



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## 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
24/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	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
24/03/2017	2025 On 04-May-17			Bond Future	129.34	129.3423	129.3399	129.3423	3,234.00
24/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3230	3	3230	3	0.00
24/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3220	3	3220	3	0.00
24/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3240	3	3240	3	0.00
24/03/2017	2025 On 03-August-17			Bond Future	130.49	130.4926	130.4890	130.4926	0.00
24/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3471	3	3471	3	0.00
24/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3491	3	3491	3	0.00
24/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3481	3	3481	3	0.00
24/03/2017	2025 On 02-November-17			Bond Future	133.08	133.0851	133.0825	133.0851	0.00
24/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	122	0	122	0	0.00
24/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	102	0	102	0	0.00
24/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	112	0	112	0	0.00
24/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2029 On 04-May-17			Bond Future	100.74	101.0612	100.7363	101.0612	2,272.00
24/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	86	0	86	0	0.00
24/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	66	0	66	0	0.00
24/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	76	0	76	0	0.00
24/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 04-May-17			Bond Future	8.76	96.7319	8.7573	96.7319	31,886.00
24/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	4117	4	4117	4	0.00
24/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	4048	4	4048	4	0.00
24/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	3980	4	3980	4	0.00
24/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/03/2017	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
24/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 03-August-17			Bond Future	8.79	94.5738	8.7926	94.5738	0.00
24/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	3753	4	3753	4	0.00
24/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	3821	4	3821	4	0.00
24/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	3888	4	3888	4	0.00
24/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 02-November-17			Bond Future	8.82	96.4313	8.8173	96.4313	0.00
24/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	3742	4	3742	4	0.00
24/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	3675	4	3675	4	0.00
24/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	3608	4	3608	4	0.00
24/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2032 On 04-May-17			Bond Future	8.92	95.9013	8.9167	95.9013	22,637.00
24/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	4386	5	4386	5	0.00
24/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	4322	5	4322	5	0.00
24/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	4259	5	4259	5	0.00
24/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	271	0	271	0	0.00
24/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	281	0	281	0	0.00
24/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	261	0	261	0	0.00
24/03/2017	2032 On 03-August-17			Bond Future	8.95	97.7341	8.9514	97.7341	0.00
24/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	5010	5	5010	5	0.00
24/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	4905	5	4905	5	0.00
24/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	4957	5	4957	5	0.00
24/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1257	1	1257	1	0.00
24/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1299	1	1299	1	0.00
24/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1278	1	1278	1	0.00
24/03/2017	2032 On 02-November-17			Bond Future	8.98	95.4946	8.9816	95.4946	0.00
24/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	5612	6	5612	6	0.00
24/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	5661	6	5661	6	0.00
24/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	5711	6	5711	6	0.00
24/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	1879	2	1879	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
24/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	1903	2	1903	2	0.00
24/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	1857	2	1857	2	0.00
24/03/2017	2033 On 04-May-17			Bond Future	106.64	107.0808	106.6421	107.0808	5,778.00
24/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4198	4	4198	4	0.00
24/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4208	4	4208	4	0.00
24/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4188	4	4188	4	0.00
24/03/2017	2033 On 03-August-17			Bond Future	108.70	109.1469	108.6987	109.1469	0.00
24/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4421	4	4421	4	0.00
24/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4431	4	4431	4	0.00
24/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4441	4	4441	4	0.00
24/03/2017	2033 On 02-November-17			Bond Future	109.77	110.2251	109.7688	110.2251	0.00
24/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	311	0	311	0	0.00
24/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	321	0	321	0	0.00
24/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	301	0	301	0	0.00
24/03/2017	2037 On 04-May-17			Bond Future	9.18	96.5234	9.1797	96.5234	52,232.00
24/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	4012	4	4012	4	0.00
24/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	3883	4	3883	4	0.00
24/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	3947	4	3947	4	0.00
24/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	532	0	532	0	0.00
24/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	515	0	515	0	0.00
24/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	498	0	498	0	0.00
24/03/2017	2037 On 03-August-17			Bond Future	9.22	94.1109	9.2209	94.1109	160.00
24/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	4834	5	4834	5	0.00
24/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	4781	5	4781	5	0.00
24/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	4728	5	4728	5	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
24/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	1877	2	1877	2	0.00
24/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	1850	2	1850	2	0.00
24/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	1906	2	1906	2	0.00
24/03/2017	2037 On 02-November-17			Bond Future	9.25	95.9593	9.2530	95.9593	0.00
24/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	6025	6	6025	6	0.00
24/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	6076	6	6076	6	0.00
24/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	5974	6	5974	6	0.00
24/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	2652	3	2652	3	0.00
24/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	2681	3	2681	3	0.00
24/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	2711	3	2711	3	0.00
24/03/2017	2038 On 04-May-17			Bond Future	133.49	133.8241	133.4891	133.8241	20,553.00
24/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	6291	6	6291	6	0.00
24/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	6301	6	6301	6	0.00
24/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	6281	6	6281	6	0.00
24/03/2017	2038 On 03-August-17			Bond Future	134.55	134.8927	134.5501	134.8927	0.00
24/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6620	6	6620	6	0.00
24/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6610	6	6610	6	0.00
24/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6630	6	6630	6	0.00
24/03/2017	2038 On 02-November-17			Bond Future	137.22	137.5728	137.2244	137.5728	0.00
24/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	424	1	424	1	0.00
24/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	404	1	404	1	0.00
24/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	414	1	414	1	0.00
24/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2040 On 04-May-17			Bond Future	9.21	100.9481	9.2093	100.9481	9,680.00
24/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	4358	5	4358	5	0.00
24/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	4428	5	4428	5	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
24/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	4289	5	4289	5	0.00
24/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	566	0	566	0	0.00
24/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	585	0	585	0	0.00
24/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	548	0	548	0	0.00
24/03/2017	2040 On 03-August-17			Bond Future	9.25	98.3698	9.2500	98.3698	0.00
24/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	5289	6	5289	6	0.00
24/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	5403	6	5403	6	0.00
24/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	5346	6	5346	6	0.00
24/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2029	2	2029	2	0.00
24/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	1999	2	1999	2	0.00
24/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	2059	2	2059	2	0.00
24/03/2017	2040 On 02-November-17			Bond Future	9.28	100.3018	9.2816	100.3018	0.00
24/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	6437	7	6437	7	0.00
24/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	6491	7	6491	7	0.00
24/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	6384	7	6384	7	0.00
24/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3041	3	3041	3	0.00
24/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3074	3	3074	3	0.00
24/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	3106	3	3106	3	0.00
24/03/2017	2044 On 04-May-17			Bond Future	9.24	98.0031	9.2388	98.0031	23,791.00
24/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	4504	5	4504	5	0.00
24/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	4434	5	4434	5	0.00
24/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	4574	5	4574	5	0.00
24/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	569	0	569	0	0.00
24/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	551	0	551	0	0.00
24/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	588	1	588	1	0.00
24/03/2017	2044 On 03-August-17			Bond Future	9.28	95.4937	9.2784	95.4937	0.00
24/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	5409	6	5409	6	0.00
24/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	5294	6	5294	6	0.00
24/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	5351	6	5351	6	0.00
24/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2181	2	2181	2	0.00
24/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2149	2	2149	2	0.00
24/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2118	2	2118	2	0.00
24/03/2017	2044 On 02-November-17			Bond Future	9.31	97.3693	9.3092	97.3693	0.00
24/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	6439	7	6439	7	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
24/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	6547	7	6547	7	0.00
24/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	6493	7	6493	7	0.00
24/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3232	3	3232	3	0.00
24/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3199	3	3199	3	0.00
24/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3266	3	3266	3	0.00
24/03/2017	2046 On 04-May-17			Bond Future	131.59	131.8725	131.5945	131.8725	20,203.00
24/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6736	6	6736	6	0.00
24/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6746	6	6746	6	0.00
24/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6726	6	6726	6	0.00
24/03/2017	2046 On 03-August-17			Bond Future	134.13	134.4169	134.1325	134.4169	0.00
24/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7058	7	7058	7	0.00
24/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7038	7	7038	7	0.00
24/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7048	7	7048	7	0.00
24/03/2017	2046 On 02-November-17			Bond Future	135.19	135.4831	135.1941	135.4831	0.00
24/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1116	1	1116	1	0.00
24/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1126	1	1126	1	0.00
24/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1106	1	1106	1	0.00
24/03/2017	2050 On 04-May-17			Bond Future	142.54	142.3804	142.5428	142.3804	24,094.00
24/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5297	5	5297	5	0.00
24/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5287	5	5287	5	0.00
24/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5307	5	5307	5	0.00
24/03/2017	2050 On 03-August-17			Bond Future	143.61	143.4492	143.6133	143.4492	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
24/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5607	6	5607	6	0.00
24/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5627	6	5627	6	0.00
24/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5617	6	5617	6	0.00
24/03/2017	2050 On 02-November-17			Bond Future	146.47	146.2990	146.4675	146.2990	0.00
24/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	1818	2	1818	2	0.00
24/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	1798	2	1798	2	0.00
24/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	1808	2	1808	2	0.00
24/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
24/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
24/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	AL37 On 04-May-17			Index Future	536.96	537.9060	536.9580	537.9060	1.00
24/03/2017	AL37 On 03-August-17			Index Future	547.22	548.1860	547.2170	548.1860	0.00
24/03/2017	AL37 On 02-November-17			Index Future	557.97	558.9500	557.9650	558.9500	0.00
24/03/2017	AL7T On 04-May-17			Index Future	625.33	627.0420	625.3260	627.0420	0.00
24/03/2017	AL7T On 03-August-17			Index Future	637.27	639.0250	637.2730	639.0250	0.00
24/03/2017	AL7T On 02-November-17			Index Future	649.79	651.5730	649.7900	651.5730	0.00
24/03/2017	ALBI On 04-May-17			Index Future	569.54	571.5710	569.5350	571.5710	593.00
24/03/2017	ALBI On 03-August-17			Index Future	580.42	582.4940	580.4160	582.4940	0.00
24/03/2017	ALBI On 02-November-17			Index Future	591.82	593.9320	591.8160	593.9320	0.00
24/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	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
24/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/03/2017	EL28 On 04-May-17			Bond Future	129.09	129.0897	129.0895	129.0897	0.00
24/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8810	9	8810	9	0.00
24/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8820	9	8820	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
24/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8830	9	8830	9	0.00
24/03/2017	EL28 On 03-August-17			Bond Future	131.58	131.5805	131.5791	131.5805	0.00
24/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3591	4	3591	4	0.00
24/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3581	4	3581	4	0.00
24/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3601	4	3601	4	0.00
24/03/2017	EL28 On 02-November-17			Bond Future	132.43	132.4274	132.4272	132.4274	0.00
24/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
24/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1443	1	1443	1	0.00
24/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1463	1	1463	1	0.00
24/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1453	1	1453	1	0.00
24/03/2017	ES33 On 04-May-17			Bond Future	10.14	80.6243	10.1363	80.6243	9,466.00
24/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	2683	3	2683	3	0.00
24/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	2620	3	2620	3	0.00
24/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	2747	3	2747	3	0.00
24/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 03-August-17			Bond Future	10.21	82.1651	10.2050	82.1651	0.00
24/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	2219	3	2219	3	0.00
24/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	2093	2	2093	2	0.00
24/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	2156	3	2156	3	0.00
24/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 02-November-17			Bond Future	10.27	79.9858	10.2724	79.9858	0.00
24/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	2456	3	2456	3	0.00
24/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	2580	3	2580	3	0.00
24/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	2518	3	2518	3	0.00
24/03/2017	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
24/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
24/03/2017	ES42 On 04-May-17			Bond Future	10.29	84.9481	10.2873	84.9481	8,777.00
24/03/2017	ES42 On 03-August-17			Bond Future	10.36	86.5716	10.3550	86.5716	0.00
24/03/2017	ES42 On 02-November-17			Bond Future	10.42	84.0098	10.4204	84.0098	0.00
24/03/2017	GOVI On 04-May-17			GOVI	567.53	569.4780	567.5330	569.4780	398.00
24/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	3053430	307	3053430	307	0.00
24/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	3053330	307	3053330	307	0.00
24/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	3053530	307	3053530	307	0.00
24/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 03-August-17			GOVI	578.38	580.3610	578.3750	580.3610	0.00
24/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	172750	19	172750	19	0.00
24/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	172650	19	172650	19	0.00
24/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	172850	19	172850	19	0.00
24/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 02-November-17			GOVI	589.74	591.7570	589.7350	591.7570	0.00
24/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	172950	19	172950	19	0.00
24/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	172850	19	172850	19	0.00
24/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	172750	19	172750	19	0.00
24/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
24/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
24/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/03/2017	IGOV On 04-May-17			Index Future	252.10	252.1840	252.0960	252.1840	925.00
24/03/2017	IGOV On 03-August-17			Index Future	256.96	257.0500	256.9580	257.0500	297.00
24/03/2017	IGOV On 02-November-17			Index Future	262.07	262.1570	262.0650	262.1570	0.00
24/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
24/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
24/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
24/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	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
24/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.5935	99.5966	99.5935	0.00
24/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.78	99.7716	99.7805	99.7716	0.00
24/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7031	99.7136	99.7031	0.00
24/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8456	99.8731	99.8456	0.00
24/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.81	99.8007	99.8090	99.8007	0.00
24/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.00	98.9825	98.9962	98.9825	0.00
24/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5337	98.5614	98.5337	0.00
24/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.51	98.4702	98.5077	98.4702	0.00
24/03/2017	IS02 On 21-December-18			Interest Rate Swap	98.90	98.8500	98.9000	98.8500	0.00
24/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.28	99.2308	99.2832	99.2308	0.00
24/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.68	99.6135	99.6823	99.6135	0.00
24/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.32	96.1410	96.3151	96.1410	0.00
24/03/2017	IS05 On 16-March-21			Interest Rate Swap	95.54	95.3553	95.5431	95.3553	0.00
24/03/2017	IS05 On 15-June-21			Interest Rate Swap	94.75	94.5444	94.7471	94.5444	0.00
24/03/2017	IS05 On 21-September-21			Interest Rate Swap	94.93	94.7083	94.9325	94.7083	0.00
24/03/2017	IS05 On 21-December-21			Interest Rate Swap	97.12	96.8821	97.1223	96.8821	51.00
24/03/2017	IS05 On 15-March-22			Interest Rate Swap	97.26	97.0040	97.2556	97.0040	0.00
24/03/2017	IS05 On 21-June-22			Interest Rate Swap	98.43	98.1828	98.4349	98.1828	0.00
24/03/2017	IS10 On 17-December-25			Interest Rate Swap	94.92	94.5508	94.9171	94.5508	0.00
24/03/2017	IS10 On 16-March-26			Interest Rate Swap	91.91	91.5255	91.9089	91.5255	0.00
24/03/2017	IS10 On 15-June-26			Interest Rate Swap	90.63	90.2335	90.6302	90.2335	0.00
24/03/2017	IS10 On 21-September-26			Interest Rate Swap	92.74	92.3355	92.7441	92.3355	0.00
24/03/2017	IS10 On 21-December-26			Interest Rate Swap	96.47	96.0567	96.4713	96.0567	0.00
24/03/2017	IS10 On 15-March-27			Interest Rate Swap	95.02	94.5866	95.0153	94.5866	0.00
24/03/2017	IS10 On 21-June-27			Interest Rate Swap	97.04	96.6069	97.0375	96.6069	0.00
24/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
24/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
24/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
24/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
24/03/2017	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
24/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
24/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
24/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
24/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
24/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
24/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
24/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
24/03/2017	R023 On 04-May-17			Bond Future	7.93	100.8595	7.9260	100.8595	19,183.00
24/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	3031	3	3031	3	0.00
24/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	3114	3	3114	3	0.00
24/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	3073	3	3073	3	0.00
24/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	57	0	57	0	0.00
24/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	54	0	54	0	0.00
24/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	51	0	51	0	0.00
24/03/2017	R023 On 03-August-17			Bond Future	7.93	102.7871	7.9329	102.7871	0.00
24/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	3218	3	3218	3	0.00
24/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	3286	3	3286	3	0.00
24/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	3252	3	3252	3	0.00
24/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	416	0	416	0	0.00
24/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	407	0	407	0	0.00
24/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	399	0	399	0	0.00
24/03/2017	R023 On 02-November-17			Bond Future	7.93	100.8739	7.9334	100.8739	0.00
24/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	3235	3	3235	3	0.00
24/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	3297	3	3297	3	0.00
24/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	3266	3	3266	3	0.00
24/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	605	1	605	1	0.00
24/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	595	1	595	1	0.00
24/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	615	1	615	1	0.00
24/03/2017	R035 On 04-May-17			Bond Future	9.11	100.0671	9.1076	100.0671	8,250.00
24/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	3533	4	3533	4	0.00
24/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	3696	4	3696	4	0.00
24/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	3615	4	3615	4	0.00
24/03/2017	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
24/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 03-August-17			Bond Future	9.14	101.9795	9.1446	101.9795	0.00
24/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	3118	4	3118	4	0.00
24/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	3037	3	3037	3	0.00
24/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	2956	3	2956	3	0.00
24/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 02-November-17			Bond Future	9.18	99.4798	9.1794	99.4798	0.00
24/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	3449	4	3449	4	0.00
24/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	3529	4	3529	4	0.00
24/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	3369	4	3369	4	0.00
24/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R186 On 04-May-17			Bond Future	8.37	118.2052	8.3689	118.2052	111,474.00
24/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	5761	6	5761	6	0.00
24/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	3830	4	3830	4	0.00
24/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	4131	4	4131	4	0.00
24/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	2748	3	2748	3	500.00
24/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	3950	4	3950	4	0.00
24/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	4376	5	4376	5	0.00
24/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	3890	4	3890	4	0.00
24/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	1517	2	1517	2	500.00
24/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	4192	4	4192	4	0.00
24/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	138	0	138	0	0.00
24/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	50	0	50	0	5,209.00
24/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	203	0	203	0	0.00
24/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	164	0	164	0	500.00
24/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	157	0	157	0	5,209.00
24/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	195	0	195	0	0.00
24/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	1012	1	1012	1	0.00
24/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	187	0	187	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
24/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	425	0	425	0	0.00
24/03/2017	R186 On 03-August-17			Bond Future	8.39	115.1614	8.3944	115.1614	0.00
24/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	7662	8	7662	8	0.00
24/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	6811	7	6811	7	0.00
24/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	4570	5	4570	5	0.00
24/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	4471	5	4471	5	0.00
24/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	4521	5	4521	5	0.00
24/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	4177	4	4177	4	0.00
24/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	300	0	300	0	6,500.00
24/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	409	0	409	0	750.00
24/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	955	1	955	1	0.00
24/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	921	1	921	1	0.00
24/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1063	1	1063	1	750.00
24/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	938	1	938	1	0.00
24/03/2017	R186 On 02-November-17			Bond Future	8.41	117.4231	8.4114	117.4231	0.00
24/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	4811	5	4811	5	0.00
24/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	4856	5	4856	5	0.00
24/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	4901	5	4901	5	0.00
24/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	1654	2	1654	2	0.00
24/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	1634	2	1634	2	0.00
24/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	1675	2	1675	2	0.00
24/03/2017	R197 On 04-May-17			Bond Future	301.14	301.0614	301.1407	301.0614	1,063.00
24/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7449	8	7449	8	0.00
24/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7459	8	7459	8	0.00
24/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7439	8	7439	8	0.00
24/03/2017	R197 On 03-August-17			Bond Future	300.00	299.9179	299.9960	299.9179	0.00
24/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8054	8	8054	8	0.00
24/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8074	8	8074	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
24/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8064	8	8064	8	0.00
24/03/2017	R197 On 02-November-17			Bond Future	305.96	305.8765	305.9586	305.8765	0.00
24/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	789	1	789	1	0.00
24/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	799	1	799	1	0.00
24/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	809	1	809	1	0.00
24/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 04-May-17			Bond Future	248.13	248.1321	248.1274	248.1321	33,747.00
24/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8583	9	8583	9	0.00
24/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8593	9	8593	9	0.00
24/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8603	9	8603	9	0.00
24/03/2017	R202 On 03-August-17			Bond Future	249.22	249.2270	249.2201	249.2270	0.00
24/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9140	9	9140	9	0.00
24/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9150	9	9150	9	0.00
24/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9130	9	9130	9	0.00
24/03/2017	R202 On 02-November-17			Bond Future	254.17	254.1784	254.1733	254.1784	0.00
24/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	283	0	283	0	0.00
24/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	273	0	273	0	0.00
24/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	263	0	263	0	0.00
24/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R203 On 04-May-17			Bond Future	7.16	101.5614	7.1583	101.5614	31,101.00
24/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	8	0	8	0	0.00
24/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	9	0	9	0	0.00
24/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	9	0	9	0	0.00
24/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	92	0	92	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
24/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	89	0	89	0	0.00
24/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	95	0	95	0	0.00
24/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
24/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
24/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
24/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
24/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
24/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
24/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
24/03/2017	R204 On 04-May-17			Bond Future	7.36	104.0354	7.3649	104.0354	27,359.00
24/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	810	1	810	1	0.00
24/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	839	1	839	1	0.00
24/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	825	1	825	1	0.00
24/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	6	0	6	0	0.00
24/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	5	0	5	0	0.00
24/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	6	0	6	0	0.00
24/03/2017	R204 On 03-August-17			Bond Future	7.29	101.9833	7.2930	101.9833	0.00
24/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	692	1	692	1	0.00
24/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	702	1	702	1	0.00
24/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	712	1	712	1	0.00
24/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	104	0	104	0	0.00
24/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	102	0	102	0	0.00
24/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	99	0	99	0	0.00
24/03/2017	R204 On 02-November-17			Bond Future	7.13	103.9862	7.1329	103.9862	0.00
24/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	731	1	731	1	0.00
24/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	714	1	714	1	0.00
24/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	723	1	723	1	0.00
24/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	69	0	69	0	0.00
24/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	67	0	67	0	0.00
24/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	65	0	65	0	0.00
24/03/2017	R207 On 04-May-17			Bond Future	7.42	101.9745	7.4197	101.9745	76,368.00
24/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1846	2	1846	2	0.00
24/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1893	2	1893	2	0.00
24/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1869	2	1869	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
24/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	2	0	2	0	0.00
24/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	2	0	2	0	0.00
24/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	2	0	2	0	0.00
24/03/2017	R207 On 03-August-17			Bond Future	7.39	100.2801	7.3874	100.2801	0.00
24/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1806	2	1806	2	51.00
24/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	2221	2	2221	2	0.00
24/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	2201	2	2201	2	0.00
24/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	2241	2	2241	2	0.00
24/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	37	0	37	0	0.00
24/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	69	0	69	0	0.00
24/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	35	0	35	0	0.00
24/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	36	0	36	0	0.00
24/03/2017	R207 On 02-November-17			Bond Future	7.31	102.2495	7.3096	102.2495	0.00
24/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1559	2	1559	2	0.00
24/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1592	2	1592	2	0.00
24/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1575	2	1575	2	0.00
24/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	136	0	136	0	0.00
24/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	133	0	133	0	0.00
24/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	139	0	139	0	0.00
24/03/2017	R208 On 04-May-17			Bond Future	7.55	98.1789	7.5528	98.1789	23,301.00
24/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2632	3	2632	3	0.00
24/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2694	3	2694	3	0.00
24/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2663	3	2663	3	0.00
24/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	6	0	6	0	0.00
24/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	5	0	5	0	0.00
24/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	6	0	6	0	0.00
24/03/2017	R208 On 03-August-17			Bond Future	7.54	100.0552	7.5369	100.0552	0.00
24/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2480	3	2480	3	0.00
24/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2532	3	2532	3	0.00
24/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2506	3	2506	3	0.00
24/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	152	0	152	0	0.00
24/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	148	0	148	0	0.00
24/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	156	0	156	0	0.00
24/03/2017	R208 On 02-November-17			Bond Future	7.50	98.6174	7.5019	98.6174	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
24/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	2219	2	2219	2	0.00
24/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	2265	2	2265	2	0.00
24/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	2242	2	2242	2	0.00
24/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	264	0	264	0	0.00
24/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	258	0	258	0	0.00
24/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	269	0	269	0	0.00
24/03/2017	R209 On 04-May-17			Bond Future	9.10	75.5538	9.0964	75.5538	62,480.00
24/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	3963	4	3963	4	0.00
24/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	860	1	860	1	1,130.00
24/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	3027	3	3027	3	0.00
24/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	3079	3	3079	3	0.00
24/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	2372	3	2372	3	0.00
24/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	3133	3	3133	3	0.00
24/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	264	0	264	0	1,130.00
24/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	2072	2	2072	2	0.00
24/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	475	0	475	0	0.00
24/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	718	1	718	1	1,130.00
24/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	460	0	460	0	0.00
24/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	445	0	445	0	0.00
24/03/2017	R209 On 03-August-17			Bond Future	9.13	76.9977	9.1306	76.9977	0.00
24/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3735	4	3735	4	0.00
24/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	3691	4	3691	4	0.00
24/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	3779	4	3779	4	0.00
24/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	1572	1	1572	1	0.00
24/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1548	1	1548	1	0.00
24/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	1597	1	1597	1	0.00
24/03/2017	R209 On 02-November-17			Bond Future	9.16	75.3592	9.1609	75.3592	0.00
24/03/2017	R209 On 02-November-17	10.00	Call	Bond Future	6789	0	6789	0	0.00
24/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	4686	5	4686	5	0.00
24/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	4601	5	4601	5	0.00
24/03/2017	R209 On 02-November-17	8.30	Call	Bond Future	951	0	951	0	2,800.00
24/03/2017	R209 On 02-November-17	9.00	Call	Bond Future	2650	0	2650	0	2,800.00
24/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	4644	5	4644	5	0.00
24/03/2017	R209 On 02-November-17	10.00	Put	Bond Future	1176	0	1176	0	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/03/2017	R209 On 02-November-17	9.00	Put	Bond Future	3803	0	3803	0	0.00
24/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2069	2	2069	2	0.00
24/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2118	2	2118	2	0.00
24/03/2017	R209 On 02-November-17	8.30	Put	Bond Future	7445	0	7445	0	0.00
24/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2093	2	2093	2	0.00
24/03/2017	R210 On 04-May-17			Bond Future	187.11	187.1180	187.1143	187.1180	1,698.00
24/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5196	5	5196	5	0.00
24/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5216	5	5216	5	0.00
24/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5206	5	5206	5	0.00
24/03/2017	R210 On 03-August-17			Bond Future	190.72	190.7285	190.7231	190.7285	0.00
24/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5567	6	5567	6	0.00
24/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5577	6	5577	6	0.00
24/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5557	6	5557	6	0.00
24/03/2017	R210 On 02-November-17			Bond Future	192.08	192.0857	192.0817	192.0857	0.00
24/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	12	0	12	0	0.00
24/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	2	0	2	0	0.00
24/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	8	0	8	0	0.00
24/03/2017	R212 On 04-May-17			Bond Future	149.49	149.4923	149.4891	149.4923	3,268.00
24/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2751	3	2751	3	0.00
24/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2761	3	2761	3	0.00
24/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2741	3	2741	3	0.00
24/03/2017	R212 On 03-August-17			Bond Future	150.32	150.3269	150.3222	150.3269	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
24/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3018	3	3018	3	0.00
24/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3028	3	3028	3	0.00
24/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3038	3	3038	3	0.00
24/03/2017	R212 On 02-November-17			Bond Future	153.31	153.3135	153.3100	153.3135	0.00
24/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	900	1	900	1	0.00
24/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	890	1	890	1	0.00
24/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	910	1	910	1	0.00
24/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
24/03/2017	R213 On 04-May-17			Bond Future	8.80	87.4118	8.7996	87.4118	45,131.00
24/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	4014	4	4014	4	0.00
24/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	4131	4	4131	4	0.00
24/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	4073	4	4073	4	0.00
24/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	211	0	211	0	0.00
24/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	203	0	203	0	0.00
24/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	220	0	220	0	0.00
24/03/2017	R213 On 03-August-17			Bond Future	8.83	89.0823	8.8295	89.0823	0.00
24/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	4495	5	4495	5	0.00
24/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	4543	5	4543	5	0.00
24/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	4592	5	4592	5	0.00
24/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1055	1	1055	1	0.00
24/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1037	1	1037	1	0.00
24/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1073	1	1073	1	0.00
24/03/2017	R213 On 02-November-17			Bond Future	8.86	87.2805	8.8570	87.2805	0.00
24/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	5052	5	5052	5	0.00
24/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	4963	5	4963	5	0.00
24/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	5007	5	5007	5	0.00
24/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	1693	2	1693	2	0.00
24/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	1671	2	1671	2	0.00
24/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	1651	2	1651	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
24/03/2017	R214 On 04-May-17			Bond Future	9.17	76.0008	9.1657	76.0008	34,975.00
24/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	3361	4	3361	4	0.00
24/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	3474	4	3474	4	0.00
24/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	3417	4	3417	4	0.00
24/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	457	0	457	0	0.00
24/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	442	0	442	0	0.00
24/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	427	0	427	0	0.00
24/03/2017	R214 On 03-August-17			Bond Future	9.20	77.4533	9.1987	77.4533	0.00
24/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	4000	4	4000	4	0.00
24/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	4046	4	4046	4	0.00
24/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	4092	4	4092	4	0.00
24/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	1682	2	1682	2	0.00
24/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	1656	2	1656	2	0.00
24/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	1707	2	1707	2	0.00
24/03/2017	R214 On 02-November-17			Bond Future	9.23	75.6768	9.2297	75.6768	0.00
24/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	4868	5	4868	5	0.00
24/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	4957	5	4957	5	0.00
24/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	4913	5	4913	5	0.00
24/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2259	2	2259	2	0.00
24/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2312	2	2312	2	0.00
24/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2286	2	2286	2	0.00
24/03/2017	R248 On 04-May-17			Bond Future	9.22	97.3392	9.2213	97.3392	72,762.00
24/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	4764	5	4764	5	0.00
24/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	4692	5	4692	5	0.00
24/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	4620	5	4620	5	0.00
24/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	579	1	579	1	0.00
24/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	561	0	561	0	0.00
24/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	598	1	598	1	0.00
24/03/2017	R248 On 03-August-17			Bond Future	9.26	99.1995	9.2556	99.1995	170.00
24/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	5312	6	5312	6	0.00
24/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	5370	6	5370	6	0.00
24/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	5254	6	5254	6	0.00
24/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2321	2	2321	2	0.00
24/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2355	2	2355	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
24/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2388	2	2388	2	0.00
24/03/2017	R248 On 02-November-17			Bond Future	9.29	96.7085	9.2880	96.7085	0.00
24/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	6455	7	6455	7	0.00
24/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	6567	7	6567	7	0.00
24/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	6511	7	6511	7	0.00
24/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3176	3	3176	3	0.00
24/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	3142	3	3142	3	0.00
24/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	3108	3	3108	3	0.00