			Bond Future	134.43	134.4315	134.4287	134.4315	0.00
20/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6761	7	6761	7	0.00
20/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6741	7	6741	7	0.00
20/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6751	7	6751	7	0.00
20/03/2017	2046 On 02-November-17			Bond Future	135.50	135.5035	135.4988	135.5035	0.00
20/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	811	1	811	1	0.00
20/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	821	1	821	1	0.00
20/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	801	1	801	1	0.00
20/03/2017	2050 On 04-May-17			Bond Future	142.39	142.3955	142.3919	142.3955	24,054.00
20/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5448	5	5448	5	0.00
20/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5438	5	5438	5	0.00
20/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5458	5	5458	5	0.00
20/03/2017	2050 On 03-August-17			Bond Future	143.46	143.4650	143.4620	143.4650	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5758	6	5758	6	0.00
20/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5778	6	5778	6	0.00
20/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5768	6	5768	6	0.00
20/03/2017	2050 On 02-November-17			Bond Future	146.32	146.3212	146.3159	146.3212	0.00
20/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	1666	2	1666	2	0.00
20/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	1646	2	1646	2	0.00
20/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	1656	2	1656	2	0.00
20/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
20/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
20/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	AL37 On 04-May-17			Index Future	535.22	533.9980	535.2190	533.9980	1.00
20/03/2017	AL37 On 03-August-17			Index Future	545.45	544.2030	545.4490	544.2030	0.00
20/03/2017	AL37 On 02-November-17			Index Future	556.18	554.9140	556.1770	554.9140	0.00
20/03/2017	AL7T On 04-May-17			Index Future	622.02	619.8740	622.0150	619.8740	0.00
20/03/2017	AL7T On 03-August-17			Index Future	633.90	631.7210	633.9040	631.7210	0.00
20/03/2017	AL7T On 02-November-17			Index Future	646.37	644.1550	646.3720	644.1550	0.00
20/03/2017	ALBI On 04-May-17			Index Future	567.59	565.2380	567.5910	565.2380	598.00
20/03/2017	ALBI On 03-August-17			Index Future	578.44	576.0400	578.4400	576.0400	0.00
20/03/2017	ALBI On 02-November-17			Index Future	589.82	587.3780	589.8180	587.3780	0.00
20/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2017	EL28 On 04-May-17			Bond Future	128.97	128.9677	128.9668	128.9677	0.00
20/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8933	9	8933	9	0.00
20/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8943	9	8943	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8953	9	8953	9	0.00
20/03/2017	EL28 On 03-August-17			Bond Future	131.46	131.4568	131.4564	131.4568	0.00
20/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3714	4	3714	4	0.00
20/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3704	4	3704	4	0.00
20/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3724	4	3724	4	0.00
20/03/2017	EL28 On 02-November-17			Bond Future	132.30	132.3067	132.3045	132.3067	0.00
20/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
20/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1565	2	1565	2	0.00
20/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1585	2	1585	2	0.00
20/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1575	2	1575	2	0.00
20/03/2017	ES33 On 04-May-17			Bond Future	10.16	79.7560	10.1554	79.7560	9,466.00
20/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	2557	2	2557	2	0.00
20/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	2494	2	2494	2	0.00
20/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	2620	2	2620	2	0.00
20/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 03-August-17			Bond Future	10.22	81.2802	10.2245	81.2802	0.00
20/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	2091	2	2091	2	0.00
20/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	1965	2	1965	2	0.00
20/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	2028	2	2028	2	0.00
20/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 02-November-17			Bond Future	10.29	79.0872	10.2922	79.0872	0.00
20/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	2328	2	2328	2	0.00
20/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	2452	2	2452	2	0.00
20/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	2390	2	2390	2	0.00
20/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
20/03/2017	ES42 On 04-May-17			Bond Future	10.29	83.9375	10.2862	83.9375	8,777.00
20/03/2017	ES42 On 03-August-17			Bond Future	10.35	85.5416	10.3538	85.5416	0.00
20/03/2017	ES42 On 02-November-17			Bond Future	10.42	82.9635	10.4188	82.9635	0.00
20/03/2017	GOVI On 04-May-17			GOVI	565.39	563.0180	565.3860	563.0180	398.00
20/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	3031960	301	3031960	301	0.00
20/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	3031860	301	3031860	301	0.00
20/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	3032060	301	3032060	301	0.00
20/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 03-August-17			GOVI	576.19	573.7770	576.1930	573.7770	0.00
20/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	150930	13	150930	13	0.00
20/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	150830	13	150830	13	0.00
20/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	151030	13	151030	13	0.00
20/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 02-November-17			GOVI	587.53	585.0710	587.5260	585.0710	0.00
20/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	150860	13	150860	13	0.00
20/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	150760	13	150760	13	0.00
20/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	150660	13	150660	13	0.00
20/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
20/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
20/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2017	IGOV On 04-May-17			Index Future	252.02	252.0360	252.0200	252.0360	925.00
20/03/2017	IGOV On 03-August-17			Index Future	256.89	256.9010	256.8850	256.9010	412.00
20/03/2017	IGOV On 02-November-17			Index Future	262.00	262.0150	261.9950	262.0150	0.00
20/03/2017	ILBI On 04-May-17			Index Future	682.72	683.4160	682.7180	683.4160	0.00
20/03/2017	ILBI On 03-August-17			Index Future	695.69	696.4020	695.6940	696.4020	0.00
20/03/2017	ILBI On 02-November-17			Index Future	709.67	710.3960	709.6650	710.3960	0.00
20/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00

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20/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6024	99.5985	99.6024	0.00
20/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.79	99.8023	99.7945	99.8023	0.00
20/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7505	99.7370	99.7505	0.00
20/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9314	99.9111	99.9314	0.00
20/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.82	99.8263	99.8208	99.8263	0.00
20/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0343	99.0203	99.0343	0.00
20/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.60	98.6164	98.5968	98.6164	0.00
20/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.56	98.5943	98.5646	98.5943	0.00
20/03/2017	IS02 On 21-December-18			Interest Rate Swap	98.97	99.0100	98.9700	99.0100	0.00
20/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.39	99.4316	99.3913	99.4316	0.00
20/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8719	99.8191	99.8719	0.00
20/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.62	96.7518	96.6193	96.7518	0.00
20/03/2017	IS05 On 16-March-21			Interest Rate Swap	95.88	96.0277	95.8813	96.0277	0.00
20/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.11	95.2761	95.1103	95.2761	0.00
20/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.32	95.5107	95.3177	95.5107	0.00
20/03/2017	IS05 On 21-December-21			Interest Rate Swap	97.52	97.7339	97.5212	97.7339	51.00
20/03/2017	IS05 On 15-March-22			Interest Rate Swap	97.67	97.8962	97.6713	97.8962	0.00
20/03/2017	IS05 On 21-June-22			Interest Rate Swap	98.88	99.1133	98.8794	99.1133	0.00
20/03/2017	IS10 On 17-December-25			Interest Rate Swap	95.67	96.0442	95.6661	96.0442	0.00
20/03/2017	IS10 On 16-March-26			Interest Rate Swap	92.69	93.0715	92.6891	93.0715	0.00
20/03/2017	IS10 On 15-June-26			Interest Rate Swap	91.43	91.8223	91.4329	91.8223	0.00
20/03/2017	IS10 On 21-September-26			Interest Rate Swap	93.56	93.9530	93.5571	93.9530	0.00
20/03/2017	IS10 On 21-December-26			Interest Rate Swap	97.28	97.6780	97.2820	97.6780	0.00
20/03/2017	IS10 On 15-March-27			Interest Rate Swap	95.84	96.2484	95.8442	96.2484	0.00
20/03/2017	IS10 On 21-June-27			Interest Rate Swap	97.88	98.2846	97.8754	98.2846	0.00
20/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
20/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
20/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
20/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
20/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
20/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
20/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
20/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
20/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
20/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
20/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
20/03/2017	R023 On 04-May-17			Bond Future	8.01	100.0163	8.0088	100.0163	19,233.00
20/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2702	2	2702	2	0.00
20/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2781	3	2781	3	0.00
20/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2741	3	2741	3	0.00
20/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	104	0	104	0	0.00
20/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	100	0	100	0	0.00
20/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	95	0	95	0	0.00
20/03/2017	R023 On 03-August-17			Bond Future	8.02	101.9276	8.0200	101.9276	0.00
20/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2938	3	2938	3	0.00
20/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	3004	3	3004	3	0.00
20/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2971	3	2971	3	0.00
20/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	519	1	519	1	0.00
20/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	509	1	509	1	0.00
20/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	500	1	500	1	0.00
20/03/2017	R023 On 02-November-17			Bond Future	8.02	100.0021	8.0249	100.0021	0.00
20/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2972	3	2972	3	0.00
20/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	3032	3	3032	3	0.00
20/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	3002	3	3002	3	0.00
20/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	730	1	730	1	0.00
20/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	718	1	718	1	0.00
20/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	741	1	741	1	0.00
20/03/2017	R035 On 04-May-17			Bond Future	9.14	98.9180	9.1351	98.9180	8,250.00
20/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	3298	3	3298	3	0.00
20/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	3460	3	3460	3	0.00
20/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	3379	3	3379	3	0.00
20/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 03-August-17			Bond Future	9.17	100.8083	9.1728	100.8083	0.00
20/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	2878	2	2878	2	0.00
20/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	2797	2	2797	2	0.00
20/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	2716	2	2716	2	0.00
20/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 02-November-17			Bond Future	9.21	98.2901	9.2081	98.2901	0.00
20/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	3208	3	3208	3	0.00
20/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	3287	3	3287	3	0.00
20/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	3128	3	3128	3	0.00
20/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R186 On 04-May-17			Bond Future	8.46	116.8575	8.4573	116.8575	111,072.00
20/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	5183	5	5183	5	0.00
20/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	3336	3	3336	3	0.00
20/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	3619	3	3619	3	0.00
20/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	2340	2	2340	2	500.00
20/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	3448	3	3448	3	0.00
20/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	3851	4	3851	4	0.00
20/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	3392	3	3392	3	0.00
20/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	1256	1	1256	1	500.00
20/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	3677	3	3677	3	0.00
20/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	240	0	240	0	0.00
20/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	98	0	98	0	5,209.00
20/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	335	0	335	0	0.00
20/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	279	0	279	0	500.00
20/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	268	0	268	0	5,209.00
20/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	323	0	323	0	0.00
20/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	1378	2	1378	2	0.00
20/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	312	0	312	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	644	1	644	1	0.00
20/03/2017	R186 On 03-August-17			Bond Future	8.49	113.7878	8.4863	113.7878	0.00
20/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	7119	7	7119	7	0.00
20/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	6292	6	6292	6	0.00
20/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	4145	4	4145	4	0.00
20/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	4051	4	4051	4	0.00
20/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	4098	4	4098	4	0.00
20/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	3774	4	3774	4	0.00
20/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	393	0	393	0	6,500.00
20/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	528	1	528	1	750.00
20/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1173	1	1173	1	0.00
20/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1133	1	1133	1	0.00
20/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1297	1	1297	1	750.00
20/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1153	1	1153	1	0.00
20/03/2017	R186 On 02-November-17			Bond Future	8.51	116.0278	8.5066	116.0278	0.00
20/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	4428	4	4428	4	0.00
20/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	4470	4	4470	4	0.00
20/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	4513	4	4513	4	0.00
20/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	1915	2	1915	2	0.00
20/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	1892	2	1892	2	0.00
20/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	1938	2	1938	2	0.00
20/03/2017	R197 On 04-May-17			Bond Future	301.09	301.0950	301.0871	301.0950	1,063.00
20/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7503	7	7503	7	0.00
20/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7513	8	7513	8	0.00
20/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7493	7	7493	7	0.00
20/03/2017	R197 On 03-August-17			Bond Future	299.95	299.9539	299.9466	299.9539	0.00
20/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8103	8	8103	8	0.00
20/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8123	8	8123	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8113	8	8113	8	0.00
20/03/2017	R197 On 02-November-17			Bond Future	305.91	305.9253	305.9142	305.9253	0.00
20/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	744	1	744	1	0.00
20/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	754	1	754	1	0.00
20/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	764	1	764	1	0.00
20/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 04-May-17			Bond Future	247.83	247.8370	247.8310	247.8370	33,757.00
20/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8879	9	8879	9	0.00
20/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8889	9	8889	9	0.00
20/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8899	9	8899	9	0.00
20/03/2017	R202 On 03-August-17			Bond Future	248.92	248.9275	248.9221	248.9275	0.00
20/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9438	9	9438	9	0.00
20/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9448	9	9448	9	0.00
20/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9428	9	9428	9	0.00
20/03/2017	R202 On 02-November-17			Bond Future	253.87	253.8832	253.8743	253.8832	0.00
20/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	16	0	16	0	0.00
20/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	36	0	36	0	0.00
20/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	26	0	26	0	0.00
20/03/2017	R203 On 04-May-17			Bond Future	7.13	101.5638	7.1341	101.5638	31,101.00
20/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	11	0	11	0	0.00
20/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	13	0	13	0	0.00
20/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	12	0	12	0	0.00
20/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	87	0	87	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	84	0	84	0	0.00
20/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	90	0	90	0	0.00
20/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
20/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
20/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
20/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
20/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
20/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
20/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
20/03/2017	R204 On 04-May-17			Bond Future	7.35	103.9905	7.3520	103.9905	27,359.00
20/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	831	1	831	1	0.00
20/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	860	1	860	1	0.00
20/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	845	1	845	1	0.00
20/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	7	0	7	0	0.00
20/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	6	0	6	0	0.00
20/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	7	0	7	0	0.00
20/03/2017	R204 On 03-August-17			Bond Future	7.28	101.9375	7.2769	101.9375	0.00
20/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	708	1	708	1	0.00
20/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	718	1	718	1	0.00
20/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	728	1	728	1	0.00
20/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	100	0	100	0	0.00
20/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	97	0	97	0	0.00
20/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	95	0	95	0	0.00
20/03/2017	R204 On 02-November-17			Bond Future	7.11	103.9441	7.1103	103.9441	0.00
20/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	751	1	751	1	0.00
20/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	733	1	733	1	0.00
20/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	742	1	742	1	0.00
20/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	64	0	64	0	0.00
20/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	62	0	62	0	0.00
20/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	61	0	61	0	0.00
20/03/2017	R207 On 04-May-17			Bond Future	7.49	101.5628	7.4873	101.5628	76,168.00
20/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1688	2	1688	2	0.00
20/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1734	2	1734	2	0.00
20/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1711	2	1711	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
20/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	5	0	5	0	0.00
20/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	6	0	6	0	0.00
20/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	5	0	5	0	0.00
20/03/2017	R207 On 03-August-17			Bond Future	7.46	99.8604	7.4622	99.8604	0.00
20/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1667	2	1667	2	51.00
20/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	2072	2	2072	2	0.00
20/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	2053	2	2053	2	0.00
20/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	2092	2	2092	2	0.00
20/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	52	0	52	0	0.00
20/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	94	0	94	0	0.00
20/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	49	0	49	0	0.00
20/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	51	0	51	0	0.00
20/03/2017	R207 On 02-November-17			Bond Future	7.39	101.8262	7.3921	101.8262	0.00
20/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1442	1	1442	1	0.00
20/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1474	1	1474	1	0.00
20/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1458	1	1458	1	0.00
20/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	183	0	183	0	0.00
20/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	179	0	179	0	0.00
20/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	187	0	187	0	0.00
20/03/2017	R208 On 04-May-17			Bond Future	7.63	97.6059	7.6303	97.6059	23,301.00
20/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2388	2	2388	2	0.00
20/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2450	2	2450	2	0.00
20/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2419	2	2419	2	0.00
20/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	15	0	15	0	0.00
20/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	14	0	14	0	0.00
20/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	15	0	15	0	0.00
20/03/2017	R208 On 03-August-17			Bond Future	7.62	99.4712	7.6201	99.4712	0.00
20/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2285	2	2285	2	0.00
20/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2335	2	2335	2	0.00
20/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2310	2	2310	2	0.00
20/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	212	0	212	0	0.00
20/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	208	0	208	0	0.00
20/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	217	0	217	0	0.00
20/03/2017	R208 On 02-November-17			Bond Future	7.59	98.0265	7.5910	98.0265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	2029	2	2029	2	0.00
20/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	2073	2	2073	2	0.00
20/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	2051	2	2051	2	0.00
20/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	332	0	332	0	0.00
20/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	325	0	325	0	0.00
20/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	338	0	338	0	0.00
20/03/2017	R209 On 04-May-17			Bond Future	9.12	74.6296	9.1187	74.6296	62,439.00
20/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	3861	4	3861	4	0.00
20/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	861	1	861	1	1,130.00
20/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2948	3	2948	3	0.00
20/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	3000	3	3000	3	0.00
20/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	2314	2	2314	2	0.00
20/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	3051	3	3051	3	0.00
20/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	322	0	322	0	1,130.00
20/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	2234	3	2234	3	0.00
20/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	557	1	557	1	0.00
20/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	820	1	820	1	1,130.00
20/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	540	1	540	1	0.00
20/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	524	1	524	1	0.00
20/03/2017	R209 On 03-August-17			Bond Future	9.15	76.0559	9.1534	76.0559	0.00
20/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3699	3	3699	3	0.00
20/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	3656	3	3656	3	0.00
20/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	3742	4	3742	4	0.00
20/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	1699	2	1699	2	0.00
20/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1673	2	1673	2	0.00
20/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	1724	2	1724	2	0.00
20/03/2017	R209 On 02-November-17			Bond Future	9.18	74.4023	9.1840	74.4023	0.00
20/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	4604	4	4604	4	0.00
20/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	4520	4	4520	4	0.00
20/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	4562	4	4562	4	0.00
20/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2150	2	2150	2	0.00
20/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2200	2	2200	2	0.00
20/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2175	2	2175	2	0.00
20/03/2017	R210 On 04-May-17			Bond Future	186.95	186.9588	186.9540	186.9588	1,698.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5356	5	5356	5	0.00
20/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5376	5	5376	5	0.00
20/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5366	5	5366	5	0.00
20/03/2017	R210 On 03-August-17			Bond Future	190.56	190.5672	190.5630	190.5672	0.00
20/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5727	6	5727	6	0.00
20/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5737	6	5737	6	0.00
20/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5717	6	5717	6	0.00
20/03/2017	R210 On 02-November-17			Bond Future	191.92	191.9291	191.9223	191.9291	0.00
20/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	158	0	158	0	0.00
20/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	148	0	148	0	0.00
20/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	168	0	168	0	0.00
20/03/2017	R212 On 04-May-17			Bond Future	149.24	149.2400	149.2359	149.2400	3,258.00
20/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3004	3	3004	3	0.00
20/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2994	3	2994	3	0.00
20/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3014	3	3014	3	0.00
20/03/2017	R212 On 03-August-17			Bond Future	150.07	150.0706	150.0669	150.0706	0.00
20/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3273	3	3273	3	0.00
20/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3283	3	3283	3	0.00
20/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3293	3	3293	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/03/2017	R212 On 02-November-17			Bond Future	153.05	153.0582	153.0526	153.0582	0.00
20/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	643	1	643	1	0.00
20/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	633	1	633	1	0.00
20/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	653	1	653	1	0.00
20/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
20/03/2017	R213 On 04-May-17			Bond Future	8.88	86.1072	8.8775	86.1072	44,651.00
20/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	3582	3	3582	3	0.00
20/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	3693	3	3693	3	0.00
20/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	3637	3	3637	3	0.00
20/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	328	0	328	0	0.00
20/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	317	0	317	0	0.00
20/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	339	0	339	0	0.00
20/03/2017	R213 On 03-August-17			Bond Future	8.91	87.7527	8.9097	87.7527	0.00
20/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	4171	4	4171	4	0.00
20/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	4216	4	4216	4	0.00
20/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	4262	4	4262	4	0.00
20/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1289	1	1289	1	0.00
20/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1269	1	1269	1	0.00
20/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1310	1	1310	1	0.00
20/03/2017	R213 On 02-November-17			Bond Future	8.94	85.9287	8.9393	85.9287	0.00
20/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	4702	4	4702	4	0.00
20/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	4616	4	4616	4	0.00
20/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	4659	4	4659	4	0.00
20/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	1916	2	1916	2	0.00
20/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	1893	2	1893	2	0.00
20/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	1870	2	1870	2	0.00
20/03/2017	R214 On 04-May-17			Bond Future	9.18	75.0256	9.1828	75.0256	34,975.00
20/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	3299	3	3299	3	0.00
20/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	3409	3	3409	3	0.00
20/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	3354	3	3354	3	0.00
20/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	525	1	525	1	0.00
20/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	509	1	509	1	0.00

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20/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	493	1	493	1	0.00
20/03/2017	R214 On 03-August-17			Bond Future	9.22	76.4594	9.2162	76.4594	0.00
20/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	3926	4	3926	4	0.00
20/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3971	4	3971	4	0.00
20/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	4017	4	4017	4	0.00
20/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	1738	2	1738	2	0.00
20/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	1712	2	1712	2	0.00
20/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	1765	2	1765	2	0.00
20/03/2017	R214 On 02-November-17			Bond Future	9.25	74.6667	9.2473	74.6667	0.00
20/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	4787	5	4787	5	0.00
20/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	4875	5	4875	5	0.00
20/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	4831	5	4831	5	0.00
20/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2309	2	2309	2	0.00
20/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2363	3	2363	3	0.00
20/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2336	3	2336	3	0.00
20/03/2017	R248 On 04-May-17			Bond Future	9.24	96.1386	9.2385	96.1386	72,762.00
20/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	4674	4	4674	4	0.00
20/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	4603	4	4603	4	0.00
20/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	4533	4	4533	4	0.00
20/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	657	1	657	1	0.00
20/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	637	1	637	1	0.00
20/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	677	1	677	1	0.00
20/03/2017	R248 On 03-August-17			Bond Future	9.27	97.9759	9.2732	97.9759	170.00
20/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	5196	5	5196	5	0.00
20/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	5254	5	5254	5	0.00
20/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	5139	5	5139	5	0.00
20/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2374	3	2374	3	0.00
20/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2408	3	2408	3	0.00
20/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2443	3	2443	3	0.00
20/03/2017	R248 On 02-November-17			Bond Future	9.31	95.4653	9.3057	95.4653	0.00
20/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	6308	6	6308	6	0.00
20/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	6419	6	6419	6	0.00
20/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	6364	6	6364	6	0.00
20/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3199	3	3199	3	0.00

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20/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	3165	3	3165	3	0.00
20/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	3130	3	3130	3	0.00