



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	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
14/03/2017	2025 On 04-May-17			Bond Future	129.28	129.2813	129.2782	129.2813	3,234.00
14/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3292	3	3292	3	0.00
14/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3282	3	3282	3	0.00
14/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3302	3	3302	3	0.00
14/03/2017	2025 On 03-August-17			Bond Future	130.43	130.4320	130.4296	130.4320	0.00
14/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3530	4	3530	4	0.00
14/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3550	4	3550	4	0.00
14/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3540	4	3540	4	0.00
14/03/2017	2025 On 02-November-17			Bond Future	133.03	133.0317	133.0292	133.0317	0.00
14/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	69	0	69	0	0.00
14/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	49	0	49	0	0.00
14/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	59	0	59	0	0.00
14/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2029 On 04-May-17			Bond Future	100.87	100.8701	100.8677	100.8701	2,272.00
14/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	218	0	218	0	0.00
14/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	198	0	198	0	0.00
14/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	208	0	208	0	0.00
14/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 04-May-17			Bond Future	9.10	94.2076	9.0986	94.2076	32,130.00
14/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1675	2	1675	2	0.00
14/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1606	2	1606	2	0.00
14/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1538	2	1538	2	0.00
14/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/03/2017	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
14/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 03-August-17			Bond Future	9.15	92.0019	9.1453	92.0019	0.00
14/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1266	2	1266	2	0.00
14/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1334	2	1334	2	0.00
14/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1402	2	1402	2	0.00
14/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 02-November-17			Bond Future	9.18	93.8154	9.1809	93.8154	0.00
14/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1212	1	1212	1	0.00
14/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1145	1	1145	1	0.00
14/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1078	1	1078	1	0.00
14/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2032 On 04-May-17			Bond Future	9.24	93.2245	9.2375	93.2245	19,129.00
14/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2612	3	2612	3	0.00
14/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2563	3	2563	3	0.00
14/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2515	3	2515	3	0.00
14/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	979	1	979	1	0.00
14/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	1005	1	1005	1	0.00
14/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	954	1	954	1	0.00
14/03/2017	2032 On 03-August-17			Bond Future	9.28	95.0067	9.2821	95.0067	0.00
14/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3461	4	3461	4	0.00
14/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3377	4	3377	4	0.00
14/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3419	4	3419	4	0.00
14/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2222	2	2222	2	0.00
14/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2284	2	2284	2	0.00
14/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2253	2	2253	2	0.00
14/03/2017	2032 On 02-November-17			Bond Future	9.32	92.7202	9.3219	92.7202	0.00
14/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4029	4	4029	4	0.00
14/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4070	4	4070	4	0.00
14/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4110	4	4110	4	0.00
14/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2844	3	2844	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
14/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2876	3	2876	3	0.00
14/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2812	3	2812	3	0.00
14/03/2017	2033 On 04-May-17			Bond Future	106.52	106.5244	106.5218	106.5244	5,778.00
14/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4318	4	4318	4	0.00
14/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4328	4	4328	4	0.00
14/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4308	4	4308	4	0.00
14/03/2017	2033 On 03-August-17			Bond Future	108.58	108.5811	108.5791	108.5811	0.00
14/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4541	5	4541	5	0.00
14/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4551	5	4551	5	0.00
14/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4561	5	4561	5	0.00
14/03/2017	2033 On 02-November-17			Bond Future	109.65	109.6549	109.6529	109.6549	0.00
14/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	427	0	427	0	0.00
14/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	437	0	437	0	0.00
14/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	417	0	417	0	0.00
14/03/2017	2037 On 04-May-17			Bond Future	9.47	93.9323	9.4701	93.9323	52,467.00
14/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2452	3	2452	3	0.00
14/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2356	3	2356	3	0.00
14/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2404	3	2404	3	0.00
14/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1455	1	1455	1	0.00
14/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1421	1	1421	1	0.00
14/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1388	1	1388	1	0.00
14/03/2017	2037 On 03-August-17			Bond Future	9.52	91.4709	9.5199	91.4709	160.00
14/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3428	4	3428	4	0.00
14/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3385	4	3385	4	0.00
14/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3342	3	3342	3	0.00

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14/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2977	3	2977	3	0.00
14/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2939	3	2939	3	0.00
14/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3015	3	3015	3	0.00
14/03/2017	2037 On 02-November-17			Bond Future	9.56	93.2739	9.5598	93.2739	0.00
14/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4520	5	4520	5	0.00
14/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4562	5	4562	5	0.00
14/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4477	5	4477	5	0.00
14/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3676	4	3676	4	0.00
14/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3714	4	3714	4	0.00
14/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3751	4	3751	4	0.00
14/03/2017	2038 On 04-May-17			Bond Future	133.85	133.8582	133.8549	133.8582	20,553.00
14/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5925	6	5925	6	0.00
14/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5935	6	5935	6	0.00
14/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5915	6	5915	6	0.00
14/03/2017	2038 On 03-August-17			Bond Future	134.93	134.9291	134.9265	134.9291	0.00
14/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6244	6	6244	6	0.00
14/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6234	6	6234	6	0.00
14/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6254	6	6254	6	0.00
14/03/2017	2038 On 02-November-17			Bond Future	137.62	137.6187	137.6158	137.6187	0.00
14/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	816	1	816	1	0.00
14/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	796	1	796	1	0.00
14/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	806	1	806	1	0.00
14/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2040 On 04-May-17			Bond Future	9.47	98.2395	9.4742	98.2395	9,280.00
14/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2819	3	2819	3	0.00
14/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2872	3	2872	3	0.00

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14/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2766	3	2766	3	0.00
14/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1442	1	1442	1	0.00
14/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1477	1	1477	1	0.00
14/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1409	1	1409	1	0.00
14/03/2017	2040 On 03-August-17			Bond Future	9.52	95.6100	9.5224	95.6100	0.00
14/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3886	4	3886	4	0.00
14/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3982	4	3982	4	0.00
14/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3934	4	3934	4	0.00
14/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3077	3	3077	3	0.00
14/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3038	3	3038	3	0.00
14/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3117	3	3117	3	0.00
14/03/2017	2040 On 02-November-17			Bond Future	9.56	97.4947	9.5610	97.4947	0.00
14/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4953	5	4953	5	0.00
14/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4998	5	4998	5	0.00
14/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4907	5	4907	5	0.00
14/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4050	4	4050	4	0.00
14/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4091	4	4091	4	0.00
14/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4132	4	4132	4	0.00
14/03/2017	2044 On 04-May-17			Bond Future	9.51	95.2588	9.5136	95.2588	22,991.00
14/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2870	3	2870	3	0.00
14/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2817	3	2817	3	0.00
14/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2924	3	2924	3	0.00
14/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1475	1	1475	1	0.00
14/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1441	1	1441	1	0.00
14/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1510	1	1510	1	0.00
14/03/2017	2044 On 03-August-17			Bond Future	9.56	92.6975	9.5608	92.6975	0.00
14/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3877	4	3877	4	0.00
14/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3784	4	3784	4	0.00
14/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3831	4	3831	4	0.00
14/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3257	3	3257	3	0.00
14/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3215	3	3215	3	0.00
14/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3173	3	3173	3	0.00
14/03/2017	2044 On 02-November-17			Bond Future	9.60	94.5248	9.5987	94.5248	0.00
14/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4878	5	4878	5	0.00

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14/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4969	5	4969	5	0.00
14/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4924	5	4924	5	0.00
14/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4294	4	4294	4	0.00
14/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4252	4	4252	4	0.00
14/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4337	4	4337	4	0.00
14/03/2017	2046 On 04-May-17			Bond Future	131.35	131.3532	131.3502	131.3532	20,133.00
14/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6980	7	6980	7	0.00
14/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6990	7	6990	7	0.00
14/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6970	7	6970	7	0.00
14/03/2017	2046 On 03-August-17			Bond Future	133.89	133.8893	133.8871	133.8893	0.00
14/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7303	7	7303	7	0.00
14/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7283	7	7283	7	0.00
14/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7293	7	7293	7	0.00
14/03/2017	2046 On 02-November-17			Bond Future	134.95	134.9537	134.9512	134.9537	0.00
14/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1359	1	1359	1	0.00
14/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1369	1	1369	1	0.00
14/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1349	1	1349	1	0.00
14/03/2017	2050 On 04-May-17			Bond Future	142.74	142.7458	142.7425	142.7458	24,054.00
14/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5097	5	5097	5	0.00
14/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5087	5	5087	5	0.00
14/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5107	5	5107	5	0.00
14/03/2017	2050 On 03-August-17			Bond Future	143.82	143.8233	143.8204	143.8233	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
14/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5400	5	5400	5	0.00
14/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5420	5	5420	5	0.00
14/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5410	5	5410	5	0.00
14/03/2017	2050 On 02-November-17			Bond Future	146.69	146.6899	146.6869	146.6899	0.00
14/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2037	2	2037	2	0.00
14/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2017	2	2017	2	0.00
14/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2027	2	2027	2	0.00
14/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
14/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
14/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	AL37 On 04-May-17			Index Future	529.94	530.8770	529.9400	530.8770	1.00
14/03/2017	AL37 On 03-August-17			Index Future	540.07	541.0250	540.0740	541.0250	0.00
14/03/2017	AL37 On 02-November-17			Index Future	550.72	551.6860	550.7150	551.6860	0.00
14/03/2017	AL7T On 04-May-17			Index Future	612.46	613.7600	612.4630	613.7600	0.00
14/03/2017	AL7T On 03-August-17			Index Future	624.18	625.4930	624.1750	625.4930	0.00
14/03/2017	AL7T On 02-November-17			Index Future	636.47	637.8180	636.4730	637.8180	0.00
14/03/2017	ALBI On 04-May-17			Index Future	557.43	558.7070	557.4300	558.7070	598.00
14/03/2017	ALBI On 03-August-17			Index Future	568.09	569.3880	568.0890	569.3880	0.00
14/03/2017	ALBI On 02-November-17			Index Future	579.28	580.6080	579.2820	580.6080	0.00
14/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	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
14/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2017	EL28 On 04-May-17			Bond Future	128.97	128.9698	128.9690	128.9698	0.00
14/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8931	9	8931	9	0.00
14/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8941	9	8941	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
14/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8951	9	8951	9	0.00
14/03/2017	EL28 On 03-August-17			Bond Future	131.46	131.4597	131.4597	131.4597	0.00
14/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3710	4	3710	4	0.00
14/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3700	4	3700	4	0.00
14/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3720	4	3720	4	0.00
14/03/2017	EL28 On 02-November-17			Bond Future	132.31	132.3130	132.3127	132.3130	0.00
14/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
14/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1557	2	1557	2	0.00
14/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1577	2	1577	2	0.00
14/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1567	2	1567	2	0.00
14/03/2017	ES33 On 04-May-17			Bond Future	10.41	78.6900	10.4051	78.6900	9,466.00
14/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	925	1	925	1	0.00
14/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	861	1	861	1	0.00
14/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	988	1	988	1	0.00
14/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 03-August-17			Bond Future	10.48	80.1943	10.4823	80.1943	0.00
14/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	428	1	428	1	0.00
14/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	302	0	302	0	0.00
14/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	365	1	365	1	0.00
14/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 02-November-17			Bond Future	10.56	77.9819	10.5580	77.9819	0.00
14/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	635	1	635	1	0.00
14/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	759	1	759	1	0.00
14/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	697	1	697	1	0.00
14/03/2017	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
14/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
14/03/2017	ES42 On 04-May-17			Bond Future	10.54	82.6259	10.5414	82.6259	8,777.00
14/03/2017	ES42 On 03-August-17			Bond Future	10.62	84.2054	10.6169	84.2054	0.00
14/03/2017	ES42 On 02-November-17			Bond Future	10.69	81.6031	10.6900	81.6031	0.00
14/03/2017	GOVI On 04-May-17			GOVI	555.19	556.4790	555.1910	556.4790	396.00
14/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2930010	294	2930010	294	0.00
14/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2929910	294	2929910	294	0.00
14/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2930110	294	2930110	294	0.00
14/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 03-August-17			GOVI	565.81	567.1170	565.8080	567.1170	0.00
14/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	47080	6	47080	6	0.00
14/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	46980	6	46980	6	0.00
14/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	47180	6	47180	6	0.00
14/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 02-November-17			GOVI	576.96	578.2920	576.9560	578.2920	0.00
14/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	45160	6	45160	6	0.00
14/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	45060	6	45060	6	0.00
14/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	44960	6	44960	6	0.00
14/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
14/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
14/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2017	IGOV On 04-May-17			Index Future	252.02	252.0280	252.0220	252.0280	922.00
14/03/2017	IGOV On 03-August-17			Index Future	256.89	256.8940	256.8900	256.8940	412.00
14/03/2017	IGOV On 02-November-17			Index Future	262.01	262.0140	262.0090	262.0140	0.00
14/03/2017	ILBI On 04-May-17			Index Future	683.42	683.4160	683.4160	683.4160	0.00
14/03/2017	ILBI On 03-August-17			Index Future	696.40	696.4020	696.4020	696.4020	0.00
14/03/2017	ILBI On 02-November-17			Index Future	710.40	710.3960	710.3960	710.3960	0.00
14/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	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
14/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6088	99.6081	99.6088	0.00
14/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6179	99.6184	99.6179	0.00
14/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8417	99.8427	99.8417	0.00
14/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.82	99.8210	99.8208	99.8210	0.00
14/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.04	100.0380	100.0388	100.0380	0.00
14/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8670	99.8674	99.8670	0.00
14/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.11	99.1071	99.1074	99.1071	0.00
14/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.72	98.7214	98.7219	98.7214	0.00
14/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.74	98.7351	98.7381	98.7351	0.00
14/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.19	99.1900	99.1900	99.1900	0.00
14/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.64	99.6367	99.6373	99.6367	0.00
14/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.11	100.1080	100.1146	100.1080	0.00
14/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.21	97.1553	97.2079	97.1553	0.00
14/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.51	96.4534	96.5104	96.4534	0.00
14/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.78	95.7143	95.7778	95.7143	0.00
14/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.03	95.9561	96.0293	95.9561	0.00
14/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.26	98.1798	98.2592	98.1798	51.00
14/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.43	98.3516	98.4333	98.3516	0.00
14/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.67	99.5897	99.6685	99.5897	0.00
14/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.85	96.7497	96.8493	96.7497	0.00
14/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.91	93.8097	93.9137	93.8097	0.00
14/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.69	92.5817	92.6949	92.5817	0.00
14/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.85	94.7200	94.8471	94.7200	0.00
14/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.58	98.4394	98.5777	98.4394	0.00
14/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.17	97.0256	97.1744	97.0256	0.00
14/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.22	99.0626	99.2182	99.0626	0.00
14/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	1,000.00
14/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
14/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
14/03/2017	JBAF On 21-June-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
14/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
14/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
14/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
14/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
14/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
14/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
14/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
14/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
14/03/2017	R023 On 04-May-17			Bond Future	8.26	99.3357	8.2624	99.3357	19,233.00
14/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1787	2	1787	2	0.00
14/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1854	2	1854	2	0.00
14/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1821	2	1821	2	0.00
14/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	334	0	334	0	0.00
14/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	323	0	323	0	0.00
14/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	313	0	313	0	0.00
14/03/2017	R023 On 03-August-17			Bond Future	8.29	101.2347	8.2876	101.2347	0.00
14/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2147	2	2147	2	0.00
14/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2203	2	2203	2	0.00
14/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2175	2	2175	2	0.00
14/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	893	1	893	1	0.00
14/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	878	1	878	1	0.00
14/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	864	1	864	1	0.00
14/03/2017	R023 On 02-November-17			Bond Future	8.31	99.2980	8.3071	99.2980	0.00
14/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2204	2	2204	2	0.00
14/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2255	2	2255	2	0.00
14/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2229	2	2229	2	0.00
14/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1141	1	1141	1	0.00
14/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1126	1	1126	1	0.00
14/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1157	1	1157	1	0.00
14/03/2017	R035 On 04-May-17			Bond Future	9.38	97.6068	9.3822	97.6068	8,517.00
14/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1214	2	1214	2	0.00
14/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1377	2	1377	2	0.00
14/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1296	2	1296	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
14/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 03-August-17			Bond Future	9.43	99.4728	9.4272	99.4728	0.00
14/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	756	1	756	1	0.00
14/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	675	1	675	1	0.00
14/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	594	1	594	1	0.00
14/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 02-November-17			Bond Future	9.47	96.9306	9.4699	96.9306	0.00
14/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1047	1	1047	1	0.00
14/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1127	1	1127	1	0.00
14/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	967	1	967	1	0.00
14/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R186 On 04-May-17			Bond Future	8.72	115.6953	8.7157	115.6953	109,774.00
14/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3627	4	3627	4	0.00
14/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2085	2	2085	2	0.00
14/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2309	2	2309	2	0.00
14/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2173	2	2173	2	0.00
14/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2496	3	2496	3	0.00
14/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1344	1	1344	1	500.00
14/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2129	2	2129	2	0.00
14/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	635	1	635	1	500.00
14/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2355	3	2355	3	0.00
14/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	689	1	689	1	0.00
14/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	347	0	347	0	5,209.00
14/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	889	1	889	1	0.00
14/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	773	1	773	1	500.00
14/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	751	1	751	1	2,600.00
14/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	865	1	865	1	0.00
14/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2562	2	2562	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
14/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	841	1	841	1	0.00
14/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1452	1	1452	1	0.00
14/03/2017	R186 On 03-August-17			Bond Future	8.76	112.6042	8.7552	112.6042	0.00
14/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5613	6	5613	6	0.00
14/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4866	5	4866	5	0.00
14/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3004	3	3004	3	0.00
14/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2926	3	2926	3	0.00
14/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2965	3	2965	3	0.00
14/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2697	3	2697	3	0.00
14/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	726	1	726	1	6,500.00
14/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	940	1	940	1	750.00
14/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1886	2	1886	2	0.00
14/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1831	2	1831	2	0.00
14/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2058	2	2058	2	750.00
14/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1858	2	1858	2	0.00
14/03/2017	R186 On 02-November-17			Bond Future	8.79	114.8236	8.7861	114.8236	0.00
14/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3359	4	3359	4	0.00
14/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3396	4	3396	4	0.00
14/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3432	4	3432	4	0.00
14/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2711	3	2711	3	0.00
14/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2682	3	2682	3	0.00
14/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2740	3	2740	3	0.00
14/03/2017	R197 On 04-May-17			Bond Future	301.22	301.2260	301.2183	301.2260	1,063.00
14/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7372	7	7372	7	0.00
14/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7382	7	7382	7	0.00
14/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7362	7	7362	7	0.00
14/03/2017	R197 On 03-August-17			Bond Future	300.08	300.0891	300.0831	300.0891	0.00
14/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7967	8	7967	8	0.00

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14/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7987	8	7987	8	0.00
14/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7977	8	7977	8	0.00
14/03/2017	R197 On 02-November-17			Bond Future	306.06	306.0705	306.0642	306.0705	0.00
14/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	894	1	894	1	0.00
14/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	904	1	904	1	0.00
14/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	914	1	914	1	0.00
14/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 04-May-17			Bond Future	247.87	247.8719	247.8659	247.8719	33,757.00
14/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8844	9	8844	9	0.00
14/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8854	9	8854	9	0.00
14/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8864	9	8864	9	0.00
14/03/2017	R202 On 03-August-17			Bond Future	248.96	248.9645	248.9601	248.9645	0.00
14/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9400	9	9400	9	0.00
14/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9410	9	9410	9	0.00
14/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9390	9	9390	9	0.00
14/03/2017	R202 On 02-November-17			Bond Future	253.92	253.9269	253.9221	253.9269	0.00
14/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	32	0	32	0	0.00
14/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	22	0	22	0	0.00
14/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	12	0	12	0	0.00
14/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R203 On 04-May-17			Bond Future	7.20	101.5558	7.2046	101.5558	31,101.00
14/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	8	0	8	0	0.00
14/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	9	0	9	0	0.00
14/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	9	0	9	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
14/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	108	0	108	0	0.00
14/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	105	0	105	0	0.00
14/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	111	0	111	0	0.00
14/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4972	5.9755	103.4972	0.00
14/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
14/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
14/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
14/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
14/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
14/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
14/03/2017	R204 On 04-May-17			Bond Future	7.46	103.9122	7.4637	103.9122	27,189.00
14/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	677	1	677	1	0.00
14/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	705	1	705	1	0.00
14/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	691	1	691	1	0.00
14/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	21	0	21	0	0.00
14/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	20	0	20	0	0.00
14/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	22	0	22	0	0.00
14/03/2017	R204 On 03-August-17			Bond Future	7.41	101.8584	7.4095	101.8584	0.00
14/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	588	1	588	1	0.00
14/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	597	1	597	1	0.00
14/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	607	1	607	1	0.00
14/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	151	0	151	0	0.00
14/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	147	0	147	0	0.00
14/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	144	0	144	0	0.00
14/03/2017	R204 On 02-November-17			Bond Future	7.27	103.8660	7.2703	103.8660	0.00
14/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	611	1	611	1	0.00
14/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	595	1	595	1	0.00
14/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	603	1	603	1	0.00
14/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	96	0	96	0	0.00
14/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	94	0	94	0	0.00
14/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	92	0	92	0	0.00
14/03/2017	R207 On 04-May-17			Bond Future	7.71	101.2607	7.7144	101.2607	72,613.00
14/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1180	1	1180	1	0.00
14/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1223	1	1223	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
14/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1201	1	1201	1	0.00
14/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	34	0	34	0	0.00
14/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	38	0	38	0	0.00
14/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	36	0	36	0	0.00
14/03/2017	R207 On 03-August-17			Bond Future	7.71	99.5533	7.7147	99.5533	0.00
14/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1225	1	1225	1	51.00
14/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1592	2	1592	2	0.00
14/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1574	2	1574	2	0.00
14/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1610	2	1610	2	0.00
14/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	123	0	123	0	0.00
14/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	201	0	201	0	0.00
14/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	116	0	116	0	0.00
14/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	120	0	120	0	0.00
14/03/2017	R207 On 02-November-17			Bond Future	7.67	101.5155	7.6736	101.5155	0.00
14/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1026	1	1026	1	0.00
14/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1053	1	1053	1	0.00
14/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1040	1	1040	1	0.00
14/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	321	0	321	0	0.00
14/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	315	0	315	0	0.00
14/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	327	0	327	0	0.00
14/03/2017	R208 On 04-May-17			Bond Future	7.87	97.1485	7.8701	97.1485	21,334.00
14/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1670	2	1670	2	0.00
14/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1726	2	1726	2	0.00
14/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1698	2	1698	2	0.00
14/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	74	0	74	0	0.00
14/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	67	0	67	0	0.00
14/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	70	0	70	0	0.00
14/03/2017	R208 On 03-August-17			Bond Future	7.88	99.0057	7.8782	99.0057	0.00
14/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1676	2	1676	2	0.00
14/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1720	2	1720	2	0.00
14/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1698	2	1698	2	0.00
14/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	392	0	392	0	0.00
14/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	384	0	384	0	0.00
14/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	400	0	400	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
14/03/2017	R208 On 02-November-17			Bond Future	7.87	97.5541	7.8692	97.5541	0.00
14/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1458	2	1458	2	0.00
14/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1495	2	1495	2	0.00
14/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1476	2	1476	2	0.00
14/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	560	1	560	1	0.00
14/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	551	1	551	1	0.00
14/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	570	1	570	1	0.00
14/03/2017	R209 On 04-May-17			Bond Future	9.37	73.4982	9.3655	73.4982	62,889.00
14/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2574	3	2574	3	0.00
14/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	435	0	435	0	1,130.00
14/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1851	2	1851	2	0.00
14/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1890	2	1890	2	0.00
14/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1385	2	1385	2	0.00
14/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1930	2	1930	2	0.00
14/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	776	1	776	1	1,130.00
14/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3549	3	3549	3	0.00
14/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1202	1	1202	1	0.00
14/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1632	2	1632	2	1,130.00
14/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1172	1	1172	1	0.00
14/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1143	1	1143	1	0.00
14/03/2017	R209 On 03-August-17			Bond Future	9.41	74.9033	9.4070	74.9033	0.00
14/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2681	3	2681	3	0.00
14/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2646	3	2646	3	0.00
14/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2716	3	2716	3	0.00
14/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2455	2	2455	2	0.00
14/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2422	2	2422	2	0.00
14/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2488	2	2488	2	0.00
14/03/2017	R209 On 02-November-17			Bond Future	9.44	73.2289	9.4442	73.2289	0.00
14/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3573	4	3573	4	0.00
14/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3501	4	3501	4	0.00
14/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3537	4	3537	4	0.00
14/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2925	3	2925	3	0.00
14/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2987	3	2987	3	0.00
14/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2956	3	2956	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
14/03/2017	R210 On 04-May-17			Bond Future	186.98	186.9865	186.9818	186.9865	1,698.00
14/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5328	5	5328	5	0.00
14/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5348	5	5348	5	0.00
14/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5338	5	5338	5	0.00
14/03/2017	R210 On 03-August-17			Bond Future	190.59	190.5967	190.5930	190.5967	0.00
14/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5697	6	5697	6	0.00
14/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5707	6	5707	6	0.00
14/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5687	6	5687	6	0.00
14/03/2017	R210 On 02-November-17			Bond Future	191.96	191.9635	191.9597	191.9635	0.00
14/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	120	0	120	0	0.00
14/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	110	0	110	0	0.00
14/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	130	0	130	0	0.00
14/03/2017	R212 On 04-May-17			Bond Future	149.12	149.1276	149.1238	149.1276	3,258.00
14/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3116	3	3116	3	0.00
14/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3106	3	3106	3	0.00
14/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3126	3	3126	3	0.00
14/03/2017	R212 On 03-August-17			Bond Future	149.95	149.9570	149.9540	149.9570	0.00
14/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3386	3	3386	3	0.00
14/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3396	3	3396	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
14/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3406	3	3406	3	0.00
14/03/2017	R212 On 02-November-17			Bond Future	152.94	152.9460	152.9428	152.9460	0.00
14/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	533	1	533	1	0.00
14/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	523	1	523	1	0.00
14/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	543	1	543	1	0.00
14/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
14/03/2017	R213 On 04-May-17			Bond Future	9.13	84.9936	9.1345	84.9936	44,651.00
14/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2299	2	2299	2	0.00
14/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2388	3	2388	3	0.00
14/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2343	3	2343	3	0.00
14/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	819	1	819	1	0.00
14/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	797	1	797	1	0.00
14/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	842	1	842	1	0.00
14/03/2017	R213 On 03-August-17			Bond Future	9.17	86.6185	9.1746	86.6185	0.00
14/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3029	3	3029	3	0.00
14/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3067	3	3067	3	0.00
14/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3106	3	3106	3	0.00
14/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1959	2	1959	2	0.00
14/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1932	2	1932	2	0.00
14/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1987	2	1987	2	0.00
14/03/2017	R213 On 02-November-17			Bond Future	9.21	84.7742	9.2122	84.7742	0.00
14/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3611	4	3611	4	0.00
14/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3537	4	3537	4	0.00
14/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3574	4	3574	4	0.00
14/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2689	3	2689	3	0.00
14/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2660	3	2660	3	0.00
14/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2631	3	2631	3	0.00
14/03/2017	R214 On 04-May-17			Bond Future	9.43	73.7632	9.4342	73.7632	34,975.00
14/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2103	2	2103	2	0.00
14/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2189	2	2189	2	0.00
14/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2146	2	2146	2	0.00
14/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1197	1	1197	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
14/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1168	1	1168	1	0.00
14/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1140	1	1140	1	0.00
14/03/2017	R214 On 03-August-17			Bond Future	9.47	75.1734	9.4741	75.1734	0.00
14/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2868	3	2868	3	0.00
14/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2906	3	2906	3	0.00
14/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2944	3	2944	3	0.00
14/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2576	3	2576	3	0.00
14/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2542	2	2542	2	0.00
14/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2610	3	2610	3	0.00
14/03/2017	R214 On 02-November-17			Bond Future	9.51	73.3572	9.5118	73.3572	0.00
14/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3693	4	3693	4	0.00
14/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3769	4	3769	4	0.00
14/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3731	4	3731	4	0.00
14/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3141	3	3141	3	0.00
14/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3207	3	3207	3	0.00
14/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3173	3	3173	3	0.00
14/03/2017	R248 On 04-May-17			Bond Future	9.50	94.4758	9.4951	94.4758	70,672.00
14/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3056	3	3056	3	0.00
14/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3001	3	3001	3	0.00
14/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2946	3	2946	3	0.00
14/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1492	1	1492	1	0.00
14/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1458	1	1458	1	0.00
14/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1527	1	1527	1	0.00
14/03/2017	R248 On 03-August-17			Bond Future	9.54	96.2820	9.5368	96.2820	170.00
14/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3825	4	3825	4	0.00
14/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3872	4	3872	4	0.00
14/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3777	4	3777	4	0.00
14/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3476	3	3476	3	0.00
14/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3520	3	3520	3	0.00
14/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3564	3	3564	3	0.00
14/03/2017	R248 On 02-November-17			Bond Future	9.58	93.7403	9.5761	93.7403	0.00
14/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4831	5	4831	5	0.00
14/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4925	5	4925	5	0.00
14/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4878	5	4878	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4251	4	4251	4	0.00
14/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4207	4	4207	4	0.00
14/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4164	4	4164	4	0.00