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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
17/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	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
17/03/2017	2025 On 04-May-17			Bond Future	129.36	129.3590	129.3561	129.3590	3,234.00
17/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3214	3	3214	3	0.00
17/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3204	3	3204	3	0.00
17/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3224	3	3224	3	0.00
17/03/2017	2025 On 03-August-17			Bond Future	130.51	130.5108	130.5076	130.5108	0.00
17/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3452	3	3452	3	0.00
17/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3472	3	3472	3	0.00
17/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3462	3	3462	3	0.00
17/03/2017	2025 On 02-November-17			Bond Future	133.11	133.1083	133.1056	133.1083	0.00
17/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	146	0	146	0	0.00
17/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	126	0	126	0	0.00
17/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	136	0	136	0	0.00
17/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2029 On 04-May-17			Bond Future	100.75	100.8581	100.7482	100.8581	2,272.00
17/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	98	0	98	0	0.00
17/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	78	0	78	0	0.00
17/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	88	0	88	0	0.00
17/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 04-May-17			Bond Future	8.90	95.0967	8.9021	95.0967	32,136.00
17/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	3070	3	3070	3	0.00
17/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	3001	3	3001	3	0.00
17/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	2933	3	2933	3	0.00
17/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/03/2017	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
17/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 03-August-17			Bond Future	8.94	92.9078	8.9422	92.9078	0.00
17/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	2687	2	2687	2	0.00
17/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	2754	2	2754	2	0.00
17/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	2822	3	2822	3	0.00
17/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 02-November-17			Bond Future	8.97	94.7361	8.9713	94.7361	0.00
17/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	2659	2	2659	2	0.00
17/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	2592	2	2592	2	0.00
17/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	2524	2	2524	2	0.00
17/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2032 On 04-May-17			Bond Future	9.04	94.2206	9.0360	94.2206	22,897.00
17/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	3690	3	3690	3	0.00
17/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	3632	3	3632	3	0.00
17/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	3575	3	3575	3	0.00
17/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	509	1	509	1	0.00
17/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	525	1	525	1	0.00
17/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	494	1	494	1	0.00
17/03/2017	2032 On 03-August-17			Bond Future	9.07	96.0217	9.0743	96.0217	0.00
17/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	4408	4	4408	4	0.00
17/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	4311	4	4311	4	0.00
17/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	4360	4	4360	4	0.00
17/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1601	2	1601	2	0.00
17/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1651	2	1651	2	0.00
17/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1626	2	1626	2	0.00
17/03/2017	2032 On 02-November-17			Bond Future	9.11	93.7521	9.1078	93.7521	0.00
17/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	5018	5	5018	5	0.00
17/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	5065	5	5065	5	0.00
17/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	5111	5	5111	5	0.00
17/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2242	2	2242	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
17/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2269	2	2269	2	0.00
17/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2216	2	2216	2	0.00
17/03/2017	2033 On 04-May-17			Bond Future	106.51	106.5119	106.5098	106.5119	5,778.00
17/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4330	4	4330	4	0.00
17/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4340	4	4340	4	0.00
17/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4320	4	4320	4	0.00
17/03/2017	2033 On 03-August-17			Bond Future	108.57	108.5680	108.5654	108.5680	0.00
17/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4555	5	4555	5	0.00
17/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4565	5	4565	5	0.00
17/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4575	5	4575	5	0.00
17/03/2017	2033 On 02-November-17			Bond Future	109.64	109.6385	109.6364	109.6385	0.00
17/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	444	0	444	0	0.00
17/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	454	0	454	0	0.00
17/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	434	0	434	0	0.00
17/03/2017	2037 On 04-May-17			Bond Future	9.27	94.9377	9.2738	94.9377	52,467.00
17/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	3494	3	3494	3	0.00
17/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	3376	3	3376	3	0.00
17/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	3435	3	3435	3	0.00
17/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	830	1	830	1	0.00
17/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	807	1	807	1	0.00
17/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	785	1	785	1	0.00
17/03/2017	2037 On 03-August-17			Bond Future	9.32	92.4953	9.3178	92.4953	160.00
17/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	4363	4	4363	4	0.00
17/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	4314	4	4314	4	0.00
17/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	4264	4	4264	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2230	2	2230	2	0.00
17/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2199	2	2199	2	0.00
17/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2262	2	2262	2	0.00
17/03/2017	2037 On 02-November-17			Bond Future	9.35	94.3155	9.3521	94.3155	0.00
17/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	5538	5	5538	5	0.00
17/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	5587	5	5587	5	0.00
17/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	5490	5	5490	5	0.00
17/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	2995	3	2995	3	0.00
17/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3027	3	3027	3	0.00
17/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3058	3	3058	3	0.00
17/03/2017	2038 On 04-May-17			Bond Future	133.84	133.8417	133.8386	133.8417	20,553.00
17/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5941	6	5941	6	0.00
17/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5951	6	5951	6	0.00
17/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5931	6	5931	6	0.00
17/03/2017	2038 On 03-August-17			Bond Future	134.91	134.9117	134.9084	134.9117	0.00
17/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6262	6	6262	6	0.00
17/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6252	6	6252	6	0.00
17/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6272	6	6272	6	0.00
17/03/2017	2038 On 02-November-17			Bond Future	137.59	137.5970	137.5941	137.5970	0.00
17/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	794	1	794	1	0.00
17/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	774	1	774	1	0.00
17/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	784	1	784	1	0.00
17/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2040 On 04-May-17			Bond Future	9.28	99.3261	9.2831	99.3261	9,280.00
17/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	3936	4	3936	4	0.00
17/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	4000	4	4000	4	0.00

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17/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	3872	4	3872	4	0.00
17/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	826	1	826	1	0.00
17/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	849	1	849	1	0.00
17/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	803	1	803	1	0.00
17/03/2017	2040 On 03-August-17			Bond Future	9.33	96.7172	9.3258	96.7172	0.00
17/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4889	5	4889	5	0.00
17/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4998	5	4998	5	0.00
17/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4943	5	4943	5	0.00
17/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2322	2	2322	2	0.00
17/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	2289	2	2289	2	0.00
17/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	2355	3	2355	3	0.00
17/03/2017	2040 On 02-November-17			Bond Future	9.36	98.6204	9.3591	98.6204	0.00
17/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	6023	6	6023	6	0.00
17/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	6075	6	6075	6	0.00
17/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5971	6	5971	6	0.00
17/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3329	4	3329	4	0.00
17/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3364	4	3364	4	0.00
17/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	3398	4	3398	4	0.00
17/03/2017	2044 On 04-May-17			Bond Future	9.32	96.3581	9.3175	96.3581	22,991.00
17/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	4033	4	4033	4	0.00
17/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3969	4	3969	4	0.00
17/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	4098	4	4098	4	0.00
17/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	838	1	838	1	0.00
17/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	815	1	815	1	0.00
17/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	861	1	861	1	0.00
17/03/2017	2044 On 03-August-17			Bond Future	9.36	93.8176	9.3593	93.8176	0.00
17/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4962	5	4962	5	0.00
17/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	4853	5	4853	5	0.00
17/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	4908	5	4908	5	0.00
17/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2493	3	2493	3	0.00
17/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2459	3	2459	3	0.00
17/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2425	3	2425	3	0.00
17/03/2017	2044 On 02-November-17			Bond Future	9.39	95.6639	9.3919	95.6639	0.00
17/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5974	6	5974	6	0.00

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17/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	6078	6	6078	6	0.00
17/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	6026	6	6026	6	0.00
17/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3530	4	3530	4	0.00
17/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3494	4	3494	4	0.00
17/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3566	4	3566	4	0.00
17/03/2017	2046 On 04-May-17			Bond Future	131.89	131.8889	131.8861	131.8889	20,133.00
17/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6444	6	6444	6	0.00
17/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6454	6	6454	6	0.00
17/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6434	6	6434	6	0.00
17/03/2017	2046 On 03-August-17			Bond Future	134.43	134.4348	134.4315	134.4348	0.00
17/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6759	7	6759	7	0.00
17/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6739	7	6739	7	0.00
17/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6749	7	6749	7	0.00
17/03/2017	2046 On 02-November-17			Bond Future	135.50	135.5060	135.5035	135.5060	0.00
17/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	806	1	806	1	0.00
17/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	816	1	816	1	0.00
17/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	796	1	796	1	0.00
17/03/2017	2050 On 04-May-17			Bond Future	142.40	142.7287	142.3955	142.7287	24,054.00
17/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5445	5	5445	5	0.00
17/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5435	5	5435	5	0.00
17/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5455	5	5455	5	0.00
17/03/2017	2050 On 03-August-17			Bond Future	143.46	143.8052	143.4650	143.8052	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
17/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5755	5	5755	5	0.00
17/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5775	5	5775	5	0.00
17/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5765	5	5765	5	0.00
17/03/2017	2050 On 02-November-17			Bond Future	146.32	146.6672	146.3212	146.6672	0.00
17/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	1671	2	1671	2	0.00
17/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	1651	2	1651	2	0.00
17/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	1661	2	1661	2	0.00
17/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
17/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
17/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	AL37 On 04-May-17			Index Future	534.00	533.2620	533.9980	533.2620	1.00
17/03/2017	AL37 On 03-August-17			Index Future	544.20	543.4550	544.2030	543.4550	0.00
17/03/2017	AL37 On 02-November-17			Index Future	554.91	554.1470	554.9140	554.1470	0.00
17/03/2017	AL7T On 04-May-17			Index Future	619.87	618.5310	619.8740	618.5310	0.00
17/03/2017	AL7T On 03-August-17			Index Future	631.72	630.3540	631.7210	630.3540	0.00
17/03/2017	AL7T On 02-November-17			Index Future	644.16	642.7560	644.1550	642.7560	0.00
17/03/2017	ALBI On 04-May-17			Index Future	565.24	563.5430	565.2380	563.5430	598.00
17/03/2017	ALBI On 03-August-17			Index Future	576.04	574.3150	576.0400	574.3150	0.00
17/03/2017	ALBI On 02-November-17			Index Future	587.38	585.6150	587.3780	585.6150	0.00
17/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	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
17/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2017	EL28 On 04-May-17			Bond Future	128.97	128.9682	128.9677	128.9682	0.00
17/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8932	9	8932	9	0.00
17/03/2017	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
17/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8952	9	8952	9	0.00
17/03/2017	EL28 On 03-August-17			Bond Future	131.46	131.4577	131.4568	131.4577	0.00
17/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3713	4	3713	4	0.00
17/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3703	4	3703	4	0.00
17/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3723	4	3723	4	0.00
17/03/2017	EL28 On 02-November-17			Bond Future	132.31	132.3069	132.3067	132.3069	0.00
17/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
17/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1563	2	1563	2	0.00
17/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1583	2	1583	2	0.00
17/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1573	2	1573	2	0.00
17/03/2017	ES33 On 04-May-17			Bond Future	10.21	79.4504	10.2119	79.4504	9,466.00
17/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	2183	2	2183	2	0.00
17/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	2119	2	2119	2	0.00
17/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	2246	2	2246	2	0.00
17/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 03-August-17			Bond Future	10.28	80.9691	10.2830	80.9691	0.00
17/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	1709	1	1709	1	0.00
17/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	1583	1	1583	1	0.00
17/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	1646	1	1646	1	0.00
17/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 02-November-17			Bond Future	10.35	78.7693	10.3524	78.7693	0.00
17/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1940	2	1940	2	0.00
17/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	2063	2	2063	2	0.00
17/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	2002	2	2002	2	0.00
17/03/2017	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
17/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
17/03/2017	ES42 On 04-May-17			Bond Future	10.34	83.5829	10.3429	83.5829	8,777.00
17/03/2017	ES42 On 03-August-17			Bond Future	10.41	85.1806	10.4122	85.1806	0.00
17/03/2017	ES42 On 02-November-17			Bond Future	10.48	82.5946	10.4790	82.5946	0.00
17/03/2017	GOVI On 04-May-17			GOVI	563.02	561.3260	563.0180	561.3260	396.00
17/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	3008280	299	3008280	299	0.00
17/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	3008180	299	3008180	299	0.00
17/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	3008380	299	3008380	299	0.00
17/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 03-August-17			GOVI	573.78	572.0560	573.7770	572.0560	0.00
17/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	126770	11	126770	11	0.00
17/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	126670	11	126670	11	0.00
17/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	126870	11	126870	11	0.00
17/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 02-November-17			GOVI	585.07	583.3110	585.0710	583.3110	0.00
17/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	126310	11	126310	11	0.00
17/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	126210	11	126210	11	0.00
17/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	126110	11	126110	11	0.00
17/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
17/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
17/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2017	IGOV On 04-May-17			Index Future	252.04	252.1280	252.0360	252.1280	925.00
17/03/2017	IGOV On 03-August-17			Index Future	256.90	256.9950	256.9010	256.9950	412.00
17/03/2017	IGOV On 02-November-17			Index Future	262.02	262.1090	262.0150	262.1090	0.00
17/03/2017	ILBI On 04-May-17			Index Future	683.42	683.4160	683.4160	683.4160	0.00
17/03/2017	ILBI On 03-August-17			Index Future	696.40	696.4020	696.4020	696.4020	0.00
17/03/2017	ILBI On 02-November-17			Index Future	710.40	710.3960	710.3960	710.3960	0.00
17/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6056	99.6024	99.6056	0.00
17/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8110	99.8023	99.8110	0.00
17/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7651	99.7505	99.7651	0.00
17/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.93	99.9539	99.9314	99.9539	0.00
17/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8353	99.8263	99.8353	0.00
17/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0490	99.0343	99.0490	0.00
17/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.62	98.6385	98.6164	98.6385	0.00
17/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.59	98.6257	98.5943	98.6257	0.00
17/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.01	99.0500	99.0100	99.0500	0.00
17/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.43	99.4953	99.4316	99.4953	0.00
17/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.87	99.9502	99.8719	99.9502	0.00
17/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.75	96.8726	96.7518	96.8726	0.00
17/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.03	96.1572	96.0277	96.1572	0.00
17/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.28	95.4131	95.2761	95.4131	0.00
17/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.51	95.6538	95.5107	95.6538	0.00
17/03/2017	IS05 On 21-December-21			Interest Rate Swap	97.73	97.8797	97.7339	97.8797	51.00
17/03/2017	IS05 On 15-March-22			Interest Rate Swap	97.90	98.0451	97.8962	98.0451	0.00
17/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.11	99.2671	99.1133	99.2671	0.00
17/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.04	96.2142	96.0442	96.2142	0.00
17/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.07	93.2574	93.0715	93.2574	0.00
17/03/2017	IS10 On 15-June-26			Interest Rate Swap	91.82	92.0204	91.8223	92.0204	0.00
17/03/2017	IS10 On 21-September-26			Interest Rate Swap	93.95	94.1591	93.9530	94.1591	0.00
17/03/2017	IS10 On 21-December-26			Interest Rate Swap	97.68	97.8869	97.6780	97.8869	0.00
17/03/2017	IS10 On 15-March-27			Interest Rate Swap	96.25	96.4639	96.2484	96.4639	0.00
17/03/2017	IS10 On 21-June-27			Interest Rate Swap	98.28	98.5013	98.2846	98.5013	0.00
17/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
17/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
17/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
17/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
17/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
17/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
17/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
17/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
17/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
17/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
17/03/2017	R023 On 04-May-17			Bond Future	8.07	99.8529	8.0653	99.8529	19,233.00
17/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2489	2	2489	2	0.00
17/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2566	2	2566	2	0.00
17/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2527	2	2527	2	0.00
17/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	148	0	148	0	0.00
17/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	142	0	142	0	0.00
17/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	137	0	137	0	0.00
17/03/2017	R023 On 03-August-17			Bond Future	8.08	101.7616	8.0798	101.7616	0.00
17/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2756	3	2756	3	0.00
17/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2819	3	2819	3	0.00
17/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2787	3	2787	3	0.00
17/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	598	1	598	1	0.00
17/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	587	1	587	1	0.00
17/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	576	1	576	1	0.00
17/03/2017	R023 On 02-November-17			Bond Future	8.09	99.8320	8.0878	99.8320	0.00
17/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2795	3	2795	3	0.00
17/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2852	3	2852	3	0.00
17/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2823	3	2823	3	0.00
17/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	817	1	817	1	0.00
17/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	804	1	804	1	0.00
17/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	829	1	829	1	0.00
17/03/2017	R035 On 04-May-17			Bond Future	9.19	98.5699	9.1913	98.5699	8,250.00
17/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	2818	2	2818	2	0.00
17/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	2980	3	2980	3	0.00
17/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	2899	3	2899	3	0.00
17/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 03-August-17			Bond Future	9.23	100.4541	9.2307	100.4541	0.00
17/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	2389	2	2389	2	0.00
17/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	2308	2	2308	2	0.00
17/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	2227	2	2227	2	0.00
17/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 02-November-17			Bond Future	9.27	97.9280	9.2676	97.9280	0.00
17/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	2710	2	2710	2	0.00
17/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	2790	2	2790	2	0.00
17/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	2630	2	2630	2	0.00
17/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R186 On 04-May-17			Bond Future	8.51	116.6043	8.5137	116.6043	111,072.00
17/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	4832	5	4832	5	0.00
17/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	3049	3	3049	3	0.00
17/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	3319	3	3319	3	0.00
17/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	2110	2	2110	2	500.00
17/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	3156	3	3156	3	0.00
17/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	3541	3	3541	3	0.00
17/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	3103	3	3103	3	0.00
17/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	1113	1	1113	1	500.00
17/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	3374	3	3374	3	0.00
17/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	327	0	327	0	0.00
17/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	144	0	144	0	5,209.00
17/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	446	1	446	1	0.00
17/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	376	0	376	0	500.00
17/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	363	0	363	0	5,209.00
17/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	431	0	431	0	0.00
17/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	1632	2	1632	2	0.00
17/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	417	0	417	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
17/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	811	1	811	1	0.00
17/03/2017	R186 On 03-August-17			Bond Future	8.55	113.5303	8.5450	113.5303	0.00
17/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	6782	7	6782	7	0.00
17/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5972	6	5972	6	0.00
17/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3887	4	3887	4	0.00
17/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3797	4	3797	4	0.00
17/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3842	4	3842	4	0.00
17/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	3530	3	3530	3	0.00
17/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	462	1	462	1	6,500.00
17/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	613	1	613	1	750.00
17/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1324	1	1324	1	0.00
17/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1281	1	1281	1	0.00
17/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1459	2	1459	2	750.00
17/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1302	1	1302	1	0.00
17/03/2017	R186 On 02-November-17			Bond Future	8.57	115.7643	8.5676	115.7643	0.00
17/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	4187	4	4187	4	0.00
17/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	4228	4	4228	4	0.00
17/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	4270	4	4270	4	0.00
17/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2085	2	2085	2	0.00
17/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2061	2	2061	2	0.00
17/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2109	2	2109	2	0.00
17/03/2017	R197 On 04-May-17			Bond Future	301.09	301.1874	301.0950	301.1874	1,063.00
17/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7495	7	7495	7	0.00
17/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7505	7	7505	7	0.00
17/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7485	7	7485	7	0.00
17/03/2017	R197 On 03-August-17			Bond Future	299.95	300.0487	299.9539	300.0487	0.00
17/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8096	8	8096	8	0.00
17/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8116	8	8116	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8106	8	8106	8	0.00
17/03/2017	R197 On 02-November-17			Bond Future	305.93	306.0206	305.9253	306.0206	0.00
17/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	755	1	755	1	0.00
17/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	765	1	765	1	0.00
17/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	775	1	775	1	0.00
17/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 04-May-17			Bond Future	247.84	247.8424	247.8370	247.8424	33,757.00
17/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8873	9	8873	9	0.00
17/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8883	9	8883	9	0.00
17/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8893	9	8893	9	0.00
17/03/2017	R202 On 03-August-17			Bond Future	248.93	248.9335	248.9275	248.9335	0.00
17/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9433	9	9433	9	0.00
17/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9443	9	9443	9	0.00
17/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9423	9	9423	9	0.00
17/03/2017	R202 On 02-November-17			Bond Future	253.88	253.8879	253.8832	253.8879	0.00
17/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	7	0	7	0	0.00
17/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	27	0	27	0	0.00
17/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	17	0	17	0	0.00
17/03/2017	R203 On 04-May-17			Bond Future	7.14	101.5558	7.1353	101.5558	31,101.00
17/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	12	0	12	0	0.00
17/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	14	0	14	0	0.00
17/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	13	0	13	0	0.00
17/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	88	0	88	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
17/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	86	0	86	0	0.00
17/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	91	0	91	0	0.00
17/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
17/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
17/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
17/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
17/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
17/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
17/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
17/03/2017	R204 On 04-May-17			Bond Future	7.37	103.9503	7.3674	103.9503	27,359.00
17/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	810	1	810	1	0.00
17/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	839	1	839	1	0.00
17/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	825	1	825	1	0.00
17/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	9	0	9	0	0.00
17/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	9	0	9	0	0.00
17/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	10	0	10	0	0.00
17/03/2017	R204 On 03-August-17			Bond Future	7.30	101.8971	7.2956	101.8971	0.00
17/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	692	1	692	1	0.00
17/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	702	1	702	1	0.00
17/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	712	1	712	1	0.00
17/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	108	0	108	0	0.00
17/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	105	0	105	0	0.00
17/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	102	0	102	0	0.00
17/03/2017	R204 On 02-November-17			Bond Future	7.13	103.9021	7.1322	103.9021	0.00
17/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	733	1	733	1	0.00
17/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	715	1	715	1	0.00
17/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	724	1	724	1	0.00
17/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	69	0	69	0	0.00
17/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	67	0	67	0	0.00
17/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	66	0	66	0	0.00
17/03/2017	R207 On 04-May-17			Bond Future	7.54	101.5004	7.5448	101.5004	76,168.00
17/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1556	1	1556	1	0.00
17/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1601	2	1601	2	0.00
17/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1579	2	1579	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
17/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	10	0	10	0	0.00
17/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	11	0	11	0	0.00
17/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	10	0	10	0	0.00
17/03/2017	R207 On 03-August-17			Bond Future	7.53	99.7974	7.5265	99.7974	0.00
17/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1551	1	1551	1	51.00
17/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1947	2	1947	2	0.00
17/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1927	2	1927	2	0.00
17/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1966	2	1966	2	0.00
17/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	67	0	67	0	0.00
17/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	117	0	117	0	0.00
17/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	63	0	63	0	0.00
17/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	65	0	65	0	0.00
17/03/2017	R207 On 02-November-17			Bond Future	7.46	101.7610	7.4636	101.7610	0.00
17/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1335	1	1335	1	0.00
17/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1366	1	1366	1	0.00
17/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1350	1	1350	1	0.00
17/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	217	0	217	0	0.00
17/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	213	0	213	0	0.00
17/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	221	0	221	0	0.00
17/03/2017	R208 On 04-May-17			Bond Future	7.69	97.5049	7.6872	97.5049	23,301.00
17/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2214	2	2214	2	0.00
17/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2275	2	2275	2	0.00
17/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2244	2	2244	2	0.00
17/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	26	0	26	0	0.00
17/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	23	0	23	0	0.00
17/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	25	0	25	0	0.00
17/03/2017	R208 On 03-August-17			Bond Future	7.68	99.3688	7.6815	99.3688	0.00
17/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2138	2	2138	2	0.00
17/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2187	2	2187	2	0.00
17/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2162	2	2162	2	0.00
17/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	254	0	254	0	0.00
17/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	248	0	248	0	0.00
17/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	260	0	260	0	0.00
17/03/2017	R208 On 02-November-17			Bond Future	7.66	97.9211	7.6571	97.9211	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
17/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1890	2	1890	2	0.00
17/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1933	2	1933	2	0.00
17/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1911	2	1911	2	0.00
17/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	384	0	384	0	0.00
17/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	377	0	377	0	0.00
17/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	391	0	391	0	0.00
17/03/2017	R209 On 04-May-17			Bond Future	9.17	74.3030	9.1748	74.3030	62,439.00
17/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	3562	3	3562	3	0.00
17/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	767	1	767	1	1,130.00
17/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2695	2	2695	2	0.00
17/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2743	3	2743	3	0.00
17/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	2099	2	2099	2	0.00
17/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2792	3	2792	3	0.00
17/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	424	1	424	1	1,130.00
17/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	2540	3	2540	3	0.00
17/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	705	1	705	1	0.00
17/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1006	1	1006	1	1,130.00
17/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	685	1	685	1	0.00
17/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	665	1	665	1	0.00
17/03/2017	R209 On 03-August-17			Bond Future	9.21	75.7234	9.2111	75.7234	0.00
17/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3470	3	3470	3	0.00
17/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	3429	3	3429	3	0.00
17/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	3511	3	3511	3	0.00
17/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	1879	2	1879	2	0.00
17/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1852	2	1852	2	0.00
17/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	1906	2	1906	2	0.00
17/03/2017	R209 On 02-November-17			Bond Future	9.24	74.0626	9.2431	74.0626	0.00
17/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	4362	4	4362	4	0.00
17/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	4280	4	4280	4	0.00
17/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	4321	4	4321	4	0.00
17/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2324	2	2324	2	0.00
17/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2377	3	2377	3	0.00
17/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2351	2	2351	2	0.00
17/03/2017	R210 On 04-May-17			Bond Future	186.96	186.9628	186.9588	186.9628	1,698.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5351	5	5351	5	0.00
17/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5371	5	5371	5	0.00
17/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5361	5	5361	5	0.00
17/03/2017	R210 On 03-August-17			Bond Future	190.57	190.5720	190.5672	190.5720	0.00
17/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5723	6	5723	6	0.00
17/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5733	6	5733	6	0.00
17/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5713	6	5713	6	0.00
17/03/2017	R210 On 02-November-17			Bond Future	191.93	191.9329	191.9291	191.9329	0.00
17/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	151	0	151	0	0.00
17/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	141	0	141	0	0.00
17/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	161	0	161	0	0.00
17/03/2017	R212 On 04-May-17			Bond Future	149.24	149.2435	149.2400	149.2435	3,258.00
17/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3000	3	3000	3	0.00
17/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2990	3	2990	3	0.00
17/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3010	3	3010	3	0.00
17/03/2017	R212 On 03-August-17			Bond Future	150.07	150.0745	150.0706	150.0745	0.00
17/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3269	3	3269	3	0.00
17/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3279	3	3279	3	0.00
17/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3289	3	3289	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
17/03/2017	R212 On 02-November-17			Bond Future	153.06	153.0615	153.0582	153.0615	0.00
17/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	648	1	648	1	0.00
17/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	638	1	638	1	0.00
17/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	658	1	658	1	0.00
17/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
17/03/2017	R213 On 04-May-17			Bond Future	8.94	85.8562	8.9388	85.8562	44,651.00
17/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	3267	3	3267	3	0.00
17/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	3373	3	3373	3	0.00
17/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	3320	3	3320	3	0.00
17/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	440	1	440	1	0.00
17/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	426	0	426	0	0.00
17/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	454	1	454	1	0.00
17/03/2017	R213 On 03-August-17			Bond Future	8.97	87.4974	8.9729	87.4974	0.00
17/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3899	4	3899	4	0.00
17/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3943	4	3943	4	0.00
17/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3987	4	3987	4	0.00
17/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1454	2	1454	2	0.00
17/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1432	2	1432	2	0.00
17/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1477	2	1477	2	0.00
17/03/2017	R213 On 02-November-17			Bond Future	9.00	85.6676	9.0043	85.6676	0.00
17/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	4432	4	4432	4	0.00
17/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	4349	4	4349	4	0.00
17/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	4390	4	4390	4	0.00
17/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2095	2	2095	2	0.00
17/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2070	2	2070	2	0.00
17/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2046	2	2046	2	0.00
17/03/2017	R214 On 04-May-17			Bond Future	9.24	74.6813	9.2389	74.6813	34,975.00
17/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	3021	3	3021	3	0.00
17/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	3125	3	3125	3	0.00
17/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	3073	3	3073	3	0.00
17/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	669	1	669	1	0.00
17/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	650	1	650	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
17/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	632	1	632	1	0.00
17/03/2017	R214 On 03-August-17			Bond Future	9.27	76.1088	9.2737	76.1088	0.00
17/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	3682	3	3682	3	0.00
17/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3726	4	3726	4	0.00
17/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3770	4	3770	4	0.00
17/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	1925	2	1925	2	0.00
17/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	1897	2	1897	2	0.00
17/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	1953	2	1953	2	0.00
17/03/2017	R214 On 02-November-17			Bond Future	9.31	74.3086	9.3063	74.3086	0.00
17/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	4535	4	4535	4	0.00
17/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	4620	4	4620	4	0.00
17/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	4578	4	4578	4	0.00
17/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2494	3	2494	3	0.00
17/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2550	3	2550	3	0.00
17/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2522	3	2522	3	0.00
17/03/2017	R248 On 04-May-17			Bond Future	9.29	95.6494	9.2946	95.6494	72,762.00
17/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	4307	4	4307	4	0.00
17/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	4240	4	4240	4	0.00
17/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	4173	4	4173	4	0.00
17/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	836	1	836	1	0.00
17/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	813	1	813	1	0.00
17/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	859	1	859	1	0.00
17/03/2017	R248 On 03-August-17			Bond Future	9.33	97.4778	9.3308	97.4778	170.00
17/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	4888	5	4888	5	0.00
17/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	4944	5	4944	5	0.00
17/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	4834	5	4834	5	0.00
17/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2617	3	2617	3	0.00
17/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2653	3	2653	3	0.00
17/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2690	3	2690	3	0.00
17/03/2017	R248 On 02-November-17			Bond Future	9.36	94.9566	9.3648	94.9566	0.00
17/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	5988	6	5988	6	0.00
17/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	6096	6	6096	6	0.00
17/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	6042	6	6042	6	0.00
17/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3442	4	3442	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	3406	4	3406	4	0.00
17/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	3370	4	3370	4	0.00