



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	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
15/03/2017	2025 On 04-May-17			Bond Future	129.27	129.2782	129.2705	129.2782	3,234.00
15/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3300	3	3300	3	0.00
15/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3290	3	3290	3	0.00
15/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3310	3	3310	3	0.00
15/03/2017	2025 On 03-August-17			Bond Future	130.42	130.4296	130.4223	130.4296	0.00
15/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3538	4	3538	4	0.00
15/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3558	4	3558	4	0.00
15/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3548	4	3548	4	0.00
15/03/2017	2025 On 02-November-17			Bond Future	133.02	133.0292	133.0185	133.0292	0.00
15/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	58	0	58	0	0.00
15/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	38	0	38	0	0.00
15/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	48	0	48	0	0.00
15/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2029 On 04-May-17			Bond Future	100.86	100.8677	100.8619	100.8677	2,272.00
15/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	212	0	212	0	0.00
15/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	192	0	192	0	0.00
15/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	202	0	202	0	0.00
15/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 04-May-17			Bond Future	9.05	93.9597	9.0460	93.9597	32,136.00
15/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	2045	2	2045	2	0.00
15/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1977	2	1977	2	0.00
15/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1908	2	1908	2	0.00
15/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/03/2017	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
15/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 03-August-17			Bond Future	9.09	91.7497	9.0909	91.7497	0.00
15/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1643	1	1643	1	0.00
15/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1711	1	1711	1	0.00
15/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1779	1	1779	1	0.00
15/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 02-November-17			Bond Future	9.12	93.5582	9.1250	93.5582	0.00
15/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1595	1	1595	1	0.00
15/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1528	1	1528	1	0.00
15/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1461	1	1461	1	0.00
15/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2032 On 04-May-17			Bond Future	9.19	92.9586	9.1850	92.9586	19,129.00
15/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2864	3	2864	3	0.00
15/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2813	3	2813	3	0.00
15/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2762	3	2762	3	0.00
15/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	832	1	832	1	0.00
15/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	855	1	855	1	0.00
15/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	809	1	809	1	0.00
15/03/2017	2032 On 03-August-17			Bond Future	9.23	94.7363	9.2279	94.7363	0.00
15/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3684	3	3684	3	0.00
15/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3597	3	3597	3	0.00
15/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3641	3	3641	3	0.00
15/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2040	2	2040	2	0.00
15/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2099	2	2099	2	0.00
15/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2069	2	2069	2	0.00
15/03/2017	2032 On 02-November-17			Bond Future	9.27	92.4444	9.2663	92.4444	0.00
15/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4303	4	4303	4	0.00
15/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4345	4	4345	4	0.00
15/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4387	4	4387	4	0.00
15/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2708	3	2708	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
15/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2738	3	2738	3	0.00
15/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2678	3	2678	3	0.00
15/03/2017	2033 On 04-May-17			Bond Future	106.52	106.5218	106.5158	106.5218	5,778.00
15/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4324	4	4324	4	0.00
15/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4334	4	4334	4	0.00
15/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4314	4	4314	4	0.00
15/03/2017	2033 On 03-August-17			Bond Future	108.57	108.5791	108.5733	108.5791	0.00
15/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4547	5	4547	5	0.00
15/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4557	5	4557	5	0.00
15/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4567	5	4567	5	0.00
15/03/2017	2033 On 02-November-17			Bond Future	109.64	109.6529	109.6443	109.6529	0.00
15/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	436	0	436	0	0.00
15/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	446	0	446	0	0.00
15/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	426	0	426	0	0.00
15/03/2017	2037 On 04-May-17			Bond Future	9.42	93.6837	9.4176	93.6837	52,467.00
15/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2700	2	2700	2	0.00
15/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2599	2	2599	2	0.00
15/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2649	2	2649	2	0.00
15/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1262	1	1262	1	0.00
15/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1231	1	1231	1	0.00
15/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1200	1	1200	1	0.00
15/03/2017	2037 On 03-August-17			Bond Future	9.47	91.2181	9.4657	91.2181	160.00
15/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3654	3	3654	3	0.00
15/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3609	3	3609	3	0.00
15/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3565	3	3565	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
15/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2757	3	2757	3	0.00
15/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2721	3	2721	3	0.00
15/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2794	3	2794	3	0.00
15/03/2017	2037 On 02-November-17			Bond Future	9.50	93.0161	9.5044	93.0161	0.00
15/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4811	5	4811	5	0.00
15/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4856	5	4856	5	0.00
15/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4767	4	4767	4	0.00
15/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3520	4	3520	4	0.00
15/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3555	4	3555	4	0.00
15/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3590	4	3590	4	0.00
15/03/2017	2038 On 04-May-17			Bond Future	133.85	133.8549	133.8468	133.8549	20,553.00
15/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5933	6	5933	6	0.00
15/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5943	6	5943	6	0.00
15/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5923	6	5923	6	0.00
15/03/2017	2038 On 03-August-17			Bond Future	134.92	134.9265	134.9187	134.9265	0.00
15/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6251	6	6251	6	0.00
15/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6241	6	6241	6	0.00
15/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6261	6	6261	6	0.00
15/03/2017	2038 On 02-November-17			Bond Future	137.60	137.6158	137.6045	137.6158	0.00
15/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	805	1	805	1	0.00
15/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	785	1	785	1	0.00
15/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	795	1	795	1	0.00
15/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2040 On 04-May-17			Bond Future	9.43	98.0162	9.4268	98.0162	9,280.00
15/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	3064	3	3064	3	0.00
15/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	3120	3	3120	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
15/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	3008	3	3008	3	0.00
15/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1262	1	1262	1	0.00
15/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1294	1	1294	1	0.00
15/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1231	1	1231	1	0.00
15/03/2017	2040 On 03-August-17			Bond Future	9.47	95.3830	9.4736	95.3830	0.00
15/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4111	4	4111	4	0.00
15/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4210	4	4210	4	0.00
15/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4160	4	4160	4	0.00
15/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2870	3	2870	3	0.00
15/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	2833	3	2833	3	0.00
15/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	2908	3	2908	3	0.00
15/03/2017	2040 On 02-November-17			Bond Future	9.51	97.2631	9.5111	97.2631	0.00
15/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	5239	5	5239	5	0.00
15/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5287	5	5287	5	0.00
15/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5191	5	5191	5	0.00
15/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3899	4	3899	4	0.00
15/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3938	4	3938	4	0.00
15/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	3976	4	3976	4	0.00
15/03/2017	2044 On 04-May-17			Bond Future	9.46	94.9869	9.4612	94.9869	22,991.00
15/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	3148	3	3148	3	0.00
15/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3091	3	3091	3	0.00
15/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	3205	3	3205	3	0.00
15/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1277	1	1277	1	0.00
15/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1246	1	1246	1	0.00
15/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1309	2	1309	2	0.00
15/03/2017	2044 On 03-August-17			Bond Future	9.51	92.4210	9.5068	92.4210	0.00
15/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4176	4	4176	4	0.00
15/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	4078	4	4078	4	0.00
15/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	4127	4	4127	4	0.00
15/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3066	3	3066	3	0.00
15/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3026	3	3026	3	0.00
15/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2987	3	2987	3	0.00
15/03/2017	2044 On 02-November-17			Bond Future	9.54	94.2426	9.5435	94.2426	0.00
15/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5193	5	5193	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5289	5	5289	5	0.00
15/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	5241	5	5241	5	0.00
15/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4119	4	4119	4	0.00
15/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4080	4	4080	4	0.00
15/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4159	4	4159	4	0.00
15/03/2017	2046 On 04-May-17			Bond Future	131.89	131.3502	131.8938	131.3502	20,133.00
15/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6436	7	6436	7	0.00
15/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6446	7	6446	7	0.00
15/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6426	7	6426	7	0.00
15/03/2017	2046 On 03-August-17			Bond Future	134.44	133.8871	134.4417	133.8871	0.00
15/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6748	7	6748	7	0.00
15/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6728	7	6728	7	0.00
15/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6738	7	6738	7	0.00
15/03/2017	2046 On 02-November-17			Bond Future	135.51	134.9512	135.5138	134.9512	0.00
15/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	796	1	796	1	0.00
15/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	806	1	806	1	0.00
15/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	786	1	786	1	0.00
15/03/2017	2050 On 04-May-17			Bond Future	142.73	142.7425	142.7340	142.7425	24,054.00
15/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5106	5	5106	5	0.00
15/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5096	5	5096	5	0.00
15/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5116	5	5116	5	0.00
15/03/2017	2050 On 03-August-17			Bond Future	143.81	143.8204	143.8125	143.8204	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
15/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5408	5	5408	5	0.00
15/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5428	5	5428	5	0.00
15/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5418	5	5418	5	0.00
15/03/2017	2050 On 02-November-17			Bond Future	146.68	146.6869	146.6752	146.6869	0.00
15/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2025	2	2025	2	0.00
15/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2005	2	2005	2	0.00
15/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2015	2	2015	2	0.00
15/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
15/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
15/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	AL37 On 04-May-17			Index Future	531.00	529.9400	530.9990	529.9400	1.00
15/03/2017	AL37 On 03-August-17			Index Future	541.16	540.0740	541.1550	540.0740	0.00
15/03/2017	AL37 On 02-November-17			Index Future	551.81	550.7150	551.8050	550.7150	0.00
15/03/2017	AL7T On 04-May-17			Index Future	614.36	612.4630	614.3570	612.4630	0.00
15/03/2017	AL7T On 03-August-17			Index Future	626.11	624.1750	626.1070	624.1750	0.00
15/03/2017	AL7T On 02-November-17			Index Future	638.43	636.4730	638.4290	636.4730	0.00
15/03/2017	ALBI On 04-May-17			Index Future	559.45	557.4300	559.4450	557.4300	598.00
15/03/2017	ALBI On 03-August-17			Index Future	570.14	568.0890	570.1440	568.0890	0.00
15/03/2017	ALBI On 02-November-17			Index Future	581.37	579.2820	581.3650	579.2820	0.00
15/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	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
15/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2017	EL28 On 04-May-17			Bond Future	128.97	128.9690	128.9683	128.9690	0.00
15/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8932	9	8932	9	0.00
15/03/2017	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
15/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8952	9	8952	9	0.00
15/03/2017	EL28 On 03-August-17			Bond Future	131.46	131.4597	131.4595	131.4597	0.00
15/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3711	4	3711	4	0.00
15/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3701	4	3701	4	0.00
15/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3721	4	3721	4	0.00
15/03/2017	EL28 On 02-November-17			Bond Future	132.31	132.3127	132.3093	132.3127	0.00
15/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1561	2	1561	2	0.00
15/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1581	2	1581	2	0.00
15/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1571	2	1571	2	0.00
15/03/2017	ES33 On 04-May-17			Bond Future	10.36	78.4980	10.3567	78.4980	9,466.00
15/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1237	1	1237	1	0.00
15/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1173	1	1173	1	0.00
15/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1300	1	1300	1	0.00
15/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 03-August-17			Bond Future	10.43	79.9991	10.4323	79.9991	0.00
15/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	746	0	746	0	0.00
15/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	620	0	620	0	0.00
15/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	683	0	683	0	0.00
15/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 02-November-17			Bond Future	10.51	77.7828	10.5067	77.7828	0.00
15/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	958	1	958	1	0.00
15/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1081	1	1081	1	0.00
15/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1020	1	1020	1	0.00
15/03/2017	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
15/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
15/03/2017	ES42 On 04-May-17			Bond Future	10.49	82.4428	10.4878	82.4428	8,777.00
15/03/2017	ES42 On 03-August-17			Bond Future	10.56	84.0193	10.5616	84.0193	0.00
15/03/2017	ES42 On 02-November-17			Bond Future	10.63	81.4132	10.6332	81.4132	0.00
15/03/2017	GOVI On 04-May-17			GOVI	557.21	555.1910	557.2050	555.1910	396.00
15/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2950150	293	2950150	293	0.00
15/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2950050	293	2950050	293	0.00
15/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2950250	293	2950250	293	0.00
15/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 03-August-17			GOVI	567.86	565.8080	567.8620	565.8080	0.00
15/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	67620	5	67620	5	0.00
15/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	67520	5	67520	5	0.00
15/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	67720	5	67720	5	0.00
15/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 02-November-17			GOVI	579.04	576.9560	579.0380	576.9560	0.00
15/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	65980	5	65980	5	0.00
15/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	65880	5	65880	5	0.00
15/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	65780	4	65780	4	0.00
15/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2017	IGOV On 04-May-17			Index Future	252.10	252.0220	252.0970	252.0220	922.00
15/03/2017	IGOV On 03-August-17			Index Future	256.97	256.8900	256.9670	256.8900	412.00
15/03/2017	IGOV On 02-November-17			Index Future	262.08	262.0090	262.0820	262.0090	0.00
15/03/2017	ILBI On 04-May-17			Index Future	683.42	683.4160	683.4160	683.4160	0.00
15/03/2017	ILBI On 03-August-17			Index Future	696.40	696.4020	696.4020	696.4020	0.00
15/03/2017	ILBI On 02-November-17			Index Future	710.40	710.3960	710.3960	710.3960	0.00
15/03/2017	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
15/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6081	99.6071	99.6081	0.00
15/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6184	99.6182	99.6184	0.00
15/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8427	99.8410	99.8427	0.00
15/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.82	99.8208	99.8155	99.8208	0.00
15/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.03	100.0388	100.0330	100.0388	0.00
15/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8674	99.8653	99.8674	0.00
15/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.10	99.1074	99.1023	99.1074	0.00
15/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.72	98.7219	98.7154	98.7219	0.00
15/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.73	98.7381	98.7314	98.7381	0.00
15/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.18	99.1900	99.1800	99.1900	0.00
15/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.63	99.6373	99.6339	99.6373	0.00
15/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.11	100.1146	100.1082	100.1146	0.00
15/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.16	97.2079	97.1614	97.2079	0.00
15/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.46	96.5104	96.4625	96.5104	0.00
15/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.73	95.7778	95.7290	95.7778	0.00
15/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.98	96.0293	95.9815	96.0293	0.00
15/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.21	98.2592	98.2130	98.2592	51.00
15/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.39	98.4333	98.3879	98.4333	0.00
15/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.63	99.6685	99.6266	99.6685	0.00
15/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.82	96.8493	96.8174	96.8493	0.00
15/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.88	93.9137	93.8772	93.9137	0.00
15/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.65	92.6949	92.6519	92.6949	0.00
15/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.80	94.8471	94.7973	94.8471	0.00
15/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.52	98.5777	98.5220	98.5777	0.00
15/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.11	97.1744	97.1125	97.1744	0.00
15/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.15	99.2182	99.1538	99.2182	0.00
15/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
15/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
15/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
15/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
15/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
15/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
15/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
15/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
15/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
15/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
15/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
15/03/2017	R023 On 04-May-17			Bond Future	8.21	99.1286	8.2100	99.1286	19,233.00
15/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1961	2	1961	2	0.00
15/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2031	2	2031	2	0.00
15/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1996	2	1996	2	0.00
15/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	272	0	272	0	0.00
15/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	263	0	263	0	0.00
15/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	254	0	254	0	0.00
15/03/2017	R023 On 03-August-17			Bond Future	8.23	101.0242	8.2322	101.0242	0.00
15/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2300	2	2300	2	0.00
15/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2357	2	2357	2	0.00
15/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2328	2	2328	2	0.00
15/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	806	1	806	1	0.00
15/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	792	1	792	1	0.00
15/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	778	1	778	1	0.00
15/03/2017	R023 On 02-November-17			Bond Future	8.25	99.0833	8.2490	99.0833	0.00
15/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2353	2	2353	2	0.00
15/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2405	2	2405	2	0.00
15/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2379	2	2379	2	0.00
15/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1049	1	1049	1	0.00
15/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1034	1	1034	1	0.00
15/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1064	1	1064	1	0.00
15/03/2017	R035 On 04-May-17			Bond Future	9.33	97.3145	9.3298	97.3145	8,250.00
15/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1650	1	1650	1	0.00
15/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1813	1	1813	1	0.00
15/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1731	1	1731	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
15/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 03-August-17			Bond Future	9.37	99.1755	9.3733	99.1755	0.00
15/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	1201	1	1201	1	0.00
15/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	1120	1	1120	1	0.00
15/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	1038	1	1038	1	0.00
15/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 02-November-17			Bond Future	9.41	96.6274	9.4145	96.6274	0.00
15/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1498	1	1498	1	0.00
15/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1577	1	1577	1	0.00
15/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	1418	1	1418	1	0.00
15/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R186 On 04-May-17			Bond Future	8.66	115.4501	8.6631	115.4501	109,774.00
15/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3923	4	3923	4	0.00
15/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2311	2	2311	2	0.00
15/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2547	2	2547	2	0.00
15/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1517	1	1517	1	500.00
15/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2404	2	2404	2	0.00
15/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2744	2	2744	2	0.00
15/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2357	2	2357	2	0.00
15/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	736	1	736	1	500.00
15/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2596	2	2596	2	0.00
15/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	573	1	573	1	0.00
15/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	279	0	279	0	5,209.00
15/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	751	1	751	1	0.00
15/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	648	1	648	1	500.00
15/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	628	1	628	1	2,600.00
15/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	729	1	729	1	0.00
15/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2299	3	2299	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
15/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	708	1	708	1	0.00
15/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1261	1	1261	1	0.00
15/03/2017	R186 On 03-August-17			Bond Future	8.70	112.3548	8.7004	112.3548	0.00
15/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5904	6	5904	6	0.00
15/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5140	5	5140	5	0.00
15/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3217	3	3217	3	0.00
15/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3135	3	3135	3	0.00
15/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3176	3	3176	3	0.00
15/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2896	3	2896	3	0.00
15/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	646	1	646	1	6,500.00
15/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	842	1	842	1	750.00
15/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1723	2	1723	2	0.00
15/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1672	2	1672	2	0.00
15/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1886	2	1886	2	750.00
15/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1697	2	1697	2	0.00
15/03/2017	R186 On 02-November-17			Bond Future	8.73	114.5693	8.7295	114.5693	0.00
15/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3558	3	3558	3	0.00
15/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3595	3	3595	3	0.00
15/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3633	3	3633	3	0.00
15/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2535	3	2535	3	0.00
15/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2507	3	2507	3	0.00
15/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2563	3	2563	3	0.00
15/03/2017	R197 On 04-May-17			Bond Future	301.20	301.2183	301.1994	301.2183	1,063.00
15/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7391	7	7391	7	0.00
15/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7401	7	7401	7	0.00
15/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7381	7	7381	7	0.00
15/03/2017	R197 On 03-August-17			Bond Future	300.06	300.0831	300.0649	300.0831	0.00
15/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7985	8	7985	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
15/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8005	8	8005	8	0.00
15/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7995	8	7995	8	0.00
15/03/2017	R197 On 02-November-17			Bond Future	306.04	306.0642	306.0382	306.0642	0.00
15/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	868	1	868	1	0.00
15/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	878	1	878	1	0.00
15/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	888	1	888	1	0.00
15/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 04-May-17			Bond Future	247.85	247.8659	247.8513	247.8659	33,757.00
15/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8859	9	8859	9	0.00
15/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8869	9	8869	9	0.00
15/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8879	9	8879	9	0.00
15/03/2017	R202 On 03-August-17			Bond Future	248.95	248.9601	248.9462	248.9601	0.00
15/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9414	9	9414	9	0.00
15/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9424	9	9424	9	0.00
15/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9404	9	9404	9	0.00
15/03/2017	R202 On 02-November-17			Bond Future	253.90	253.9221	253.9019	253.9221	0.00
15/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	12	0	12	0	0.00
15/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	2	0	2	0	0.00
15/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	8	0	8	0	0.00
15/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R203 On 04-May-17			Bond Future	7.15	101.5395	7.1520	101.5395	31,101.00
15/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	11	0	11	0	0.00
15/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	13	0	13	0	0.00
15/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	12	0	12	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
15/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	93	0	93	0	0.00
15/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	91	0	91	0	0.00
15/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	96	0	96	0	0.00
15/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
15/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
15/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
15/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
15/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
15/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
15/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
15/03/2017	R204 On 04-May-17			Bond Future	7.42	103.8451	7.4153	103.8451	27,189.00
15/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	743	1	743	1	0.00
15/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	771	1	771	1	0.00
15/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	757	1	757	1	0.00
15/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	14	0	14	0	0.00
15/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	13	0	13	0	0.00
15/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	15	0	15	0	0.00
15/03/2017	R204 On 03-August-17			Bond Future	7.35	101.7906	7.3515	101.7906	0.00
15/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	639	1	639	1	0.00
15/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	649	1	649	1	0.00
15/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	659	1	659	1	0.00
15/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	127	0	127	0	0.00
15/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	124	0	124	0	0.00
15/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	121	0	121	0	0.00
15/03/2017	R204 On 02-November-17			Bond Future	7.20	103.7968	7.2012	103.7968	0.00
15/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	674	1	674	1	0.00
15/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	656	1	656	1	0.00
15/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	665	1	665	1	0.00
15/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	84	0	84	0	0.00
15/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	82	0	82	0	0.00
15/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	80	0	80	0	0.00
15/03/2017	R207 On 04-May-17			Bond Future	7.67	101.1600	7.6663	101.1600	72,613.00
15/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1284	1	1284	1	0.00
15/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1327	1	1327	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
15/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1305	1	1305	1	0.00
15/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	24	0	24	0	0.00
15/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	27	0	27	0	0.00
15/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	26	0	26	0	0.00
15/03/2017	R207 On 03-August-17			Bond Future	7.66	99.4512	7.6610	99.4512	0.00
15/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1314	1	1314	1	51.00
15/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1689	2	1689	2	0.00
15/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1671	2	1671	2	0.00
15/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1708	2	1708	2	0.00
15/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	103	0	103	0	0.00
15/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	173	0	173	0	0.00
15/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	98	0	98	0	0.00
15/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	101	0	101	0	0.00
15/03/2017	R207 On 02-November-17			Bond Future	7.61	101.4113	7.6146	101.4113	0.00
15/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1119	1	1119	1	0.00
15/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1147	1	1147	1	0.00
15/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1133	1	1133	1	0.00
15/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	298	0	298	0	0.00
15/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	292	0	292	0	0.00
15/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	303	0	303	0	0.00
15/03/2017	R208 On 04-May-17			Bond Future	7.82	97.0140	7.8226	97.0140	21,334.00
15/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1809	2	1809	2	0.00
15/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1867	2	1867	2	0.00
15/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1838	2	1838	2	0.00
15/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	60	0	60	0	0.00
15/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	54	0	54	0	0.00
15/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	57	0	57	0	0.00
15/03/2017	R208 On 03-August-17			Bond Future	7.83	98.8692	7.8269	98.8692	0.00
15/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1800	2	1800	2	0.00
15/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1845	2	1845	2	0.00
15/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1822	2	1822	2	0.00
15/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	360	0	360	0	0.00
15/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	352	0	352	0	0.00
15/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	367	0	367	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
15/03/2017	R208 On 02-November-17			Bond Future	7.81	97.4149	7.8146	97.4149	0.00
15/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1573	1	1573	1	0.00
15/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1612	1	1612	1	0.00
15/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1593	1	1593	1	0.00
15/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	519	1	519	1	0.00
15/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	511	1	511	1	0.00
15/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	528	1	528	1	0.00
15/03/2017	R209 On 04-May-17			Bond Future	9.32	73.2897	9.3184	73.2897	62,889.00
15/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2813	3	2813	3	0.00
15/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	508	0	508	0	1,130.00
15/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2053	2	2053	2	0.00
15/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2094	2	2094	2	0.00
15/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1551	1	1551	1	0.00
15/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2137	2	2137	2	0.00
15/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	687	1	687	1	1,130.00
15/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3293	4	3293	4	0.00
15/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1075	1	1075	1	0.00
15/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1469	2	1469	2	1,130.00
15/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1048	1	1048	1	0.00
15/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1022	1	1022	1	0.00
15/03/2017	R209 On 03-August-17			Bond Future	9.36	74.6912	9.3584	74.6912	0.00
15/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2888	3	2888	3	0.00
15/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2851	3	2851	3	0.00
15/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2925	3	2925	3	0.00
15/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2327	2	2327	2	0.00
15/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2296	2	2296	2	0.00
15/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2359	2	2359	2	0.00
15/03/2017	R209 On 02-November-17			Bond Future	9.39	73.0125	9.3946	73.0125	0.00
15/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3750	4	3750	4	0.00
15/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3676	4	3676	4	0.00
15/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3713	4	3713	4	0.00
15/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2763	3	2763	3	0.00
15/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2823	3	2823	3	0.00
15/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2793	3	2793	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
15/03/2017	R210 On 04-May-17			Bond Future	186.97	186.9818	186.9704	186.9818	1,698.00
15/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5340	5	5340	5	0.00
15/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5360	5	5360	5	0.00
15/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5350	5	5350	5	0.00
15/03/2017	R210 On 03-August-17			Bond Future	190.58	190.5930	190.5821	190.5930	0.00
15/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5708	6	5708	6	0.00
15/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5718	6	5718	6	0.00
15/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5698	6	5698	6	0.00
15/03/2017	R210 On 02-November-17			Bond Future	191.94	191.9597	191.9440	191.9597	0.00
15/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	136	0	136	0	0.00
15/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	126	0	126	0	0.00
15/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	146	0	146	0	0.00
15/03/2017	R212 On 04-May-17			Bond Future	149.11	149.1238	149.1144	149.1238	3,258.00
15/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3126	3	3126	3	0.00
15/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3116	3	3116	3	0.00
15/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3136	3	3136	3	0.00
15/03/2017	R212 On 03-August-17			Bond Future	149.94	149.9540	149.9449	149.9540	0.00
15/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3395	3	3395	3	0.00
15/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3405	3	3405	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
15/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3415	3	3415	3	0.00
15/03/2017	R212 On 02-November-17			Bond Future	152.93	152.9428	152.9299	152.9428	0.00
15/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	520	1	520	1	0.00
15/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	510	1	510	1	0.00
15/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	530	1	530	1	0.00
15/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
15/03/2017	R213 On 04-May-17			Bond Future	9.08	84.7519	9.0823	84.7519	44,651.00
15/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2550	2	2550	2	0.00
15/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2644	2	2644	2	0.00
15/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2597	2	2597	2	0.00
15/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	714	1	714	1	0.00
15/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	694	1	694	1	0.00
15/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	734	1	734	1	0.00
15/03/2017	R213 On 03-August-17			Bond Future	9.12	86.3726	9.1207	86.3726	0.00
15/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3273	3	3273	3	0.00
15/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3313	3	3313	3	0.00
15/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3353	3	3353	3	0.00
15/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1839	2	1839	2	0.00
15/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1813	2	1813	2	0.00
15/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1866	2	1866	2	0.00
15/03/2017	R213 On 02-November-17			Bond Future	9.16	84.5234	9.1569	84.5234	0.00
15/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3811	4	3811	4	0.00
15/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3734	4	3734	4	0.00
15/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3773	4	3773	4	0.00
15/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2515	3	2515	3	0.00
15/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2487	3	2487	3	0.00
15/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2460	3	2460	3	0.00
15/03/2017	R214 On 04-May-17			Bond Future	9.38	73.5810	9.3821	73.5810	34,975.00
15/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2320	2	2320	2	0.00
15/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2411	2	2411	2	0.00
15/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2365	2	2365	2	0.00
15/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1033	1	1033	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
15/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1007	1	1007	1	0.00
15/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	981	1	981	1	0.00
15/03/2017	R214 On 03-August-17			Bond Future	9.42	74.9881	9.4206	74.9881	0.00
15/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	3066	3	3066	3	0.00
15/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3106	3	3106	3	0.00
15/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3145	3	3145	3	0.00
15/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2387	3	2387	3	0.00
15/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2355	3	2355	3	0.00
15/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2420	3	2420	3	0.00
15/03/2017	R214 On 02-November-17			Bond Future	9.46	73.1682	9.4571	73.1682	0.00
15/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3900	4	3900	4	0.00
15/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3978	4	3978	4	0.00
15/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3939	4	3939	4	0.00
15/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2956	3	2956	3	0.00
15/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3019	3	3019	3	0.00
15/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2987	3	2987	3	0.00
15/03/2017	R248 On 04-May-17			Bond Future	9.44	94.2434	9.4429	94.2434	70,672.00
15/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3346	3	3346	3	0.00
15/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3288	3	3288	3	0.00
15/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	3229	3	3229	3	0.00
15/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1293	1	1293	1	0.00
15/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1261	1	1261	1	0.00
15/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1325	2	1325	2	0.00
15/03/2017	R248 On 03-August-17			Bond Future	9.48	96.0456	9.4831	96.0456	170.00
15/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	4076	4	4076	4	0.00
15/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	4126	4	4126	4	0.00
15/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	4027	4	4027	4	0.00
15/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3234	3	3234	3	0.00
15/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3275	4	3275	4	0.00
15/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3318	4	3318	4	0.00
15/03/2017	R248 On 02-November-17			Bond Future	9.52	93.4993	9.5212	93.4993	0.00
15/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	5150	5	5150	5	0.00
15/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	5249	5	5249	5	0.00
15/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	5199	5	5199	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4066	4	4066	4	0.00
15/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4026	4	4026	4	0.00
15/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	3985	4	3985	4	0.00