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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
16/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	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
16/03/2017	2025 On 04-May-17			Bond Future	129.36	129.2705	129.3590	129.2705	3,234.00
16/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3211	3	3211	3	0.00
16/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3201	3	3201	3	0.00
16/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3221	3	3221	3	0.00
16/03/2017	2025 On 03-August-17			Bond Future	130.51	130.4223	130.5108	130.4223	0.00
16/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3449	4	3449	4	0.00
16/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3469	4	3469	4	0.00
16/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3459	4	3459	4	0.00
16/03/2017	2025 On 02-November-17			Bond Future	133.11	133.0185	133.1083	133.0185	0.00
16/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	148	0	148	0	0.00
16/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	128	0	128	0	0.00
16/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	138	0	138	0	0.00
16/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2029 On 04-May-17			Bond Future	100.86	100.8619	100.8581	100.8619	2,272.00
16/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	208	0	208	0	0.00
16/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	188	0	188	0	0.00
16/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	198	0	198	0	0.00
16/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 04-May-17			Bond Future	8.94	94.3299	8.9381	94.3299	32,136.00
16/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	2812	2	2812	2	0.00
16/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	2743	2	2743	2	0.00
16/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	2675	2	2675	2	0.00
16/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/03/2017	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
16/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 03-August-17			Bond Future	8.98	92.1273	8.9795	92.1273	0.00
16/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	2424	2	2424	2	0.00
16/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	2492	2	2492	2	0.00
16/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	2560	2	2560	2	0.00
16/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 02-November-17			Bond Future	9.01	93.9408	9.0099	93.9408	0.00
16/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	2390	2	2390	2	0.00
16/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	2323	2	2323	2	0.00
16/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	2256	1	2256	1	0.00
16/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2032 On 04-May-17			Bond Future	9.07	93.3561	9.0719	93.3561	19,129.00
16/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	3486	3	3486	3	0.00
16/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	3430	3	3430	3	0.00
16/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	3374	3	3374	3	0.00
16/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	584	1	584	1	0.00
16/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	602	1	602	1	0.00
16/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	567	1	567	1	0.00
16/03/2017	2032 On 03-August-17			Bond Future	9.11	95.1416	9.1114	95.1416	0.00
16/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	4231	4	4231	4	0.00
16/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	4136	4	4136	4	0.00
16/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	4183	4	4183	4	0.00
16/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1706	2	1706	2	0.00
16/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1758	2	1758	2	0.00
16/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1732	2	1732	2	0.00
16/03/2017	2032 On 02-November-17			Bond Future	9.15	92.8554	9.1462	92.8554	0.00
16/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4842	4	4842	4	0.00
16/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4887	4	4887	4	0.00
16/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4933	4	4933	4	0.00
16/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2354	3	2354	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
16/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2381	3	2381	3	0.00
16/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2327	3	2327	3	0.00
16/03/2017	2033 On 04-May-17			Bond Future	106.51	106.5158	106.5119	106.5158	5,778.00
16/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4328	4	4328	4	0.00
16/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4338	4	4338	4	0.00
16/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4318	4	4318	4	0.00
16/03/2017	2033 On 03-August-17			Bond Future	108.57	108.5733	108.5680	108.5733	0.00
16/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4552	5	4552	5	0.00
16/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4562	5	4562	5	0.00
16/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4572	5	4572	5	0.00
16/03/2017	2033 On 02-November-17			Bond Future	109.64	109.6443	109.6385	109.6443	0.00
16/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	441	0	441	0	0.00
16/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	451	0	451	0	0.00
16/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	431	0	431	0	0.00
16/03/2017	2037 On 04-May-17			Bond Future	9.32	94.1193	9.3199	94.1193	52,467.00
16/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	3230	3	3230	3	0.00
16/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	3118	3	3118	3	0.00
16/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	3174	3	3174	3	0.00
16/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	963	1	963	1	0.00
16/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	937	1	937	1	0.00
16/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	912	1	912	1	0.00
16/03/2017	2037 On 03-August-17			Bond Future	9.37	91.6623	9.3653	91.6623	160.00
16/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	4130	4	4130	4	0.00
16/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	4082	4	4082	4	0.00
16/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	4034	4	4034	4	0.00

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16/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2396	3	2396	3	0.00
16/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2364	3	2364	3	0.00
16/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2430	3	2430	3	0.00
16/03/2017	2037 On 02-November-17			Bond Future	9.40	93.4668	9.4011	93.4668	0.00
16/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	5300	5	5300	5	0.00
16/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	5347	5	5347	5	0.00
16/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	5252	5	5252	5	0.00
16/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3162	4	3162	4	0.00
16/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3194	4	3194	4	0.00
16/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3227	4	3227	4	0.00
16/03/2017	2038 On 04-May-17			Bond Future	133.84	133.8468	133.8417	133.8468	20,553.00
16/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5938	6	5938	6	0.00
16/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5948	6	5948	6	0.00
16/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5928	6	5928	6	0.00
16/03/2017	2038 On 03-August-17			Bond Future	134.91	134.9187	134.9117	134.9187	0.00
16/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6258	6	6258	6	0.00
16/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6248	6	6248	6	0.00
16/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6268	6	6268	6	0.00
16/03/2017	2038 On 02-November-17			Bond Future	137.60	137.6045	137.5970	137.6045	0.00
16/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	797	1	797	1	0.00
16/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	777	1	777	1	0.00
16/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	787	1	787	1	0.00
16/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2040 On 04-May-17			Bond Future	9.33	98.4412	9.3292	98.4412	9,280.00
16/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	3647	3	3647	3	0.00
16/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	3708	3	3708	3	0.00

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16/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	3585	3	3585	3	0.00
16/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	960	1	960	1	0.00
16/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	986	1	986	1	0.00
16/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	935	1	935	1	0.00
16/03/2017	2040 On 03-August-17			Bond Future	9.37	95.8164	9.3733	95.8164	0.00
16/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4633	4	4633	4	0.00
16/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4739	4	4739	4	0.00
16/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4686	4	4686	4	0.00
16/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2495	3	2495	3	0.00
16/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	2461	3	2461	3	0.00
16/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	2529	3	2529	3	0.00
16/03/2017	2040 On 02-November-17			Bond Future	9.41	97.7027	9.4080	97.7027	0.00
16/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	5765	5	5765	5	0.00
16/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5816	5	5816	5	0.00
16/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5715	5	5715	5	0.00
16/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3511	4	3511	4	0.00
16/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3546	4	3546	4	0.00
16/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	3582	4	3582	4	0.00
16/03/2017	2044 On 04-May-17			Bond Future	9.36	95.4624	9.3637	95.4624	22,991.00
16/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	3739	3	3739	3	0.00
16/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3678	3	3678	3	0.00
16/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	3802	3	3802	3	0.00
16/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	973	1	973	1	0.00
16/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	947	1	947	1	0.00
16/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	999	1	999	1	0.00
16/03/2017	2044 On 03-August-17			Bond Future	9.41	92.9058	9.4066	92.9058	0.00
16/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4703	4	4703	4	0.00
16/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	4598	4	4598	4	0.00
16/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	4650	4	4650	4	0.00
16/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2674	3	2674	3	0.00
16/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2638	3	2638	3	0.00
16/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2602	3	2602	3	0.00
16/03/2017	2044 On 02-November-17			Bond Future	9.44	94.7348	9.4407	94.7348	0.00
16/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5718	5	5718	5	0.00

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16/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5819	5	5819	5	0.00
16/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	5768	5	5768	5	0.00
16/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3717	4	3717	4	0.00
16/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3681	4	3681	4	0.00
16/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3755	4	3755	4	0.00
16/03/2017	2046 On 04-May-17			Bond Future	131.89	131.8938	131.8889	131.8938	20,133.00
16/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6441	6	6441	6	0.00
16/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6451	6	6451	6	0.00
16/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6431	6	6431	6	0.00
16/03/2017	2046 On 03-August-17			Bond Future	134.43	134.4417	134.4348	134.4417	0.00
16/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6755	7	6755	7	0.00
16/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6735	7	6735	7	0.00
16/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6745	7	6745	7	0.00
16/03/2017	2046 On 02-November-17			Bond Future	135.51	135.5138	135.5060	135.5138	0.00
16/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	804	1	804	1	0.00
16/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	814	1	814	1	0.00
16/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	794	1	794	1	0.00
16/03/2017	2050 On 04-May-17			Bond Future	142.73	142.7340	142.7287	142.7340	24,054.00
16/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5111	5	5111	5	0.00
16/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5101	5	5101	5	0.00
16/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5121	5	5121	5	0.00
16/03/2017	2050 On 03-August-17			Bond Future	143.81	143.8125	143.8052	143.8125	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
16/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5415	5	5415	5	0.00
16/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5435	5	5435	5	0.00
16/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5425	5	5425	5	0.00
16/03/2017	2050 On 02-November-17			Bond Future	146.67	146.6752	146.6672	146.6752	0.00
16/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2017	2	2017	2	0.00
16/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	1997	2	1997	2	0.00
16/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2007	2	2007	2	0.00
16/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
16/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
16/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	AL37 On 04-May-17			Index Future	533.26	530.9990	533.2620	530.9990	1.00
16/03/2017	AL37 On 03-August-17			Index Future	543.46	541.1550	543.4550	541.1550	0.00
16/03/2017	AL37 On 02-November-17			Index Future	554.15	551.8050	554.1470	551.8050	0.00
16/03/2017	AL7T On 04-May-17			Index Future	618.53	614.3570	618.5310	614.3570	0.00
16/03/2017	AL7T On 03-August-17			Index Future	630.35	626.1070	630.3540	626.1070	0.00
16/03/2017	AL7T On 02-November-17			Index Future	642.76	638.4290	642.7560	638.4290	0.00
16/03/2017	ALBI On 04-May-17			Index Future	563.54	559.4450	563.5430	559.4450	598.00
16/03/2017	ALBI On 03-August-17			Index Future	574.32	570.1440	574.3150	570.1440	0.00
16/03/2017	ALBI On 02-November-17			Index Future	585.62	581.3650	585.6150	581.3650	0.00
16/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	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
16/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2017	EL28 On 04-May-17			Bond Future	128.97	128.9683	128.9682	128.9683	0.00
16/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8932	9	8932	9	0.00
16/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8942	9	8942	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
16/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8952	9	8952	9	0.00
16/03/2017	EL28 On 03-August-17			Bond Future	131.46	131.4595	131.4577	131.4595	0.00
16/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3712	4	3712	4	0.00
16/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3702	4	3702	4	0.00
16/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3722	4	3722	4	0.00
16/03/2017	EL28 On 02-November-17			Bond Future	132.31	132.3093	132.3069	132.3093	0.00
16/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
16/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1563	2	1563	2	0.00
16/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1583	2	1583	2	0.00
16/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1573	2	1573	2	0.00
16/03/2017	ES33 On 04-May-17			Bond Future	10.26	78.8101	10.2584	78.8101	9,466.00
16/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1877	1	1877	1	0.00
16/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1814	1	1814	1	0.00
16/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1940	1	1940	1	0.00
16/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 03-August-17			Bond Future	10.33	80.3173	10.3309	80.3173	0.00
16/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	1398	1	1398	1	0.00
16/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	1272	1	1272	1	0.00
16/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	1335	1	1335	1	0.00
16/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 02-November-17			Bond Future	10.40	78.1053	10.4021	78.1053	0.00
16/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1622	1	1622	1	0.00
16/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1746	1	1746	1	0.00
16/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1684	1	1684	1	0.00
16/03/2017	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
16/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
16/03/2017	ES42 On 04-May-17			Bond Future	10.39	82.8416	10.3894	82.8416	8,777.00
16/03/2017	ES42 On 03-August-17			Bond Future	10.46	84.4260	10.4602	84.4260	0.00
16/03/2017	ES42 On 02-November-17			Bond Future	10.53	81.8259	10.5286	81.8259	0.00
16/03/2017	GOVI On 04-May-17			GOVI	561.33	557.2050	561.3260	557.2050	396.00
16/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2991360	295	2991360	295	0.00
16/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2991260	295	2991260	295	0.00
16/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2991460	295	2991460	295	0.00
16/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 03-August-17			GOVI	572.06	567.8620	572.0560	567.8620	0.00
16/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	109560	7	109560	7	0.00
16/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	109460	7	109460	7	0.00
16/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	109660	7	109660	7	0.00
16/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 02-November-17			GOVI	583.31	579.0380	583.3110	579.0380	0.00
16/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	108710	7	108710	7	0.00
16/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	108610	7	108610	7	0.00
16/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	108510	7	108510	7	0.00
16/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
16/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
16/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2017	IGOV On 04-May-17			Index Future	252.13	252.0970	252.1280	252.0970	925.00
16/03/2017	IGOV On 03-August-17			Index Future	257.00	256.9670	256.9950	256.9670	412.00
16/03/2017	IGOV On 02-November-17			Index Future	262.11	262.0820	262.1090	262.0820	0.00
16/03/2017	ILBI On 04-May-17			Index Future	683.42	683.4160	683.4160	683.4160	0.00
16/03/2017	ILBI On 03-August-17			Index Future	696.40	696.4020	696.4020	696.4020	0.00
16/03/2017	ILBI On 02-November-17			Index Future	710.40	710.3960	710.3960	710.3960	0.00
16/03/2017	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
16/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00
16/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6182	99.6056	99.6182	0.00
16/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8410	99.8110	99.8410	0.00
16/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.8155	99.7651	99.8155	0.00
16/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	100.0330	99.9539	100.0330	0.00
16/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8653	99.8353	99.8653	0.00
16/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.1023	99.0490	99.1023	0.00
16/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.64	98.7154	98.6385	98.7154	0.00
16/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.63	98.7314	98.6257	98.7314	0.00
16/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.05	99.1800	99.0500	99.1800	0.00
16/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.50	99.6339	99.4953	99.6339	0.00
16/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.95	100.1082	99.9502	100.1082	0.00
16/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.87	97.1614	96.8726	97.1614	0.00
16/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.16	96.4625	96.1572	96.4625	0.00
16/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.41	95.7290	95.4131	95.7290	0.00
16/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.65	95.9815	95.6538	95.9815	0.00
16/03/2017	IS05 On 21-December-21			Interest Rate Swap	97.88	98.2130	97.8797	98.2130	51.00
16/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.05	98.3879	98.0451	98.3879	0.00
16/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.27	99.6266	99.2671	99.6266	0.00
16/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.21	96.8174	96.2142	96.8174	0.00
16/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.26	93.8772	93.2574	93.8772	0.00
16/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.02	92.6519	92.0204	92.6519	0.00
16/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.16	94.7973	94.1591	94.7973	0.00
16/03/2017	IS10 On 21-December-26			Interest Rate Swap	97.89	98.5220	97.8869	98.5220	0.00
16/03/2017	IS10 On 15-March-27			Interest Rate Swap	96.46	97.1125	96.4639	97.1125	0.00
16/03/2017	IS10 On 21-June-27			Interest Rate Swap	98.50	99.1538	98.5013	99.1538	0.00
16/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
16/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
16/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
16/03/2017	JBAF On 19-July-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
16/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
16/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
16/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
16/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
16/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
16/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
16/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
16/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	7.3400	7.3400	7.3400	0.00
16/03/2017	R023 On 04-May-17			Bond Future	8.10	99.3638	8.1014	99.3638	19,233.00
16/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2354	2	2354	2	0.00
16/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2429	2	2429	2	0.00
16/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2392	2	2392	2	0.00
16/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	177	0	177	0	0.00
16/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	170	0	170	0	0.00
16/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	164	0	164	0	0.00
16/03/2017	R023 On 03-August-17			Bond Future	8.12	101.2641	8.1178	101.2641	0.00
16/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2640	2	2640	2	0.00
16/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2701	2	2701	2	0.00
16/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2670	2	2670	2	0.00
16/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	648	1	648	1	0.00
16/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	637	1	637	1	0.00
16/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	625	1	625	1	0.00
16/03/2017	R023 On 02-November-17			Bond Future	8.13	99.3255	8.1282	99.3255	0.00
16/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2681	2	2681	2	0.00
16/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2737	2	2737	2	0.00
16/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2709	2	2709	2	0.00
16/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	873	1	873	1	0.00
16/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	860	1	860	1	0.00
16/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	886	1	886	1	0.00
16/03/2017	R035 On 04-May-17			Bond Future	9.23	97.7503	9.2323	97.7503	8,250.00
16/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	2470	2	2470	2	0.00
16/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	2632	2	2632	2	0.00
16/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	2551	2	2551	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
16/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 03-August-17			Bond Future	9.27	99.6198	9.2729	99.6198	0.00
16/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	2035	1	2035	1	0.00
16/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	1954	1	1954	1	0.00
16/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	1873	1	1873	1	0.00
16/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 02-November-17			Bond Future	9.31	97.0781	9.3112	97.0781	0.00
16/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	2348	1	2348	1	0.00
16/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	2427	2	2427	2	0.00
16/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	2268	1	2268	1	0.00
16/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R186 On 04-May-17			Bond Future	8.55	115.8141	8.5498	115.8141	109,914.00
16/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	4608	4	4608	4	0.00
16/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2866	2	2866	2	0.00
16/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	3128	3	3128	3	0.00
16/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1962	2	1962	2	500.00
16/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2970	2	2970	2	0.00
16/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	3344	3	3344	3	0.00
16/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2917	2	2917	2	0.00
16/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	1018	1	1018	1	500.00
16/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	3182	3	3182	3	0.00
16/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	383	1	383	1	0.00
16/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	174	0	174	0	5,209.00
16/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	516	1	516	1	0.00
16/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	438	1	438	1	500.00
16/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	424	1	424	1	2,600.00
16/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	499	1	499	1	0.00
16/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	1790	2	1790	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
16/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	483	1	483	1	0.00
16/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	916	1	916	1	0.00
16/03/2017	R186 On 03-August-17			Bond Future	8.58	112.7262	8.5825	112.7262	0.00
16/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	6567	6	6567	6	0.00
16/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5769	5	5769	5	0.00
16/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3722	3	3722	3	0.00
16/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3634	3	3634	3	0.00
16/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3678	3	3678	3	0.00
16/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	3374	3	3374	3	0.00
16/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	505	1	505	1	6,500.00
16/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	667	1	667	1	750.00
16/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1418	2	1418	2	0.00
16/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1373	2	1373	2	0.00
16/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1560	2	1560	2	750.00
16/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1395	2	1395	2	0.00
16/03/2017	R186 On 02-November-17			Bond Future	8.61	114.9451	8.6068	114.9451	0.00
16/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	4031	4	4031	4	0.00
16/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	4072	4	4072	4	0.00
16/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	4112	4	4112	4	0.00
16/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2192	3	2192	3	0.00
16/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2167	3	2167	3	0.00
16/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2218	3	2218	3	0.00
16/03/2017	R197 On 04-May-17			Bond Future	301.19	301.1994	301.1874	301.1994	1,063.00
16/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7403	7	7403	7	0.00
16/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7413	7	7413	7	0.00
16/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7393	7	7393	7	0.00
16/03/2017	R197 On 03-August-17			Bond Future	300.05	300.0649	300.0487	300.0649	0.00
16/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8001	8	8001	8	0.00

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16/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8021	8	8021	8	0.00
16/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8011	8	8011	8	0.00
16/03/2017	R197 On 02-November-17			Bond Future	306.02	306.0382	306.0206	306.0382	0.00
16/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	851	1	851	1	0.00
16/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	861	1	861	1	0.00
16/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	871	1	871	1	0.00
16/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 04-May-17			Bond Future	247.84	247.8513	247.8424	247.8513	33,757.00
16/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8868	9	8868	9	0.00
16/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8878	9	8878	9	0.00
16/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8888	9	8888	9	0.00
16/03/2017	R202 On 03-August-17			Bond Future	248.93	248.9462	248.9335	248.9462	0.00
16/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9427	9	9427	9	0.00
16/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9437	9	9437	9	0.00
16/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9417	9	9417	9	0.00
16/03/2017	R202 On 02-November-17			Bond Future	253.89	253.9019	253.8879	253.9019	0.00
16/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	2	0	2	0	0.00
16/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	22	0	22	0	0.00
16/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	12	0	12	0	0.00
16/03/2017	R203 On 04-May-17			Bond Future	7.16	101.5579	7.1580	101.5579	31,101.00
16/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	11	0	11	0	0.00
16/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	12	0	12	0	0.00
16/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	11	0	11	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
16/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	95	0	95	0	0.00
16/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	92	0	92	0	0.00
16/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	98	0	98	0	0.00
16/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
16/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
16/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
16/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
16/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
16/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
16/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
16/03/2017	R204 On 04-May-17			Bond Future	7.39	103.9182	7.3940	103.9182	27,359.00
16/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	773	1	773	1	0.00
16/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	801	1	801	1	0.00
16/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	787	1	787	1	0.00
16/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	12	0	12	0	0.00
16/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	11	0	11	0	0.00
16/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	13	0	13	0	0.00
16/03/2017	R204 On 03-August-17			Bond Future	7.33	101.8653	7.3269	101.8653	0.00
16/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	662	1	662	1	0.00
16/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	672	1	672	1	0.00
16/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	682	1	682	1	0.00
16/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	118	0	118	0	0.00
16/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	115	0	115	0	0.00
16/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	112	0	112	0	0.00
16/03/2017	R204 On 02-November-17			Bond Future	7.17	103.8705	7.1716	103.8705	0.00
16/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	699	1	699	1	0.00
16/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	681	1	681	1	0.00
16/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	690	1	690	1	0.00
16/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	77	0	77	0	0.00
16/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	76	0	76	0	0.00
16/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	74	0	74	0	0.00
16/03/2017	R207 On 04-May-17			Bond Future	7.57	101.2740	7.5710	101.2740	74,548.00
16/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1497	1	1497	1	0.00
16/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1542	1	1542	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
16/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1519	1	1519	1	0.00
16/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	12	0	12	0	0.00
16/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	14	0	14	0	0.00
16/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	13	0	13	0	0.00
16/03/2017	R207 On 03-August-17			Bond Future	7.56	99.5677	7.5554	99.5677	0.00
16/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1499	1	1499	1	51.00
16/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1891	2	1891	2	0.00
16/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1872	2	1872	2	0.00
16/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1910	2	1910	2	0.00
16/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	74	0	74	0	0.00
16/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	129	0	129	0	0.00
16/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	70	0	70	0	0.00
16/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	72	0	72	0	0.00
16/03/2017	R207 On 02-November-17			Bond Future	7.50	101.5276	7.4965	101.5276	0.00
16/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1287	1	1287	1	0.00
16/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1317	1	1317	1	0.00
16/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1302	1	1302	1	0.00
16/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	233	0	233	0	0.00
16/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	229	0	229	0	0.00
16/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	238	0	238	0	0.00
16/03/2017	R208 On 04-May-17			Bond Future	7.72	97.1672	7.7183	97.1672	23,301.00
16/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2120	2	2120	2	0.00
16/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2180	2	2180	2	0.00
16/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2150	2	2150	2	0.00
16/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	33	0	33	0	0.00
16/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	30	0	30	0	0.00
16/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	31	0	31	0	0.00
16/03/2017	R208 On 03-August-17			Bond Future	7.71	99.0256	7.7149	99.0256	0.00
16/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2059	2	2059	2	0.00
16/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2107	2	2107	2	0.00
16/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2083	2	2083	2	0.00
16/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	277	0	277	0	0.00
16/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	271	0	271	0	0.00
16/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	283	0	283	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
16/03/2017	R208 On 02-November-17			Bond Future	7.69	97.5720	7.6935	97.5720	0.00
16/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1815	2	1815	2	0.00
16/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1857	2	1857	2	0.00
16/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1836	2	1836	2	0.00
16/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	413	1	413	1	0.00
16/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	406	1	406	1	0.00
16/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	421	1	421	1	0.00
16/03/2017	R209 On 04-May-17			Bond Future	9.22	73.6178	9.2208	73.6178	62,439.00
16/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	3315	3	3315	3	0.00
16/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	678	1	678	1	1,130.00
16/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2481	2	2481	2	0.00
16/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2527	2	2527	2	0.00
16/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1916	2	1916	2	0.00
16/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2574	2	2574	2	0.00
16/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	504	1	504	1	1,130.00
16/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	2779	3	2779	3	0.00
16/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	818	1	818	1	0.00
16/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1149	1	1149	1	1,130.00
16/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	796	1	796	1	0.00
16/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	774	1	774	1	0.00
16/03/2017	R209 On 03-August-17			Bond Future	9.26	75.0258	9.2583	75.0258	0.00
16/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3278	3	3278	3	0.00
16/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	3238	3	3238	3	0.00
16/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	3318	3	3318	3	0.00
16/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2020	2	2020	2	0.00
16/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1992	2	1992	2	0.00
16/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2049	2	2049	2	0.00
16/03/2017	R209 On 02-November-17			Bond Future	9.29	73.3519	9.2917	73.3519	0.00
16/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	4161	4	4161	4	0.00
16/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	4081	4	4081	4	0.00
16/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	4121	4	4121	4	0.00
16/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2463	3	2463	3	0.00
16/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2518	3	2518	3	0.00
16/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2490	3	2490	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
16/03/2017	R210 On 04-May-17			Bond Future	186.96	186.9704	186.9628	186.9704	1,698.00
16/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5347	5	5347	5	0.00
16/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5367	5	5367	5	0.00
16/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5357	5	5357	5	0.00
16/03/2017	R210 On 03-August-17			Bond Future	190.57	190.5821	190.5720	190.5821	0.00
16/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5718	6	5718	6	0.00
16/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5728	6	5728	6	0.00
16/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5708	6	5708	6	0.00
16/03/2017	R210 On 02-November-17			Bond Future	191.93	191.9440	191.9329	191.9440	0.00
16/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	147	0	147	0	0.00
16/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	137	0	137	0	0.00
16/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	157	0	157	0	0.00
16/03/2017	R212 On 04-May-17			Bond Future	149.24	149.1144	149.2435	149.1144	3,258.00
16/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2997	3	2997	3	0.00
16/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2987	3	2987	3	0.00
16/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3007	3	3007	3	0.00
16/03/2017	R212 On 03-August-17			Bond Future	150.07	149.9449	150.0745	149.9449	0.00
16/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3265	3	3265	3	0.00
16/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3275	3	3275	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
16/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3285	3	3285	3	0.00
16/03/2017	R212 On 02-November-17			Bond Future	153.06	152.9299	153.0615	152.9299	0.00
16/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	652	1	652	1	0.00
16/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	642	1	642	1	0.00
16/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	662	1	662	1	0.00
16/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
16/03/2017	R213 On 04-May-17			Bond Future	8.97	85.1106	8.9747	85.1106	44,651.00
16/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	3084	3	3084	3	0.00
16/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	3186	3	3186	3	0.00
16/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	3135	3	3135	3	0.00
16/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	506	1	506	1	0.00
16/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	491	1	491	1	0.00
16/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	522	1	522	1	0.00
16/03/2017	R213 On 03-August-17			Bond Future	9.01	86.7383	9.0099	86.7383	0.00
16/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3740	3	3740	3	0.00
16/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3783	3	3783	3	0.00
16/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3826	3	3826	3	0.00
16/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1550	2	1550	2	0.00
16/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1526	2	1526	2	0.00
16/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1573	2	1573	2	0.00
16/03/2017	R213 On 02-November-17			Bond Future	9.04	84.8942	9.0426	84.8942	0.00
16/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	4273	4	4273	4	0.00
16/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	4192	4	4192	4	0.00
16/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	4233	4	4233	4	0.00
16/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2199	3	2199	3	0.00
16/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2174	2	2174	2	0.00
16/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2149	2	2149	2	0.00
16/03/2017	R214 On 04-May-17			Bond Future	9.28	73.9618	9.2849	73.9618	34,975.00
16/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2787	2	2787	2	0.00
16/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2887	2	2887	2	0.00
16/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2837	2	2837	2	0.00
16/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	781	1	781	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
16/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	759	1	759	1	0.00
16/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	738	1	738	1	0.00
16/03/2017	R214 On 03-August-17			Bond Future	9.32	75.3764	9.3209	75.3764	0.00
16/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	3479	3	3479	3	0.00
16/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3521	3	3521	3	0.00
16/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3564	3	3564	3	0.00
16/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2070	2	2070	2	0.00
16/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2041	2	2041	2	0.00
16/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2100	2	2100	2	0.00
16/03/2017	R214 On 02-November-17			Bond Future	9.35	73.5624	9.3548	73.5624	0.00
16/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	4326	4	4326	4	0.00
16/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	4409	4	4409	4	0.00
16/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	4367	4	4367	4	0.00
16/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2640	3	2640	3	0.00
16/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2699	3	2699	3	0.00
16/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2669	3	2669	3	0.00
16/03/2017	R248 On 04-May-17			Bond Future	9.35	94.7299	9.3457	94.7299	72,762.00
16/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3964	3	3964	3	0.00
16/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3899	3	3899	3	0.00
16/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	3836	3	3836	3	0.00
16/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	985	1	985	1	0.00
16/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	959	1	959	1	0.00
16/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1011	1	1011	1	0.00
16/03/2017	R248 On 03-August-17			Bond Future	9.38	96.5417	9.3832	96.5417	170.00
16/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	4600	4	4600	4	0.00
16/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	4654	4	4654	4	0.00
16/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	4548	4	4548	4	0.00
16/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2825	3	2825	3	0.00
16/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2863	3	2863	3	0.00
16/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2902	3	2902	3	0.00
16/03/2017	R248 On 02-November-17			Bond Future	9.42	94.0028	9.4187	94.0028	0.00
16/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	5692	5	5692	5	0.00
16/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	5796	5	5796	5	0.00
16/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	5744	5	5744	5	0.00

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16/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3654	4	3654	4	0.00
16/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	3616	4	3616	4	0.00
16/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	3579	4	3579	4	0.00