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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
29/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	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
29/03/2017	2025 On 04-May-17			Bond Future	128.17	128.4078	128.1745	128.4078	3,234.00
29/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	4396	4	4396	4	0.00
29/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	4386	4	4386	4	0.00
29/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	4406	4	4406	4	0.00
29/03/2017	2025 On 03-August-17			Bond Future	129.30	129.5386	129.3009	129.5386	0.00
29/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	4659	4	4659	4	0.00
29/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	4679	4	4679	4	0.00
29/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	4669	4	4669	4	0.00
29/03/2017	2025 On 02-November-17			Bond Future	131.87	132.1103	131.8673	132.1103	0.00
29/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	1103	1	1103	1	0.00
29/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	1113	1	1113	1	0.00
29/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	1093	1	1093	1	0.00
29/03/2017	2029 On 04-May-17			Bond Future	100.02	99.9834	100.0169	99.9834	2,272.00
29/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	633	1	633	1	0.00
29/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	653	1	653	1	0.00
29/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	643	1	643	1	0.00
29/03/2017	2030 On 04-May-17			Bond Future	9.08	93.6554	9.0795	93.6554	31,886.00
29/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1809	1	1809	1	0.00
29/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1740	1	1740	1	0.00
29/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1672	1	1672	1	0.00
29/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/03/2017	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
29/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2030 On 03-August-17			Bond Future	9.13	91.4376	9.1259	91.4376	0.00
29/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1400	1	1400	1	0.00
29/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1468	1	1468	1	0.00
29/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1536	1	1536	1	0.00
29/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2030 On 02-November-17			Bond Future	9.16	93.2323	9.1620	93.2323	0.00
29/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1341	1	1341	1	0.00
29/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1274	1	1274	1	0.00
29/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1207	1	1207	1	0.00
29/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/03/2017	2032 On 04-May-17			Bond Future	9.24	92.4814	9.2387	92.4814	22,637.00
29/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2367	2	2367	2	0.00
29/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2316	2	2316	2	0.00
29/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2267	2	2267	2	0.00
29/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	741	1	741	1	0.00
29/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	765	1	765	1	0.00
29/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	718	1	718	1	0.00
29/03/2017	2032 On 03-August-17			Bond Future	9.28	94.2480	9.2836	94.2480	0.00
29/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3305	3	3305	3	0.00
29/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3221	3	3221	3	0.00
29/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3263	3	3263	3	0.00
29/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2077	2	2077	2	0.00
29/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2139	2	2139	2	0.00
29/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2108	2	2108	2	0.00
29/03/2017	2032 On 02-November-17			Bond Future	9.32	91.9387	9.3246	91.9387	0.00
29/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3956	4	3956	4	0.00
29/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3997	4	3997	4	0.00
29/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4039	4	4039	4	0.00
29/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2791	3	2791	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
29/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2822	3	2822	3	0.00
29/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2760	3	2760	3	0.00
29/03/2017	2033 On 04-May-17			Bond Future	105.66	105.6267	105.6619	105.6267	5,778.00
29/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	5178	5	5178	5	0.00
29/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	5188	5	5188	5	0.00
29/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	5168	5	5168	5	0.00
29/03/2017	2033 On 03-August-17			Bond Future	107.70	107.6636	107.6997	107.6636	0.00
29/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	5420	5	5420	5	0.00
29/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	5430	5	5430	5	0.00
29/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	5440	5	5440	5	0.00
29/03/2017	2033 On 02-November-17			Bond Future	108.75	108.7107	108.7470	108.7107	0.00
29/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	1333	1	1333	1	0.00
29/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	1343	1	1343	1	0.00
29/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	1323	1	1323	1	0.00
29/03/2017	2037 On 04-May-17			Bond Future	9.49	93.0398	9.4910	93.0398	53,772.00
29/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2066	2	2066	2	0.00
29/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	1971	2	1971	2	0.00
29/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2018	2	2018	2	0.00
29/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1242	1	1242	1	0.00
29/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1208	1	1208	1	0.00
29/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1175	1	1175	1	0.00
29/03/2017	2037 On 03-August-17			Bond Future	9.54	90.5599	9.5417	90.5599	160.00
29/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3172	3	3172	3	0.00
29/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3129	3	3129	3	0.00
29/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3087	3	3087	3	0.00

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29/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2899	3	2899	3	0.00
29/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2860	3	2860	3	0.00
29/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2938	3	2938	3	0.00
29/03/2017	2037 On 02-November-17			Bond Future	9.58	92.3373	9.5833	92.3373	0.00
29/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4350	4	4350	4	0.00
29/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4393	4	4393	4	0.00
29/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4307	4	4307	4	0.00
29/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3697	4	3697	4	0.00
29/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3734	4	3734	4	0.00
29/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3771	4	3771	4	0.00
29/03/2017	2038 On 04-May-17			Bond Future	131.23	131.1841	131.2280	131.1841	20,596.00
29/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	8552	9	8552	9	0.00
29/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	8562	9	8562	9	0.00
29/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	8542	9	8542	9	0.00
29/03/2017	2038 On 03-August-17			Bond Future	132.25	132.2002	132.2452	132.2002	0.00
29/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	8925	9	8925	9	0.00
29/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	8915	9	8915	9	0.00
29/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	8935	9	8935	9	0.00
29/03/2017	2038 On 02-November-17			Bond Future	134.87	134.8247	134.8701	134.8247	0.00
29/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	1940	2	1940	2	0.00
29/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	1950	2	1950	2	0.00
29/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	1930	2	1930	2	0.00
29/03/2017	2040 On 04-May-17			Bond Future	9.52	97.0950	9.5207	97.0950	9,680.00
29/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2266	2	2266	2	0.00
29/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2318	2	2318	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
29/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2214	2	2214	2	0.00
29/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1303	2	1303	2	0.00
29/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1339	2	1339	2	0.00
29/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1268	2	1268	2	0.00
29/03/2017	2040 On 03-August-17			Bond Future	9.57	94.4420	9.5706	94.4420	0.00
29/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3495	3	3495	3	0.00
29/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3587	3	3587	3	0.00
29/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3541	3	3541	3	0.00
29/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3108	3	3108	3	0.00
29/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3067	3	3067	3	0.00
29/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3150	3	3150	3	0.00
29/03/2017	2040 On 02-November-17			Bond Future	9.61	96.2956	9.6115	96.2956	0.00
29/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4654	4	4654	4	0.00
29/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4700	4	4700	4	0.00
29/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4609	4	4609	4	0.00
29/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4193	4	4193	4	0.00
29/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4234	4	4234	4	0.00
29/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4275	5	4275	5	0.00
29/03/2017	2044 On 04-May-17			Bond Future	9.56	94.1002	9.5552	94.1002	23,791.00
29/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2339	2	2339	2	0.00
29/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2287	2	2287	2	0.00
29/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2392	2	2392	2	0.00
29/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1319	2	1319	2	0.00
29/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1283	2	1283	2	0.00
29/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1355	2	1355	2	0.00
29/03/2017	2044 On 03-August-17			Bond Future	9.60	91.5153	9.6039	91.5153	0.00
29/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3562	3	3562	3	0.00
29/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3471	3	3471	3	0.00
29/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3516	3	3516	3	0.00
29/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3328	4	3328	4	0.00
29/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3285	4	3285	4	0.00
29/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3242	4	3242	4	0.00
29/03/2017	2044 On 02-November-17			Bond Future	9.64	93.3116	9.6439	93.3116	0.00
29/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4628	4	4628	4	0.00

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29/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4718	4	4718	4	0.00
29/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4673	4	4673	4	0.00
29/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4443	5	4443	5	0.00
29/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4401	5	4401	5	0.00
29/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4486	5	4486	5	0.00
29/03/2017	2046 On 04-May-17			Bond Future	129.72	129.6802	129.7237	129.6802	20,203.00
29/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	8606	9	8606	9	0.00
29/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	8616	9	8616	9	0.00
29/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	8596	9	8596	9	0.00
29/03/2017	2046 On 03-August-17			Bond Future	132.23	132.1809	132.2253	132.1809	0.00
29/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	8965	9	8965	9	0.00
29/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	8945	9	8945	9	0.00
29/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	8955	9	8955	9	0.00
29/03/2017	2046 On 02-November-17			Bond Future	133.25	133.2009	133.2454	133.2009	0.00
29/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	3065	3	3065	3	0.00
29/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	3075	3	3075	3	0.00
29/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	3055	3	3055	3	0.00
29/03/2017	2050 On 04-May-17			Bond Future	138.85	139.1263	138.8538	139.1263	24,094.00
29/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	8986	9	8986	9	0.00
29/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	8976	9	8976	9	0.00
29/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	8996	9	8996	9	0.00
29/03/2017	2050 On 03-August-17			Bond Future	139.85	140.1303	139.8530	140.1303	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
29/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	9367	9	9367	9	0.00
29/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	9387	9	9387	9	0.00
29/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	9377	9	9377	9	0.00
29/03/2017	2050 On 02-November-17			Bond Future	142.63	142.9123	142.6285	142.9123	0.00
29/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
29/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	2021	2	2021	2	0.00
29/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	2031	2	2031	2	0.00
29/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	2041	2	2041	2	0.00
29/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	AL37 On 04-May-17			Index Future	531.49	530.2130	531.4910	530.2130	1.00
29/03/2017	AL37 On 03-August-17			Index Future	541.64	540.3400	541.6430	540.3400	0.00
29/03/2017	AL37 On 02-November-17			Index Future	552.27	550.9420	552.2690	550.9420	0.00
29/03/2017	AL7T On 04-May-17			Index Future	613.41	611.1610	613.4100	611.1610	0.00
29/03/2017	AL7T On 03-August-17			Index Future	625.13	622.8350	625.1260	622.8350	0.00
29/03/2017	AL7T On 02-November-17			Index Future	637.39	635.0550	637.3910	635.0550	0.00
29/03/2017	ALBI On 04-May-17			Index Future	557.07	554.7420	557.0700	554.7420	593.00
29/03/2017	ALBI On 03-August-17			Index Future	567.71	565.3380	567.7100	565.3380	0.00
29/03/2017	ALBI On 02-November-17			Index Future	578.85	576.4310	578.8490	576.4310	0.00
29/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	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
29/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2017	EL28 On 04-May-17			Bond Future	128.64	128.2241	128.6436	128.2241	0.00
29/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9256	10	9256	10	0.00
29/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9266	10	9266	10	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
29/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9276	10	9276	10	0.00
29/03/2017	EL28 On 03-August-17			Bond Future	131.12	130.6967	131.1245	130.6967	0.00
29/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	4045	4	4045	4	0.00
29/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	4035	4	4035	4	0.00
29/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	4055	4	4055	4	0.00
29/03/2017	EL28 On 02-November-17			Bond Future	131.96	131.5242	131.9600	131.5242	0.00
29/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
29/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1910	2	1910	2	0.00
29/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1930	2	1930	2	0.00
29/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1920	2	1920	2	0.00
29/03/2017	ES33 On 04-May-17			Bond Future	10.45	77.8595	10.4465	77.8595	9,466.00
29/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	658	0	658	0	0.00
29/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	595	0	595	0	0.00
29/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	722	0	722	0	0.00
29/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
29/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
29/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
29/03/2017	ES33 On 03-August-17			Bond Future	10.53	79.3467	10.5254	79.3467	0.00
29/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	155	0	155	0	0.00
29/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	29	0	29	0	0.00
29/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	92	0	92	0	0.00
29/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
29/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
29/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
29/03/2017	ES33 On 02-November-17			Bond Future	10.60	77.1110	10.6037	77.1110	0.00
29/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	350	0	350	0	0.00
29/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	474	0	474	0	0.00
29/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	412	0	412	0	0.00
29/03/2017	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
29/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0		0	0	0	0.00
29/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0		0	0	0	0.00
29/03/2017	ES42 On 04-May-17			Bond Future	10.60		81.6014	10.5973	81.6014	8,777.00
29/03/2017	ES42 On 03-August-17			Bond Future	10.67		83.1602	10.6749	83.1602	0.00
29/03/2017	ES42 On 02-November-17			Bond Future	10.75		80.5302	10.7509	80.5302	0.00
29/03/2017	GOVI On 04-May-17			GOVI	555.05		552.7250	555.0460	552.7250	400.00
29/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2928560		291	2928560	291	0.00
29/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2928460		291	2928460	291	0.00
29/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2928660		291	2928660	291	0.00
29/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 03-August-17			GOVI	565.65		563.2820	565.6480	563.2820	0.00
29/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	45480		2	45480	2	0.00
29/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	45380		2	45380	2	0.00
29/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	45580		2	45580	2	0.00
29/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 02-November-17			GOVI	576.75		574.3340	576.7460	574.3340	0.00
29/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	43060		2	43060	2	0.00
29/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	42960		2	42960	2	0.00
29/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	42860		2	42860	2	0.00
29/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0		0	0	0	0.00
29/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0		0	0	0	0.00
29/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
29/03/2017	IGOV On 04-May-17			Index Future	249.40		249.7130	249.4030	249.7130	925.00
29/03/2017	IGOV On 03-August-17			Index Future	254.21		254.5280	254.2120	254.5280	297.00
29/03/2017	IGOV On 02-November-17			Index Future	259.26		259.5800	259.2570	259.5800	0.00
29/03/2017	ILBI On 04-May-17			Index Future	682.72		682.7180	682.7180	682.7180	0.00
29/03/2017	ILBI On 03-August-17			Index Future	695.69		695.6940	695.6940	695.6940	0.00
29/03/2017	ILBI On 02-November-17			Index Future	709.67		709.6650	709.6650	709.6650	0.00
29/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61		99.6071	99.6071	99.6071	0.00

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29/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6174	99.6177	99.6174	0.00
29/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.85	99.8483	99.8505	99.8483	0.00
29/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.85	99.8418	99.8490	99.8418	0.00
29/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.08	100.0745	100.0829	100.0745	0.00
29/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.88	99.8753	99.8772	99.8753	0.00
29/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.13	99.1248	99.1322	99.1248	0.00
29/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.77	98.7602	98.7688	98.7602	0.00
29/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.79	98.7788	98.7902	98.7788	0.00
29/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.25	99.2400	99.2500	99.2400	0.00
29/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.71	99.7161	99.7139	99.7161	0.00
29/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.19	100.2012	100.1863	100.2012	0.00
29/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.27	97.3091	97.2653	97.3091	0.00
29/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.58	96.6245	96.5761	96.6245	0.00
29/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.86	95.9056	95.8579	95.9056	0.00
29/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.12	96.1573	96.1156	96.1573	0.00
29/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.36	98.3951	98.3597	98.3951	51.00
29/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.55	98.5867	98.5542	98.5867	0.00
29/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.79	99.8285	99.7937	99.8285	0.00
29/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.98	96.9724	96.9834	96.9724	0.00
29/03/2017	IS10 On 16-March-26			Interest Rate Swap	94.05	94.0431	94.0534	94.0431	0.00
29/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.84	92.8236	92.8408	92.8236	0.00
29/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.98	94.9523	94.9839	94.9523	0.00
29/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.71	98.6689	98.7140	98.6689	0.00
29/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.32	97.2716	97.3242	97.2716	0.00
29/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.36	99.3120	99.3638	99.3120	0.00
29/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
29/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
29/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
29/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
29/03/2017	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
29/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
29/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
29/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
29/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
29/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
29/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
29/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
29/03/2017	R023 On 04-May-17			Bond Future	8.19	99.2162	8.1858	99.2162	19,407.00
29/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1957	2	1957	2	0.00
29/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2031	2	2031	2	0.00
29/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1994	2	1994	2	0.00
29/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	160	0	160	0	0.00
29/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	153	0	153	0	0.00
29/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	146	0	146	0	0.00
29/03/2017	R023 On 03-August-17			Bond Future	8.21	101.1114	8.2073	101.1114	0.00
29/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2305	2	2305	2	0.00
29/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2364	2	2364	2	0.00
29/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2334	2	2334	2	0.00
29/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	703	1	703	1	0.00
29/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	690	1	690	1	0.00
29/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	677	1	677	1	0.00
29/03/2017	R023 On 02-November-17			Bond Future	8.22	99.1639	8.2241	99.1639	0.00
29/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2361	2	2361	2	0.00
29/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2414	2	2414	2	0.00
29/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2388	2	2388	2	0.00
29/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	953	1	953	1	0.00
29/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	939	1	939	1	0.00
29/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	968	1	968	1	0.00
29/03/2017	R035 On 04-May-17			Bond Future	9.41	96.5785	9.4091	96.5785	8,195.00
29/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	991	0	991	0	0.00
29/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1154	1	1154	1	0.00
29/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1073	1	1073	1	0.00
29/03/2017	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
29/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 03-August-17			Bond Future	9.46	98.4234	9.4553	98.4234	0.00
29/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	527	0	527	0	0.00
29/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	446	0	446	0	0.00
29/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	365	0	365	0	0.00
29/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 02-November-17			Bond Future	9.50	95.8524	9.4998	95.8524	0.00
29/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	805	0	805	0	0.00
29/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	884	0	884	0	0.00
29/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	725	0	725	0	0.00
29/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
29/03/2017	R186 On 04-May-17			Bond Future	8.69	115.2140	8.6874	115.2140	109,710.00
29/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3658	3	3658	3	0.00
29/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2004	2	2004	2	0.00
29/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2244	2	2244	2	0.00
29/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2098	2	2098	2	0.00
29/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2445	2	2445	2	0.00
29/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1214	1	1214	1	500.00
29/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2051	2	2051	2	0.00
29/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	493	0	493	0	500.00
29/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2294	2	2294	2	0.00
29/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	443	1	443	1	0.00
29/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	183	0	183	0	5,209.00
29/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	613	1	613	1	0.00
29/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	513	1	513	1	500.00
29/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	495	1	495	1	5,209.00
29/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	592	1	592	1	0.00
29/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2224	3	2224	3	0.00
29/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	571	1	571	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1127	1	1127	1	0.00
29/03/2017	R186 On 03-August-17			Bond Future	8.73	112.1119	8.7262	112.1119	133.00
29/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5672	5	5672	5	0.00
29/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4904	5	4904	5	0.00
29/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2985	3	2985	3	0.00
29/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2904	3	2904	3	0.00
29/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2945	3	2945	3	0.00
29/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2668	2	2668	2	0.00
29/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	589	1	589	1	6,500.00
29/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	781	1	781	1	750.00
29/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1668	2	1668	2	0.00
29/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1615	2	1615	2	0.00
29/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1833	2	1833	2	750.00
29/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1641	2	1641	2	0.00
29/03/2017	R186 On 02-November-17			Bond Future	8.76	114.3121	8.7574	114.3121	0.00
29/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3344	3	3344	3	0.00
29/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3381	3	3381	3	0.00
29/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3419	3	3419	3	0.00
29/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2506	3	2506	3	0.00
29/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2478	3	2478	3	0.00
29/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2535	3	2535	3	0.00
29/03/2017	R197 On 04-May-17			Bond Future	299.95	299.8528	299.9516	299.8528	1,063.00
29/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	8638	9	8638	9	0.00
29/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	8648	9	8648	9	0.00
29/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	8628	9	8628	9	0.00
29/03/2017	R197 On 03-August-17			Bond Future	298.78	298.6825	298.7835	298.6825	0.00
29/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	9267	9	9267	9	0.00
29/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	9287	9	9287	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
29/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	9277	9	9277	9	0.00
29/03/2017	R197 On 02-November-17			Bond Future	304.71	304.6122	304.7137	304.6122	0.00
29/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	446	1	446	1	0.00
29/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	456	1	456	1	0.00
29/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	436	1	436	1	0.00
29/03/2017	R202 On 04-May-17			Bond Future	245.65	246.8363	245.6461	246.8363	33,747.00
29/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	11064	10	11064	10	0.00
29/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	11074	10	11074	10	0.00
29/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	11084	10	11084	10	0.00
29/03/2017	R202 On 03-August-17			Bond Future	246.69	247.9035	246.6905	247.9035	0.00
29/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	11670	10	11670	10	0.00
29/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	11680	10	11680	10	0.00
29/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	11660	10	11660	10	0.00
29/03/2017	R202 On 02-November-17			Bond Future	251.59	252.8248	251.5866	252.8248	0.00
29/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	2303	1	2303	1	0.00
29/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	2323	1	2323	1	0.00
29/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	2313	1	2313	1	0.00
29/03/2017	R203 On 04-May-17			Bond Future	7.36	101.4780	7.3557	101.4780	31,101.00
29/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	1	0	1	0	0.00
29/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
29/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
29/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	154	0	154	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
29/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	150	0	150	0	0.00
29/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	157	0	157	0	0.00
29/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
29/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
29/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
29/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
29/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
29/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
29/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
29/03/2017	R204 On 04-May-17			Bond Future	7.50	103.7016	7.5007	103.7016	28,589.00
29/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	613	1	613	1	0.00
29/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	641	1	641	1	0.00
29/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	627	1	627	1	0.00
29/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	13	0	13	0	0.00
29/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	12	0	12	0	0.00
29/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	14	0	14	0	0.00
29/03/2017	R204 On 03-August-17			Bond Future	7.46	101.6422	7.4554	101.6422	0.00
29/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	534	0	534	0	0.00
29/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	543	0	543	0	0.00
29/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	552	0	552	0	0.00
29/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	155	0	155	0	0.00
29/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	152	0	152	0	0.00
29/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	148	0	148	0	0.00
29/03/2017	R204 On 02-November-17			Bond Future	7.34	103.6369	7.3352	103.6369	0.00
29/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	559	0	559	0	0.00
29/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	543	0	543	0	0.00
29/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	551	0	551	0	0.00
29/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	114	0	114	0	0.00
29/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	111	0	111	0	0.00
29/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	109	0	109	0	0.00
29/03/2017	R207 On 04-May-17			Bond Future	7.68	101.1023	7.6758	101.1023	76,368.00
29/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1247	1	1247	1	0.00
29/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1292	1	1292	1	0.00
29/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1270	1	1270	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	12	0	12	0	0.00
29/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	13	0	13	0	0.00
29/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	12	0	12	0	0.00
29/03/2017	R207 On 03-August-17			Bond Future	7.67	99.3902	7.6728	99.3902	0.00
29/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1271	1	1271	1	51.00
29/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1650	2	1650	2	0.00
29/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1631	2	1631	2	0.00
29/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1669	2	1669	2	0.00
29/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	89	0	89	0	0.00
29/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	156	0	156	0	0.00
29/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	84	0	84	0	0.00
29/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	87	0	87	0	0.00
29/03/2017	R207 On 02-November-17			Bond Future	7.63	101.3408	7.6309	101.3408	0.00
29/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1063	1	1063	1	0.00
29/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1091	1	1091	1	0.00
29/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1077	1	1077	1	0.00
29/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	274	0	274	0	0.00
29/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	269	0	269	0	0.00
29/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	280	0	280	0	0.00
29/03/2017	R208 On 04-May-17			Bond Future	7.81	96.9891	7.8105	96.9891	23,301.00
29/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1814	2	1814	2	0.00
29/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1874	2	1874	2	0.00
29/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1844	2	1844	2	0.00
29/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	26	0	26	0	0.00
29/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	23	0	23	0	0.00
29/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	24	0	24	0	0.00
29/03/2017	R208 On 03-August-17			Bond Future	7.81	98.8417	7.8147	98.8417	0.00
29/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1774	2	1774	2	0.00
29/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1820	2	1820	2	0.00
29/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1797	2	1797	2	0.00
29/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	297	0	297	0	0.00
29/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	290	0	290	0	0.00
29/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	304	0	304	0	0.00
29/03/2017	R208 On 02-November-17			Bond Future	7.80	97.3787	7.8034	97.3787	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
29/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1561	1	1561	1	0.00
29/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1600	1	1600	1	0.00
29/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1580	1	1580	1	0.00
29/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	475	1	475	1	0.00
29/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	467	1	467	1	0.00
29/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	484	1	484	1	0.00
29/03/2017	R209 On 04-May-17			Bond Future	9.41	72.6066	9.4078	72.6066	62,417.00
29/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2184	2	2184	2	0.00
29/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	235	0	235	0	1,130.00
29/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1475	1	1475	1	0.00
29/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1513	1	1513	1	0.00
29/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1033	1	1033	1	0.00
29/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1551	1	1551	1	0.00
29/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	677	1	677	1	1,130.00
29/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3641	4	3641	4	0.00
29/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1117	1	1117	1	0.00
29/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1572	2	1572	2	1,130.00
29/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1086	1	1086	1	0.00
29/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1056	1	1056	1	0.00
29/03/2017	R209 On 03-August-17			Bond Future	9.45	73.9936	9.4506	73.9936	0.00
29/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2386	2	2386	2	0.00
29/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2352	2	2352	2	0.00
29/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2421	2	2421	2	0.00
29/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2459	3	2459	3	0.00
29/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2425	3	2425	3	0.00
29/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2493	3	2493	3	0.00
29/03/2017	R209 On 02-November-17			Bond Future	9.49	72.2950	9.4900	72.2950	0.00
29/03/2017	R209 On 02-November-17	10.00	Call	Bond Future	5094	5	5094	5	0.00
29/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3296	3	3296	3	0.00
29/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3225	3	3225	3	0.00
29/03/2017	R209 On 02-November-17	8.30	Call	Bond Future	514	0	514	0	2,800.00
29/03/2017	R209 On 02-November-17	9.00	Call	Bond Future	1689	2	1689	2	2,800.00
29/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3260	3	3260	3	0.00
29/03/2017	R209 On 02-November-17	10.00	Put	Bond Future	1762	2	1762	2	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
29/03/2017	R209 On 02-November-17	9.00	Put	Bond Future	5124	5	5124	5	0.00
29/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2958	3	2958	3	0.00
29/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3023	3	3023	3	0.00
29/03/2017	R209 On 02-November-17	8.30	Put	Bond Future	9289	10	9289	10	0.00
29/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2990	3	2990	3	0.00
29/03/2017	R210 On 04-May-17			Bond Future	186.45	185.8565	186.4518	185.8565	1,698.00
29/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5858	6	5858	6	0.00
29/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5878	6	5878	6	0.00
29/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5868	6	5868	6	0.00
29/03/2017	R210 On 03-August-17			Bond Future	190.05	189.4405	190.0475	189.4405	0.00
29/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	6242	7	6242	7	0.00
29/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	6252	7	6252	7	0.00
29/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	6232	7	6232	7	0.00
29/03/2017	R210 On 02-November-17			Bond Future	191.39	190.7694	191.3876	190.7694	0.00
29/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	692	1	692	1	0.00
29/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	682	1	682	1	0.00
29/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	702	1	702	1	0.00
29/03/2017	R212 On 04-May-17			Bond Future	148.52	148.6762	148.5247	148.6762	3,268.00
29/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3715	4	3715	4	0.00
29/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3725	4	3725	4	0.00
29/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3705	4	3705	4	0.00
29/03/2017	R212 On 03-August-17			Bond Future	149.34	149.4933	149.3391	149.4933	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
29/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	4001	4	4001	4	0.00
29/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	4011	4	4011	4	0.00
29/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	4021	4	4021	4	0.00
29/03/2017	R212 On 02-November-17			Bond Future	152.30	152.4613	152.3032	152.4613	0.00
29/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
29/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	97	0	97	0	0.00
29/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	117	0	117	0	0.00
29/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	107	0	107	0	0.00
29/03/2017	R213 On 04-May-17			Bond Future	9.12	84.4487	9.1168	84.4487	45,201.00
29/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2189	2	2189	2	0.00
29/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2283	2	2283	2	0.00
29/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2236	2	2236	2	0.00
29/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	590	1	590	1	0.00
29/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	571	1	571	1	0.00
29/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	610	1	610	1	0.00
29/03/2017	R213 On 03-August-17			Bond Future	9.16	86.0617	9.1566	86.0617	0.00
29/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2959	3	2959	3	0.00
29/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2998	3	2998	3	0.00
29/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3037	3	3037	3	0.00
29/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1768	2	1768	2	0.00
29/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1741	2	1741	2	0.00
29/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1795	2	1795	2	0.00
29/03/2017	R213 On 02-November-17			Bond Future	9.19	84.1994	9.1947	84.1994	0.00
29/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3561	3	3561	3	0.00
29/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3486	3	3486	3	0.00
29/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3523	3	3523	3	0.00
29/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2520	3	2520	3	0.00
29/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2492	3	2492	3	0.00
29/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2463	3	2463	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
29/03/2017	R214 On 04-May-17			Bond Future	9.48	72.8591	9.4772	72.8591	35,312.00
29/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	1680	1	1680	1	0.00
29/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	1763	2	1763	2	0.00
29/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	1721	2	1721	2	0.00
29/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1085	1	1085	1	0.00
29/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1055	1	1055	1	0.00
29/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1026	1	1026	1	0.00
29/03/2017	R214 On 03-August-17			Bond Future	9.52	74.2508	9.5185	74.2508	0.00
29/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2577	2	2577	2	0.00
29/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2614	2	2614	2	0.00
29/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2650	2	2650	2	0.00
29/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2603	3	2603	3	0.00
29/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2568	3	2568	3	0.00
29/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2638	3	2638	3	0.00
29/03/2017	R214 On 02-November-17			Bond Future	9.56	72.4104	9.5583	72.4104	0.00
29/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3424	3	3424	3	0.00
29/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3498	3	3498	3	0.00
29/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3461	3	3461	3	0.00
29/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3202	3	3202	3	0.00
29/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3270	3	3270	3	0.00
29/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3236	3	3236	3	0.00
29/03/2017	R248 On 04-May-17			Bond Future	9.53	93.3714	9.5327	93.3714	72,722.00
29/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2535	2	2535	2	0.00
29/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2480	2	2480	2	0.00
29/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2426	2	2426	2	0.00
29/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1320	2	1320	2	0.00
29/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1284	2	1284	2	0.00
29/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1356	2	1356	2	0.00
29/03/2017	R248 On 03-August-17			Bond Future	9.58	95.1549	9.5757	95.1549	170.00
29/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3493	3	3493	3	0.00
29/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3540	3	3540	3	0.00
29/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3447	3	3447	3	0.00
29/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3500	4	3500	4	0.00
29/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3545	4	3545	4	0.00

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29/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3591	4	3591	4	0.00
29/03/2017	R248 On 02-November-17			Bond Future	9.62	92.5833	9.6170	92.5833	0.00
29/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4611	4	4611	4	0.00
29/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4704	4	4704	4	0.00
29/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4657	4	4657	4	0.00
29/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4403	5	4403	5	0.00
29/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4359	5	4359	5	0.00
29/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4316	5	4316	5	0.00