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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
31/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	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
31/03/2017	2025 On 04-May-17			Bond Future	127.33	128.1974	127.3329	128.1974	3,234.00
31/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	5237	4	5237	4	0.00
31/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	5227	4	5227	4	0.00
31/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	5247	4	5247	4	0.00
31/03/2017	2025 On 03-August-17			Bond Future	128.45	129.3231	128.4532	129.3231	0.00
31/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	5507	5	5507	5	0.00
31/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	5527	5	5527	5	0.00
31/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	5517	5	5517	5	0.00
31/03/2017	2025 On 02-November-17			Bond Future	131.00	131.8891	131.0006	131.8891	0.00
31/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	1969	1	1969	1	0.00
31/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	1979	1	1979	1	0.00
31/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	1959	1	1959	1	0.00
31/03/2017	2029 On 04-May-17			Bond Future	99.05	99.8220	99.0506	99.8220	1,772.00
31/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	1599	1	1599	1	0.00
31/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	1619	1	1619	1	0.00
31/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	1609	1	1609	1	0.00
31/03/2017	2030 On 04-May-17			Bond Future	9.25	95.3209	9.2506	95.3209	31,571.00
31/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	615	3	615	3	0.00
31/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	547	3	547	3	0.00
31/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	478	3	478	3	0.00
31/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/03/2017	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
31/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
31/03/2017	2030 On 03-August-17			Bond Future	9.30	93.1344	9.3030	93.1344	0.00
31/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	184	3	184	3	0.00
31/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	252	3	252	3	0.00
31/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	319	3	319	3	0.00
31/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
31/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
31/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/03/2017	2030 On 02-November-17			Bond Future	9.35	94.9609	9.3453	94.9609	0.00
31/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	99	3	99	3	0.00
31/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	32	3	32	3	0.00
31/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	2	0	2	0.00
31/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
31/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
31/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	35	0	35	0	0.00
31/03/2017	2032 On 04-May-17			Bond Future	9.41	94.2263	9.4147	94.2263	22,637.00
31/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	1517	3	1517	3	0.00
31/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	1478	3	1478	3	0.00
31/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	1439	3	1439	3	0.00
31/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	1217	0	1217	0	0.00
31/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1251	0	1251	0	0.00
31/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	1183	0	1183	0	0.00
31/03/2017	2032 On 03-August-17			Bond Future	9.47	96.0257	9.4653	96.0257	0.00
31/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	2558	4	2558	4	0.00
31/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	2485	4	2485	4	0.00
31/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	2521	4	2521	4	0.00
31/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2669	2	2669	2	0.00
31/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2742	2	2742	2	0.00
31/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2706	2	2706	2	0.00
31/03/2017	2032 On 02-November-17			Bond Future	9.51	93.7499	9.5124	93.7499	0.00
31/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3211	5	3211	5	0.00
31/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3248	5	3248	5	0.00
31/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	3284	5	3284	5	0.00
31/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	3409	2	3409	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
31/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	3445	2	3445	2	0.00
31/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	3374	2	3374	2	0.00
31/03/2017	2033 On 04-May-17			Bond Future	104.22	105.3940	104.2233	105.3940	5,778.00
31/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	6617	5	6617	5	0.00
31/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	6627	5	6627	5	0.00
31/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	6607	5	6607	5	0.00
31/03/2017	2033 On 03-August-17			Bond Future	106.23	107.4256	106.2324	107.4256	0.00
31/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	6888	6	6888	6	0.00
31/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	6898	6	6898	6	0.00
31/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	6908	6	6908	6	0.00
31/03/2017	2033 On 02-November-17			Bond Future	107.26	108.4667	107.2578	108.4667	0.00
31/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	2822	2	2822	2	0.00
31/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	2832	2	2832	2	0.00
31/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	2812	2	2812	2	0.00
31/03/2017	2037 On 04-May-17			Bond Future	9.67	94.9075	9.6668	94.9075	55,012.00
31/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	1271	3	1271	3	0.00
31/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	1200	3	1200	3	0.00
31/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	1235	3	1235	3	0.00
31/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1902	1	1902	1	0.00
31/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1856	1	1856	1	0.00
31/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1811	1	1811	1	0.00
31/03/2017	2037 On 03-August-17			Bond Future	9.72	92.4627	9.7230	92.4627	160.00
31/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	2431	4	2431	4	0.00
31/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	2395	4	2395	4	0.00
31/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	2359	4	2359	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3624	2	3624	2	0.00
31/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3579	2	3579	2	0.00
31/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3669	2	3669	2	0.00
31/03/2017	2037 On 02-November-17			Bond Future	9.77	94.2761	9.7701	94.2761	0.00
31/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	3568	5	3568	5	0.00
31/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	3606	5	3606	5	0.00
31/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	3530	5	3530	5	0.00
31/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	4399	3	4399	3	0.00
31/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	4441	3	4441	3	0.00
31/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	4483	3	4483	3	0.00
31/03/2017	2038 On 04-May-17			Bond Future	129.28	131.2515	129.2775	131.2515	20,596.00
31/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	10503	9	10503	9	0.00
31/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	10513	9	10513	9	0.00
31/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	10493	9	10493	9	0.00
31/03/2017	2038 On 03-August-17			Bond Future	130.27	132.2678	130.2685	132.2678	0.00
31/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	10902	9	10902	9	0.00
31/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	10892	9	10892	9	0.00
31/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	10912	9	10912	9	0.00
31/03/2017	2038 On 02-November-17			Bond Future	132.85	134.8922	132.8520	134.8922	0.00
31/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	3958	2	3958	2	0.00
31/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	3968	2	3968	2	0.00
31/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	3948	2	3948	2	0.00
31/03/2017	2040 On 04-May-17			Bond Future	9.70	99.1073	9.7015	99.1073	9,640.00
31/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	1385	3	1385	3	0.00
31/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	1424	3	1424	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
31/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	1346	3	1346	3	0.00
31/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	2006	1	2006	1	0.00
31/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	2055	1	2055	1	0.00
31/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1958	1	1958	1	0.00
31/03/2017	2040 On 03-August-17			Bond Future	9.76	96.4923	9.7570	96.4923	0.00
31/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	2668	4	2668	4	0.00
31/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	2746	4	2746	4	0.00
31/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	2706	4	2706	4	0.00
31/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3888	2	3888	2	0.00
31/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3840	2	3840	2	0.00
31/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3936	2	3936	2	0.00
31/03/2017	2040 On 02-November-17			Bond Future	9.80	98.3847	9.8035	98.3847	0.00
31/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	3796	6	3796	6	0.00
31/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	3837	6	3837	6	0.00
31/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	3757	5	3757	5	0.00
31/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4977	4	4977	4	0.00
31/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	5024	4	5024	4	0.00
31/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	5070	4	5070	4	0.00
31/03/2017	2044 On 04-May-17			Bond Future	9.73	96.1817	9.7309	96.1817	23,791.00
31/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	1461	3	1461	3	0.00
31/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	1421	3	1421	3	0.00
31/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	1501	3	1501	3	0.00
31/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1995	1	1995	1	0.00
31/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1947	1	1947	1	0.00
31/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	2043	1	2043	1	0.00
31/03/2017	2044 On 03-August-17			Bond Future	9.78	93.6361	9.7849	93.6361	0.00
31/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	2745	4	2745	4	0.00
31/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	2667	4	2667	4	0.00
31/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	2706	4	2706	4	0.00
31/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	4109	3	4109	3	0.00
31/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	4059	3	4059	3	0.00
31/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	4010	3	4010	3	0.00
31/03/2017	2044 On 02-November-17			Bond Future	9.83	95.4725	9.8303	95.4725	0.00
31/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	3788	6	3788	6	0.00

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31/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	3869	6	3869	6	0.00
31/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	3829	6	3829	6	0.00
31/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	5217	4	5217	4	0.00
31/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	5169	4	5169	4	0.00
31/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	5264	4	5264	4	0.00
31/03/2017	2046 On 04-May-17			Bond Future	126.25	129.7465	126.2530	129.7465	20,203.00
31/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	12077	9	12077	9	0.00
31/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	12087	9	12087	9	0.00
31/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	12067	9	12067	9	0.00
31/03/2017	2046 On 03-August-17			Bond Future	128.69	132.2477	128.6864	132.2477	0.00
31/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	12504	9	12504	9	0.00
31/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	12484	9	12484	9	0.00
31/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	12494	9	12494	9	0.00
31/03/2017	2046 On 02-November-17			Bond Future	129.65	133.2674	129.6475	133.2674	0.00
31/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	6663	3	6663	3	0.00
31/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	6673	3	6673	3	0.00
31/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	6653	3	6653	3	0.00
31/03/2017	2050 On 04-May-17			Bond Future	135.08	138.8785	135.0769	138.8785	24,094.00
31/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	12763	9	12763	9	0.00
31/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	12753	9	12753	9	0.00
31/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	12773	9	12773	9	0.00
31/03/2017	2050 On 03-August-17			Bond Future	136.02	139.8768	136.0158	139.8768	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
31/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	13204	9	13204	9	0.00
31/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	13224	9	13224	9	0.00
31/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	13214	9	13214	9	0.00
31/03/2017	2050 On 02-November-17			Bond Future	138.71	142.6523	138.7131	142.6523	0.00
31/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
31/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	5937	2	5937	2	0.00
31/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	5947	2	5947	2	0.00
31/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	5957	2	5957	2	0.00
31/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	AL37 On 04-May-17			Index Future	529.36	535.0120	529.3620	535.0120	1.00
31/03/2017	AL37 On 03-August-17			Index Future	539.47	545.2280	539.4710	545.2280	0.00
31/03/2017	AL37 On 02-November-17			Index Future	550.04	555.9190	550.0440	555.9190	0.00
31/03/2017	AL7T On 04-May-17			Index Future	607.13	620.0300	607.1320	620.0300	0.00
31/03/2017	AL7T On 03-August-17			Index Future	618.73	631.8700	618.7260	631.8700	0.00
31/03/2017	AL7T On 02-November-17			Index Future	630.85	644.2600	630.8520	644.2600	0.00
31/03/2017	ALBI On 04-May-17			Index Future	550.41	563.9110	550.4110	563.9110	593.00
31/03/2017	ALBI On 03-August-17			Index Future	560.92	574.6800	560.9210	574.6800	0.00
31/03/2017	ALBI On 02-November-17			Index Future	571.91	585.9480	571.9140	585.9480	0.00
31/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	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
31/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/03/2017	EL28 On 04-May-17			Bond Future	125.60	128.6690	125.5962	128.6690	0.00
31/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	12304	9	12304	9	0.00
31/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	12314	9	12314	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
31/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	12324	9	12324	9	0.00
31/03/2017	EL28 On 03-August-17			Bond Future	128.02	131.1492	128.0172	131.1492	0.00
31/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7153	4	7153	4	0.00
31/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7143	4	7143	4	0.00
31/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7163	4	7163	4	0.00
31/03/2017	EL28 On 02-November-17			Bond Future	128.80	131.9842	128.8034	131.9842	0.00
31/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
31/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5067	2	5067	2	0.00
31/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5087	2	5087	2	0.00
31/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5077	2	5077	2	0.00
31/03/2017	ES33 On 04-May-17			Bond Future	10.63	79.3182	10.6269	79.3182	9,466.00
31/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	0	2	0	2	0.00
31/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	0	2	0	2	0.00
31/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	0	2	0	2	0.00
31/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	484	0	484	0	0.00
31/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	421	0	421	0	0.00
31/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	547	0	547	0	0.00
31/03/2017	ES33 On 03-August-17			Bond Future	10.71	80.8329	10.7119	80.8329	0.00
31/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	1	0	1	0.00
31/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	1	0	1	0.00
31/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	1	0	1	0.00
31/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1136	0	1136	0	0.00
31/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1009	0	1009	0	0.00
31/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1072	0	1072	0	0.00
31/03/2017	ES33 On 02-November-17			Bond Future	10.80	78.6252	10.7967	78.6252	0.00
31/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	1	0	1	0.00
31/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	2	0	2	0.00
31/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	2	0	2	0.00
31/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	777	0	777	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
31/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	715	0	715	0	0.00
31/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	839	0	839	0	0.00
31/03/2017	ES42 On 04-May-17			Bond Future	10.78	83.2806	10.7777	83.2806	8,777.00
31/03/2017	ES42 On 03-August-17			Bond Future	10.86	84.8710	10.8613	84.8710	0.00
31/03/2017	ES42 On 02-November-17			Bond Future	10.94	82.2733	10.9437	82.2733	0.00
31/03/2017	GOVI On 04-May-17			GOVI	548.45	561.9090	548.4520	561.9090	400.00
31/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2862620	300	2862620	300	0.00
31/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2862520	300	2862520	300	0.00
31/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2862720	300	2862720	300	0.00
31/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
31/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
31/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
31/03/2017	GOVI On 03-August-17			GOVI	558.93	572.6390	558.9250	572.6390	0.00
31/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	12	0	12	0.00
31/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	12	0	12	0.00
31/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	12	0	12	0.00
31/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	21750	0	21750	0	0.00
31/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	21850	0	21850	0	0.00
31/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	21650	0	21650	0	0.00
31/03/2017	GOVI On 02-November-17			GOVI	569.88	583.8680	569.8790	583.8680	0.00
31/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	11	0	11	0.00
31/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	11	0	11	0.00
31/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	11	0	11	0.00
31/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	25710	0	25710	0	0.00
31/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	25810	0	25810	0	0.00
31/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	25610	0	25610	0	0.00
31/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/03/2017	IGOV On 04-May-17			Index Future	245.52	249.3730	245.5240	249.3730	925.00
31/03/2017	IGOV On 03-August-17			Index Future	250.26	254.1800	250.2570	254.1800	297.00
31/03/2017	IGOV On 02-November-17			Index Future	255.22	259.2230	255.2200	259.2230	0.00
31/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
31/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
31/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
31/03/2017	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
31/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.5957	99.6154	99.5957	0.00
31/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.7879	99.8433	99.7879	0.00
31/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.7312	99.8360	99.7312	0.00
31/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.07	99.9057	100.0662	99.9057	0.00
31/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8161	99.8703	99.8161	0.00
31/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.0149	99.1189	99.0149	0.00
31/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.75	98.5948	98.7523	98.5948	0.00
31/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.77	98.5530	98.7720	98.5530	0.00
31/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.23	98.9500	99.2300	98.9500	0.00
31/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.3621	99.7156	99.3621	0.00
31/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.21	99.7836	100.2102	99.7836	0.00
31/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.37	96.5913	97.3698	96.5913	0.00
31/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.69	95.8484	96.6937	95.8484	0.00
31/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.99	95.0732	95.9873	95.0732	0.00
31/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.25	95.2739	96.2549	95.2739	0.00
31/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.51	97.4745	98.5070	97.4745	51.00
31/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.71	97.6225	98.7109	97.6225	0.00
31/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.96	98.8145	99.9608	98.8145	0.00
31/03/2017	IS10 On 17-December-25			Interest Rate Swap	97.28	95.5221	97.2824	95.5221	0.00
31/03/2017	IS10 On 16-March-26			Interest Rate Swap	94.36	92.5316	94.3616	92.5316	0.00
31/03/2017	IS10 On 15-June-26			Interest Rate Swap	93.16	91.2709	93.1568	91.2709	0.00
31/03/2017	IS10 On 21-September-26			Interest Rate Swap	95.30	93.3966	95.3018	93.3966	0.00
31/03/2017	IS10 On 21-December-26			Interest Rate Swap	99.03	97.1303	99.0313	97.1303	0.00
31/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.65	95.6990	97.6512	95.6990	0.00
31/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.70	97.7293	99.6980	97.7293	0.00
31/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
31/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
31/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
31/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
31/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	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
31/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
31/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
31/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
31/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
31/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
31/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
31/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
31/03/2017	R023 On 04-May-17			Bond Future	8.29	100.2115	8.2923	100.2115	19,766.00
31/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1557	3	1557	3	0.00
31/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1626	3	1626	3	0.00
31/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1592	3	1592	3	0.00
31/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	237	0	237	0	0.00
31/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	228	0	228	0	0.00
31/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	218	0	218	0	0.00
31/03/2017	R023 On 03-August-17			Bond Future	8.32	102.1251	8.3198	102.1251	0.00
31/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	1975	3	1975	3	0.00
31/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2030	3	2030	3	0.00
31/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2002	3	2002	3	0.00
31/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	860	0	860	0	0.00
31/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	844	0	844	0	0.00
31/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	829	0	829	0	0.00
31/03/2017	R023 On 02-November-17			Bond Future	8.34	100.1961	8.3436	100.1961	0.00
31/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2044	3	2044	3	0.00
31/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2095	3	2095	3	0.00
31/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2069	3	2069	3	0.00
31/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1133	1	1133	1	0.00
31/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1118	1	1118	1	0.00
31/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1150	1	1150	1	0.00
31/03/2017	R035 On 04-May-17			Bond Future	9.59	98.4908	9.5850	98.4908	8,780.00
31/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	0	3	0	3	0.00
31/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	446	0	446	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
31/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	365	0	365	0	0.00
31/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	283	0	283	0	0.00
31/03/2017	R035 On 03-August-17			Bond Future	9.64	100.3716	9.6367	100.3716	0.00
31/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	938	0	938	0	0.00
31/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	1101	0	1101	0	0.00
31/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	1019	0	1019	0	0.00
31/03/2017	R035 On 02-November-17			Bond Future	9.69	97.8375	9.6871	97.8375	0.00
31/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	2	0	2	0.00
31/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	611	0	611	0	0.00
31/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	691	0	691	0	0.00
31/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	771	0	771	0	0.00
31/03/2017	R186 On 04-May-17			Bond Future	8.86	116.8890	8.8591	116.8890	108,919.00
31/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	2651	5	2651	5	0.00
31/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	1252	3	1252	3	0.00
31/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	1443	3	1443	3	0.00
31/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	1327	3	1327	3	0.00
31/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	1605	3	1605	3	0.00
31/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	670	2	670	2	500.00
31/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	1289	3	1289	3	0.00
31/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	220	1	220	1	500.00
31/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	1482	3	1482	3	0.00
31/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	784	0	784	0	0.00
31/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	355	0	355	0	5,209.00
31/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	1041	0	1041	0	0.00
31/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	892	0	892	0	500.00
31/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	864	0	864	0	5,209.00
31/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	1010	0	1010	0	0.00
31/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	3131	1	3131	1	0.00
31/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	980	0	980	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
31/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1764	1	1764	1	0.00
31/03/2017	R186 On 03-August-17			Bond Future	8.90	113.8183	8.9050	113.8183	9,133.00
31/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	4710	7	4710	7	0.00
31/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4002	6	4002	6	0.00
31/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2294	4	2294	4	0.00
31/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2225	4	2225	4	0.00
31/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2259	4	2259	4	0.00
31/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2023	3	2023	3	0.00
31/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	830	0	830	0	6,500.00
31/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	1083	1	1083	1	750.00
31/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	2191	1	2191	1	0.00
31/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	2127	1	2127	1	0.00
31/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2392	1	2392	1	750.00
31/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	2159	1	2159	1	0.00
31/03/2017	R186 On 02-November-17			Bond Future	8.94	116.0503	8.9441	116.0503	0.00
31/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	2696	4	2696	4	0.00
31/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	2729	4	2729	4	0.00
31/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	2761	4	2761	4	0.00
31/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	3083	2	3083	2	0.00
31/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	3050	2	3050	2	0.00
31/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	3116	2	3116	2	0.00
31/03/2017	R197 On 04-May-17			Bond Future	296.22	300.0042	296.2170	300.0042	1,063.00
31/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	12373	9	12373	9	0.00
31/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	12383	9	12383	9	0.00
31/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	12363	9	12363	9	0.00
31/03/2017	R197 On 03-August-17			Bond Future	295.03	298.8346	295.0317	298.8346	0.00
31/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	13018	9	13018	9	0.00
31/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	13038	9	13038	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
31/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	13028	9	13028	9	0.00
31/03/2017	R197 On 02-November-17			Bond Future	300.88	304.7640	300.8828	304.7640	0.00
31/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	4277	0	4277	0	0.00
31/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	4287	0	4287	0	0.00
31/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	4267	0	4267	0	0.00
31/03/2017	R202 On 04-May-17			Bond Future	243.09	245.6897	243.0933	245.6897	33,327.00
31/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	13617	11	13617	11	0.00
31/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	13627	11	13627	11	0.00
31/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	13637	11	13637	11	0.00
31/03/2017	R202 On 03-August-17			Bond Future	244.12	246.7327	244.1168	246.7327	0.00
31/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	14243	12	14243	12	0.00
31/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	14253	12	14253	12	0.00
31/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	14233	12	14233	12	0.00
31/03/2017	R202 On 02-November-17			Bond Future	248.96	251.6279	248.9579	251.6279	0.00
31/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	4932	2	4932	2	0.00
31/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	4952	2	4952	2	0.00
31/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	4942	2	4942	2	0.00
31/03/2017	R203 On 04-May-17			Bond Future	7.37	101.5324	7.3658	101.5324	31,101.00
31/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	1	0	1	0	0.00
31/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
31/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
31/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	157	0	157	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
31/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	154	0	154	0	0.00
31/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	160	0	160	0	0.00
31/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
31/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
31/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
31/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
31/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
31/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
31/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
31/03/2017	R204 On 04-May-17			Bond Future	7.57	103.9658	7.5698	103.9658	28,589.00
31/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	517	1	517	1	0.00
31/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	543	1	543	1	0.00
31/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	530	1	530	1	0.00
31/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	20	0	20	0	0.00
31/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	18	0	18	0	0.00
31/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	21	0	21	0	0.00
31/03/2017	R204 On 03-August-17			Bond Future	7.54	101.9109	7.5383	101.9109	0.00
31/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	463	1	463	1	0.00
31/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	471	1	471	1	0.00
31/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	480	1	480	1	0.00
31/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	191	0	191	0	0.00
31/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	187	0	187	0	0.00
31/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	182	0	182	0	0.00
31/03/2017	R204 On 02-November-17			Bond Future	7.44	103.9094	7.4395	103.9094	0.00
31/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	479	1	479	1	0.00
31/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	464	1	464	1	0.00
31/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	471	1	471	1	0.00
31/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	145	0	145	0	0.00
31/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	142	0	142	0	0.00
31/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	139	0	139	0	0.00
31/03/2017	R207 On 04-May-17			Bond Future	7.76	101.6600	7.7585	101.6600	76,368.00
31/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1061	2	1061	2	0.00
31/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1104	2	1104	2	0.00
31/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1082	2	1082	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
31/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	20	0	20	0	0.00
31/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	23	0	23	0	0.00
31/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	21	0	21	0	0.00
31/03/2017	R207 On 03-August-17			Bond Future	7.77	99.9581	7.7651	99.9581	0.00
31/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1113	2	1113	2	51.00
31/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1477	2	1477	2	0.00
31/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1458	2	1458	2	0.00
31/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1495	2	1495	2	0.00
31/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	117	0	117	0	0.00
31/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	198	0	198	0	0.00
31/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	110	0	110	0	0.00
31/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	113	0	113	0	0.00
31/03/2017	R207 On 02-November-17			Bond Future	7.74	101.9183	7.7356	101.9183	0.00
31/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	921	1	921	1	0.00
31/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	947	1	947	1	0.00
31/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	934	1	934	1	0.00
31/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	337	0	337	0	0.00
31/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	331	0	331	0	0.00
31/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	344	0	344	0	0.00
31/03/2017	R208 On 04-May-17			Bond Future	7.90	97.7404	7.8974	97.7404	23,301.00
31/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1549	2	1549	2	0.00
31/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1607	2	1607	2	0.00
31/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1578	2	1578	2	0.00
31/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	41	0	41	0	0.00
31/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	36	0	36	0	0.00
31/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	38	0	38	0	0.00
31/03/2017	R208 On 03-August-17			Bond Future	7.91	99.6069	7.9085	99.6069	0.00
31/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1557	2	1557	2	0.00
31/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1601	2	1601	2	0.00
31/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1579	2	1579	2	0.00
31/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	365	0	365	0	0.00
31/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	357	0	357	0	0.00
31/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	373	0	373	0	0.00
31/03/2017	R208 On 02-November-17			Bond Future	7.91	98.1574	7.9057	98.1574	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
31/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1365	2	1365	2	0.00
31/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1402	2	1402	2	0.00
31/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1383	2	1383	2	0.00
31/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	572	0	572	0	0.00
31/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	562	0	562	0	0.00
31/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	582	0	582	0	0.00
31/03/2017	R209 On 04-May-17			Bond Future	9.59	74.1635	9.5886	74.1635	62,318.00
31/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	1392	3	1392	3	0.00
31/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	90	0	90	0	1,130.00
31/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	857	2	857	2	0.00
31/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	884	2	884	2	0.00
31/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	552	2	552	2	0.00
31/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	912	2	912	2	0.00
31/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	1115	0	1115	0	1,130.00
31/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	4725	3	4725	3	0.00
31/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1728	1	1728	1	0.00
31/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	2320	1	2320	1	1,130.00
31/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1687	1	1687	1	0.00
31/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1646	1	1646	1	0.00
31/03/2017	R209 On 03-August-17			Bond Future	9.64	75.5798	9.6366	75.5798	0.00
31/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	1787	3	1787	3	0.00
31/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	1759	3	1759	3	0.00
31/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	1816	3	1816	3	0.00
31/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	3113	2	3113	2	0.00
31/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	3073	2	3073	2	0.00
31/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	3153	2	3153	2	0.00
31/03/2017	R209 On 02-November-17			Bond Future	9.68	73.9113	9.6815	73.9113	352.00
31/03/2017	R209 On 02-November-17	10.00	Call	Bond Future	4255	6	4255	6	0.00
31/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	2647	4	2647	4	0.00
31/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	2586	4	2586	4	0.00
31/03/2017	R209 On 02-November-17	8.30	Call	Bond Future	356	1	356	1	2,800.00
31/03/2017	R209 On 02-November-17	9.00	Call	Bond Future	1283	2	1283	2	2,800.00
31/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	2616	4	2616	4	0.00
31/03/2017	R209 On 02-November-17	10.00	Put	Bond Future	2203	1	2203	1	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
31/03/2017	R209 On 02-November-17	9.00	Put	Bond Future	5997	4	5997	4	0.00
31/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3589	2	3589	2	0.00
31/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3663	2	3663	2	0.00
31/03/2017	R209 On 02-November-17	8.30	Put	Bond Future	10410	8	10410	8	0.00
31/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3626	2	3626	2	0.00
31/03/2017	R210 On 04-May-17			Bond Future	182.03	186.4846	182.0306	186.4846	1,698.00
31/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	10279	6	10279	6	0.00
31/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	10299	6	10299	6	0.00
31/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	10289	6	10289	6	0.00
31/03/2017	R210 On 03-August-17			Bond Future	185.54	190.0791	185.5394	190.0791	0.00
31/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	10751	6	10751	6	0.00
31/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	10761	6	10761	6	0.00
31/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	10741	6	10741	6	0.00
31/03/2017	R210 On 02-November-17			Bond Future	186.81	191.4186	186.8071	191.4186	0.00
31/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	5273	1	5273	1	0.00
31/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	5263	1	5263	1	0.00
31/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	5283	1	5283	1	0.00
31/03/2017	R212 On 04-May-17			Bond Future	147.05	148.5509	147.0465	148.5509	3,268.00
31/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	5194	4	5194	4	0.00
31/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	5204	4	5204	4	0.00
31/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	5184	4	5184	4	0.00
31/03/2017	R212 On 03-August-17			Bond Future	147.85	149.3645	147.8480	149.3645	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
31/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	5492	4	5492	4	0.00
31/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	5502	4	5502	4	0.00
31/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	5512	4	5512	4	0.00
31/03/2017	R212 On 02-November-17			Bond Future	150.78	152.3281	150.7801	152.3281	0.00
31/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
31/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	1620	0	1620	0	0.00
31/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	1640	0	1640	0	0.00
31/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	1630	0	1630	0	0.00
31/03/2017	R213 On 04-May-17			Bond Future	9.29	86.0684	9.2878	86.0684	45,201.00
31/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	1423	3	1423	3	0.00
31/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	1499	3	1499	3	0.00
31/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	1461	3	1461	3	0.00
31/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	977	0	977	0	0.00
31/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	949	0	949	0	0.00
31/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	1006	0	1006	0	0.00
31/03/2017	R213 On 03-August-17			Bond Future	9.33	87.7120	9.3331	87.7120	0.00
31/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2293	4	2293	4	0.00
31/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2327	4	2327	4	0.00
31/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	2361	4	2361	4	0.00
31/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	2281	1	2281	1	0.00
31/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	2249	1	2249	1	0.00
31/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	2313	1	2313	1	0.00
31/03/2017	R213 On 02-November-17			Bond Future	9.38	85.8808	9.3771	85.8808	0.00
31/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	2898	4	2898	4	0.00
31/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	2832	4	2832	4	0.00
31/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	2865	4	2865	4	0.00
31/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	3076	2	3076	2	0.00
31/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	3043	2	3043	2	0.00
31/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	3010	2	3010	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
31/03/2017	R214 On 04-May-17			Bond Future	9.66	74.4943	9.6580	74.4943	35,332.00
31/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	994	2	994	2	0.00
31/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	1055	3	1055	3	0.00
31/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	1025	3	1025	3	0.00
31/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1688	1	1688	1	0.00
31/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1647	1	1647	1	0.00
31/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1606	1	1606	1	0.00
31/03/2017	R214 On 03-August-17			Bond Future	9.70	75.9169	9.7044	75.9169	0.00
31/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	1936	3	1936	3	0.00
31/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	1966	3	1966	3	0.00
31/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	1997	3	1997	3	0.00
31/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	3269	2	3269	2	0.00
31/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	3228	2	3228	2	0.00
31/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	3310	2	3310	2	0.00
31/03/2017	R214 On 02-November-17			Bond Future	9.75	74.1080	9.7495	74.1080	0.00
31/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	2744	4	2744	4	0.00
31/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	2808	4	2808	4	0.00
31/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	2775	4	2775	4	0.00
31/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3852	3	3852	3	0.00
31/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3930	3	3930	3	0.00
31/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3891	3	3891	3	0.00
31/03/2017	R248 On 04-May-17			Bond Future	9.71	95.4604	9.7136	95.4604	76,383.00
31/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	1581	4	1581	4	0.00
31/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	1540	4	1540	4	0.00
31/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	1498	3	1498	3	0.00
31/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	2021	1	2021	1	0.00
31/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1973	1	1973	1	0.00
31/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	2070	1	2070	1	0.00
31/03/2017	R248 On 03-August-17			Bond Future	9.76	97.2834	9.7618	97.2834	170.00
31/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	2657	4	2657	4	0.00
31/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	2696	4	2696	4	0.00
31/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	2618	4	2618	4	0.00
31/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	4330	3	4330	3	0.00
31/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	4382	3	4382	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
31/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	4435	3	4435	3	0.00
31/03/2017	R248 On 02-November-17			Bond Future	9.81	94.7520	9.8086	94.7520	0.00
31/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	3720	6	3720	6	0.00
31/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	3802	6	3802	6	0.00
31/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	3761	6	3761	6	0.00
31/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	5220	4	5220	4	0.00
31/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	5171	4	5171	4	0.00
31/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	5122	4	5122	4	0.00