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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
22/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	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
22/03/2017	2025 On 04-May-17			Bond Future	129.34	129.3529	129.3450	129.3529	3,234.00
22/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3225	3	3225	3	0.00
22/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3215	3	3215	3	0.00
22/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3235	3	3235	3	0.00
22/03/2017	2025 On 03-August-17			Bond Future	130.50	130.5046	130.4952	130.5046	0.00
22/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3465	3	3465	3	0.00
22/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3485	3	3485	3	0.00
22/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3475	3	3475	3	0.00
22/03/2017	2025 On 02-November-17			Bond Future	133.09	133.1010	133.0898	133.1010	0.00
22/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	130	0	130	0	0.00
22/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	110	0	110	0	0.00
22/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	120	0	120	0	0.00
22/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2029 On 04-May-17			Bond Future	100.74	100.7459	100.7402	100.7459	2,272.00
22/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	90	0	90	0	0.00
22/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	70	0	70	0	0.00
22/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	80	0	80	0	0.00
22/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 04-May-17			Bond Future	8.74	95.7965	8.7429	95.7965	32,136.00
22/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	4221	4	4221	4	0.00
22/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	4153	3	4153	3	0.00
22/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	4084	3	4084	3	0.00
22/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/03/2017	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
22/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 03-August-17			Bond Future	8.78	93.6209	8.7776	93.6209	0.00
22/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	3860	3	3860	3	0.00
22/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	3928	3	3928	3	0.00
22/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	3996	3	3996	3	0.00
22/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 02-November-17			Bond Future	8.80	95.4629	8.8017	95.4629	0.00
22/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	3853	3	3853	3	0.00
22/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	3785	3	3785	3	0.00
22/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	3718	3	3718	3	0.00
22/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2032 On 04-May-17			Bond Future	8.88	94.9341	8.8821	94.9341	22,637.00
22/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	4642	4	4642	4	0.00
22/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	4578	4	4578	4	0.00
22/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	4514	4	4514	4	0.00
22/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	255	0	255	0	0.00
22/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	264	0	264	0	0.00
22/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	245	0	245	0	0.00
22/03/2017	2032 On 03-August-17			Bond Future	8.92	96.7487	8.9156	96.7487	0.00
22/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	5229	5	5229	5	0.00
22/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	5123	5	5123	5	0.00
22/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	5176	5	5176	5	0.00
22/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1199	1	1199	1	0.00
22/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1239	1	1239	1	0.00
22/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1219	1	1219	1	0.00
22/03/2017	2032 On 02-November-17			Bond Future	8.94	94.4930	8.9445	94.4930	0.00
22/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	5822	5	5822	5	0.00
22/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	5872	5	5872	5	0.00
22/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	5922	5	5922	5	0.00
22/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	1806	2	1806	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
22/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	1828	2	1828	2	0.00
22/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	1783	2	1783	2	0.00
22/03/2017	2033 On 04-May-17			Bond Future	106.79	106.5072	106.7916	106.5072	5,778.00
22/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4048	4	4048	4	0.00
22/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4058	4	4058	4	0.00
22/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4038	4	4038	4	0.00
22/03/2017	2033 On 03-August-17			Bond Future	108.85	108.5631	108.8519	108.5631	0.00
22/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4268	5	4268	5	0.00
22/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4278	5	4278	5	0.00
22/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4288	5	4288	5	0.00
22/03/2017	2033 On 02-November-17			Bond Future	109.93	109.6327	109.9259	109.6327	0.00
22/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	154	0	154	0	0.00
22/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	164	0	164	0	0.00
22/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	144	0	144	0	0.00
22/03/2017	2037 On 04-May-17			Bond Future	9.15	95.8083	9.1451	95.8083	52,467.00
22/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	4281	4	4281	4	0.00
22/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	4150	4	4150	4	0.00
22/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	4215	4	4215	4	0.00
22/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	501	1	501	1	0.00
22/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	485	1	485	1	0.00
22/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	469	1	469	1	0.00
22/03/2017	2037 On 03-August-17			Bond Future	9.19	93.3825	9.1853	93.3825	160.00
22/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	5060	5	5060	5	0.00
22/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	5005	5	5005	5	0.00
22/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	4951	5	4951	5	0.00

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22/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	1798	2	1798	2	0.00
22/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	1771	2	1771	2	0.00
22/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	1825	2	1825	2	0.00
22/03/2017	2037 On 02-November-17			Bond Future	9.22	95.2199	9.2162	95.2199	0.00
22/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	6246	6	6246	6	0.00
22/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	6297	6	6297	6	0.00
22/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	6194	6	6194	6	0.00
22/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	2562	3	2562	3	0.00
22/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	2591	3	2591	3	0.00
22/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	2619	3	2619	3	0.00
22/03/2017	2038 On 04-May-17			Bond Future	133.83	133.8353	133.8270	133.8353	20,553.00
22/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5953	6	5953	6	0.00
22/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5963	6	5963	6	0.00
22/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5943	6	5943	6	0.00
22/03/2017	2038 On 03-August-17			Bond Future	134.90	134.9053	134.8954	134.9053	0.00
22/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6275	6	6275	6	0.00
22/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6265	6	6265	6	0.00
22/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6285	6	6285	6	0.00
22/03/2017	2038 On 02-November-17			Bond Future	137.58	137.5892	137.5775	137.5892	0.00
22/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	778	1	778	1	0.00
22/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	758	1	758	1	0.00
22/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	768	1	768	1	0.00
22/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2040 On 04-May-17			Bond Future	9.16	100.2687	9.1596	100.2687	9,680.00
22/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	4765	4	4765	4	0.00
22/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	4836	4	4836	4	0.00

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22/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	4694	4	4694	4	0.00
22/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	508	1	508	1	0.00
22/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	525	1	525	1	0.00
22/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	492	1	492	1	0.00
22/03/2017	2040 On 03-August-17			Bond Future	9.20	97.6777	9.1988	97.6777	0.00
22/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	5631	5	5631	5	0.00
22/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	5749	5	5749	5	0.00
22/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	5690	5	5690	5	0.00
22/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	1899	2	1899	2	0.00
22/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	1871	2	1871	2	0.00
22/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	1928	2	1928	2	0.00
22/03/2017	2040 On 02-November-17			Bond Future	9.23	99.5995	9.2289	99.5995	0.00
22/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	6769	6	6769	6	0.00
22/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	6825	6	6825	6	0.00
22/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	6714	6	6714	6	0.00
22/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	2890	3	2890	3	0.00
22/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	2921	3	2921	3	0.00
22/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	2953	3	2953	3	0.00
22/03/2017	2044 On 04-May-17			Bond Future	9.19	97.3137	9.1942	97.3137	22,991.00
22/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	4879	4	4879	4	0.00
22/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	4808	4	4808	4	0.00
22/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	4951	4	4951	4	0.00
22/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	520	1	520	1	0.00
22/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	504	1	504	1	0.00
22/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	537	1	537	1	0.00
22/03/2017	2044 On 03-August-17			Bond Future	9.23	94.7915	9.2324	94.7915	0.00
22/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	5724	5	5724	5	0.00
22/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	5606	5	5606	5	0.00
22/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	5665	5	5665	5	0.00
22/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2060	2	2060	2	0.00
22/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2030	2	2030	2	0.00
22/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2000	2	2000	2	0.00
22/03/2017	2044 On 02-November-17			Bond Future	9.26	96.6565	9.2619	96.6565	0.00
22/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	6741	6	6741	6	0.00

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22/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	6851	6	6851	6	0.00
22/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	6796	6	6796	6	0.00
22/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3093	3	3093	3	0.00
22/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3061	3	3061	3	0.00
22/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3126	3	3126	3	0.00
22/03/2017	2046 On 04-May-17			Bond Future	131.88	131.8829	131.8752	131.8829	20,133.00
22/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6455	6	6455	6	0.00
22/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6465	6	6465	6	0.00
22/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6445	6	6445	6	0.00
22/03/2017	2046 On 03-August-17			Bond Future	134.42	134.4287	134.4194	134.4287	0.00
22/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6771	7	6771	7	0.00
22/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6751	7	6751	7	0.00
22/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6761	7	6761	7	0.00
22/03/2017	2046 On 02-November-17			Bond Future	135.49	135.4988	135.4878	135.4988	0.00
22/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	822	1	822	1	0.00
22/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	832	1	832	1	0.00
22/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	812	1	812	1	0.00
22/03/2017	2050 On 04-May-17			Bond Future	142.38	142.3919	142.3834	142.3919	24,054.00
22/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5457	5	5457	5	0.00
22/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5447	5	5447	5	0.00
22/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5467	5	5467	5	0.00
22/03/2017	2050 On 03-August-17			Bond Future	143.45	143.4620	143.4518	143.4620	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
22/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5768	6	5768	6	0.00
22/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5788	6	5788	6	0.00
22/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5778	6	5778	6	0.00
22/03/2017	2050 On 02-November-17			Bond Future	146.30	146.3159	146.3039	146.3159	0.00
22/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	1654	2	1654	2	0.00
22/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	1634	2	1634	2	0.00
22/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	1644	2	1644	2	0.00
22/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
22/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
22/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	AL37 On 04-May-17			Index Future	537.39	535.2190	537.3860	535.2190	1.00
22/03/2017	AL37 On 03-August-17			Index Future	547.66	545.4490	547.6560	545.4490	0.00
22/03/2017	AL37 On 02-November-17			Index Future	558.42	556.1770	558.4190	556.1770	0.00
22/03/2017	AL7T On 04-May-17			Index Future	625.87	622.0150	625.8730	622.0150	0.00
22/03/2017	AL7T On 03-August-17			Index Future	637.83	633.9040	637.8340	633.9040	0.00
22/03/2017	AL7T On 02-November-17			Index Future	650.37	646.3720	650.3680	646.3720	0.00
22/03/2017	ALBI On 04-May-17			Index Future	570.92	567.5910	570.9170	567.5910	598.00
22/03/2017	ALBI On 03-August-17			Index Future	581.83	578.4400	581.8270	578.4400	0.00
22/03/2017	ALBI On 02-November-17			Index Future	593.26	589.8180	593.2610	589.8180	0.00
22/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	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
22/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2017	EL28 On 04-May-17			Bond Future	128.97	128.9668	128.9660	128.9668	0.00
22/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8934	9	8934	9	0.00
22/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8944	9	8944	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
22/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8954	9	8954	9	0.00
22/03/2017	EL28 On 03-August-17			Bond Future	131.45	131.4564	131.4542	131.4564	0.00
22/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3716	4	3716	4	0.00
22/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3706	4	3706	4	0.00
22/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3726	4	3726	4	0.00
22/03/2017	EL28 On 02-November-17			Bond Future	132.30	132.3045	132.3007	132.3045	0.00
22/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
22/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1569	2	1569	2	0.00
22/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1589	2	1589	2	0.00
22/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1579	2	1579	2	0.00
22/03/2017	ES33 On 04-May-17			Bond Future	10.09	80.1303	10.0871	80.1303	9,466.00
22/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	3012	3	3012	3	0.00
22/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	2949	2	2949	2	0.00
22/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	3075	3	3075	3	0.00
22/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 03-August-17			Bond Future	10.15	81.6620	10.1542	81.6620	0.00
22/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	2554	2	2554	2	0.00
22/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	2428	2	2428	2	0.00
22/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	2491	2	2491	2	0.00
22/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 02-November-17			Bond Future	10.22	79.4756	10.2198	79.4756	0.00
22/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	2799	2	2799	2	0.00
22/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	2923	2	2923	2	0.00
22/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	2861	2	2861	2	0.00
22/03/2017	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
22/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
22/03/2017	ES42 On 04-May-17			Bond Future	10.22	84.3724	10.2179	84.3724	8,777.00
22/03/2017	ES42 On 03-August-17			Bond Future	10.28	85.9852	10.2834	85.9852	0.00
22/03/2017	ES42 On 02-November-17			Bond Future	10.35	83.4148	10.3464	83.4148	0.00
22/03/2017	GOVI On 04-May-17			GOVI	568.75	565.3860	568.7520	565.3860	398.00
22/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	3065620	303	3065620	303	0.00
22/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	3065520	303	3065520	303	0.00
22/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	3065720	303	3065720	303	0.00
22/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 03-August-17			GOVI	579.62	576.1930	579.6210	576.1930	0.00
22/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	185210	15	185210	15	0.00
22/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	185110	15	185110	15	0.00
22/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	185310	15	185310	15	0.00
22/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 02-November-17			GOVI	591.01	587.5260	591.0120	587.5260	0.00
22/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	185720	15	185720	15	0.00
22/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	185620	15	185620	15	0.00
22/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	185520	15	185520	15	0.00
22/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
22/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
22/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2017	IGOV On 04-May-17			Index Future	252.06	252.0200	252.0610	252.0200	925.00
22/03/2017	IGOV On 03-August-17			Index Future	256.92	256.8850	256.9240	256.8850	412.00
22/03/2017	IGOV On 02-November-17			Index Future	262.03	261.9950	262.0320	261.9950	0.00
22/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
22/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
22/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
22/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00

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22/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.59	99.5985	99.5941	99.5985	0.00
22/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7945	99.7737	99.7945	0.00
22/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.71	99.7370	99.7102	99.7370	0.00
22/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.9111	99.8640	99.9111	0.00
22/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.8208	99.8025	99.8208	0.00
22/03/2017	IS02 On 16-March-18			Interest Rate Swap	98.99	99.0203	98.9907	99.0203	0.00
22/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5968	98.5517	98.5968	0.00
22/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5646	98.4951	98.5646	0.00
22/03/2017	IS02 On 21-December-18			Interest Rate Swap	98.88	98.9700	98.8800	98.9700	0.00
22/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.26	99.3913	99.2595	99.3913	0.00
22/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.64	99.8191	99.6423	99.8191	0.00
22/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.26	96.6193	96.2648	96.6193	0.00
22/03/2017	IS05 On 16-March-21			Interest Rate Swap	95.50	95.8813	95.4951	95.8813	0.00
22/03/2017	IS05 On 15-June-21			Interest Rate Swap	94.69	95.1103	94.6900	95.1103	0.00
22/03/2017	IS05 On 21-September-21			Interest Rate Swap	94.85	95.3177	94.8538	95.3177	0.00
22/03/2017	IS05 On 21-December-21			Interest Rate Swap	97.02	97.5212	97.0243	97.5212	51.00
22/03/2017	IS05 On 15-March-22			Interest Rate Swap	97.15	97.6713	97.1465	97.6713	0.00
22/03/2017	IS05 On 21-June-22			Interest Rate Swap	98.32	98.8794	98.3243	98.8794	0.00
22/03/2017	IS10 On 17-December-25			Interest Rate Swap	94.96	95.6661	94.9644	95.6661	0.00
22/03/2017	IS10 On 16-March-26			Interest Rate Swap	91.96	92.6891	91.9576	92.6891	0.00
22/03/2017	IS10 On 15-June-26			Interest Rate Swap	90.69	91.4329	90.6909	91.4329	0.00
22/03/2017	IS10 On 21-September-26			Interest Rate Swap	92.82	93.5571	92.8225	93.5571	0.00
22/03/2017	IS10 On 21-December-26			Interest Rate Swap	96.57	97.2820	96.5668	97.2820	0.00
22/03/2017	IS10 On 15-March-27			Interest Rate Swap	95.12	95.8442	95.1232	95.8442	0.00
22/03/2017	IS10 On 21-June-27			Interest Rate Swap	97.16	97.8754	97.1551	97.8754	0.00
22/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
22/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
22/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
22/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
22/03/2017	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
22/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
22/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
22/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
22/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
22/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
22/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
22/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
22/03/2017	R023 On 04-May-17			Bond Future	7.91	100.2727	7.9058	100.2727	19,183.00
22/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	3124	3	3124	3	0.00
22/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	3206	3	3206	3	0.00
22/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	3165	3	3165	3	0.00
22/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	57	0	57	0	0.00
22/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	54	0	54	0	0.00
22/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	52	0	52	0	0.00
22/03/2017	R023 On 03-August-17			Bond Future	7.91	102.1893	7.9114	102.1893	0.00
22/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	3301	3	3301	3	0.00
22/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	3370	3	3370	3	0.00
22/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	3335	3	3335	3	0.00
22/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	404	1	404	1	0.00
22/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	396	1	396	1	0.00
22/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	388	0	388	0	0.00
22/03/2017	R023 On 02-November-17			Bond Future	7.91	100.2677	7.9104	100.2677	0.00
22/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	3314	3	3314	3	0.00
22/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	3376	3	3376	3	0.00
22/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	3345	3	3345	3	0.00
22/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	587	1	587	1	0.00
22/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	578	1	578	1	0.00
22/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	597	1	597	1	0.00
22/03/2017	R035 On 04-May-17			Bond Future	9.06	99.3977	9.0629	99.3977	8,250.00
22/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	3920	3	3920	3	0.00
22/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	4082	3	4082	3	0.00
22/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	4001	3	4001	3	0.00
22/03/2017	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
22/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 03-August-17			Bond Future	9.10	101.2976	9.0984	101.2976	0.00
22/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	3512	3	3512	3	0.00
22/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	3431	3	3431	3	0.00
22/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	3350	3	3350	3	0.00
22/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 02-November-17			Bond Future	9.13	98.7878	9.1317	98.7878	0.00
22/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	3852	3	3852	3	0.00
22/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	3931	3	3931	3	0.00
22/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	3772	3	3772	3	0.00
22/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R186 On 04-May-17			Bond Future	8.35	117.2548	8.3543	117.2548	112,641.00
22/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	5868	5	5868	5	0.00
22/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	3937	3	3937	3	0.00
22/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	4238	4	4238	4	0.00
22/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	2852	2	2852	2	500.00
22/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	4057	3	4057	3	0.00
22/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	4483	4	4483	4	0.00
22/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	3997	3	3997	3	0.00
22/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	1606	1	1606	1	500.00
22/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	4299	4	4299	4	0.00
22/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	142	0	142	0	0.00
22/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	53	0	53	0	5,209.00
22/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	206	0	206	0	0.00
22/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	168	0	168	0	500.00
22/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	161	0	161	0	5,209.00
22/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	198	0	198	0	0.00
22/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	998	1	998	1	0.00
22/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	190	0	190	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
22/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	425	1	425	1	0.00
22/03/2017	R186 On 03-August-17			Bond Future	8.38	114.1932	8.3791	114.1932	0.00
22/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	7766	7	7766	7	0.00
22/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	6913	6	6913	6	0.00
22/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	4664	4	4664	4	0.00
22/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	4564	4	4564	4	0.00
22/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	4614	4	4614	4	0.00
22/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	4269	4	4269	4	0.00
22/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	297	0	297	0	6,500.00
22/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	405	1	405	1	750.00
22/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	942	1	942	1	0.00
22/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	909	1	909	1	0.00
22/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1048	1	1048	1	750.00
22/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	925	1	925	1	0.00
22/03/2017	R186 On 02-November-17			Bond Future	8.40	116.4397	8.3953	116.4397	0.00
22/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	4898	4	4898	4	0.00
22/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	4943	4	4943	4	0.00
22/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	4988	5	4988	5	0.00
22/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	1631	2	1631	2	0.00
22/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	1611	2	1611	2	0.00
22/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	1652	2	1652	2	0.00
22/03/2017	R197 On 04-May-17			Bond Future	301.07	301.0871	301.0679	301.0871	1,063.00
22/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7522	8	7522	8	0.00
22/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7532	8	7532	8	0.00
22/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7512	7	7512	7	0.00
22/03/2017	R197 On 03-August-17			Bond Future	299.92	299.9466	299.9240	299.9466	0.00
22/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8126	8	8126	8	0.00
22/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8146	8	8146	8	0.00

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22/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8136	8	8136	8	0.00
22/03/2017	R197 On 02-November-17			Bond Future	305.89	305.9142	305.8874	305.9142	0.00
22/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	717	1	717	1	0.00
22/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	727	1	727	1	0.00
22/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	737	1	737	1	0.00
22/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 04-May-17			Bond Future	247.82	247.8310	247.8161	247.8310	33,757.00
22/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8894	9	8894	9	0.00
22/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8904	9	8904	9	0.00
22/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8914	9	8914	9	0.00
22/03/2017	R202 On 03-August-17			Bond Future	248.90	248.9221	248.9044	248.9221	0.00
22/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9456	9	9456	9	0.00
22/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9466	9	9466	9	0.00
22/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9446	9	9446	9	0.00
22/03/2017	R202 On 02-November-17			Bond Future	253.85	253.8743	253.8534	253.8743	0.00
22/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	37	0	37	0	0.00
22/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	57	0	57	0	0.00
22/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	47	0	47	0	0.00
22/03/2017	R203 On 04-May-17			Bond Future	7.10	101.5642	7.0990	101.5642	31,101.00
22/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	13	0	13	0	0.00
22/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	15	0	15	0	0.00
22/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	14	0	14	0	0.00
22/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	77	0	77	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
22/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	74	0	74	0	0.00
22/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	79	0	79	0	0.00
22/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
22/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
22/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
22/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
22/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
22/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
22/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
22/03/2017	R204 On 04-May-17			Bond Future	7.30	104.0137	7.2995	104.0137	27,359.00
22/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	907	1	907	1	0.00
22/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	936	1	936	1	0.00
22/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	922	1	922	1	0.00
22/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	4	0	4	0	0.00
22/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	3	0	3	0	0.00
22/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	4	0	4	0	0.00
22/03/2017	R204 On 03-August-17			Bond Future	7.21	101.9616	7.2145	101.9616	0.00
22/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	774	1	774	1	0.00
22/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	784	1	784	1	0.00
22/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	795	1	795	1	0.00
22/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	85	0	85	0	0.00
22/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	83	0	83	0	0.00
22/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	80	0	80	0	0.00
22/03/2017	R204 On 02-November-17			Bond Future	7.04	103.9675	7.0351	103.9675	0.00
22/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	821	1	821	1	0.00
22/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	802	1	802	1	0.00
22/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	811	1	811	1	0.00
22/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	53	0	53	0	0.00
22/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	51	0	51	0	0.00
22/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	50	0	50	0	0.00
22/03/2017	R207 On 04-May-17			Bond Future	7.39	101.7000	7.3880	101.7000	76,168.00
22/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1922	2	1922	2	0.00
22/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1968	2	1968	2	0.00
22/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1945	2	1945	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
22/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	2	0	2	0	0.00
22/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	2	0	2	0	0.00
22/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	2	0	2	0	0.00
22/03/2017	R207 On 03-August-17			Bond Future	7.35	100.0007	7.3519	100.0007	0.00
22/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1878	2	1878	2	51.00
22/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	2296	2	2296	2	0.00
22/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	2276	2	2276	2	0.00
22/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	2316	2	2316	2	0.00
22/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	34	0	34	0	0.00
22/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	63	0	63	0	0.00
22/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	32	0	32	0	0.00
22/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	33	0	33	0	0.00
22/03/2017	R207 On 02-November-17			Bond Future	7.27	101.9680	7.2691	101.9680	0.00
22/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1628	1	1628	1	0.00
22/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1661	1	1661	1	0.00
22/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1644	1	1644	1	0.00
22/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	124	0	124	0	0.00
22/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	122	0	122	0	0.00
22/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	127	0	127	0	0.00
22/03/2017	R208 On 04-May-17			Bond Future	7.53	97.7909	7.5321	97.7909	23,301.00
22/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2700	2	2700	2	0.00
22/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2762	2	2762	2	0.00
22/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2731	2	2731	2	0.00
22/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	6	0	6	0	0.00
22/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	5	0	5	0	0.00
22/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	6	0	6	0	0.00
22/03/2017	R208 On 03-August-17			Bond Future	7.51	99.6601	7.5144	99.6601	0.00
22/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2544	2	2544	2	0.00
22/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2596	2	2596	2	0.00
22/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2570	2	2570	2	0.00
22/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	146	0	146	0	0.00
22/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	143	0	143	0	0.00
22/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	150	0	150	0	0.00
22/03/2017	R208 On 02-November-17			Bond Future	7.48	98.2179	7.4772	98.2179	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
22/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	2280	2	2280	2	0.00
22/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	2326	2	2326	2	0.00
22/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	2302	2	2302	2	0.00
22/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	253	0	253	0	0.00
22/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	247	0	247	0	0.00
22/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	258	0	258	0	0.00
22/03/2017	R209 On 04-May-17			Bond Future	9.05	75.0308	9.0516	75.0308	62,480.00
22/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	4262	4	4262	4	0.00
22/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	1018	1	1018	1	1,130.00
22/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	3305	3	3305	3	0.00
22/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	3360	3	3360	3	0.00
22/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	2630	2	2630	2	0.00
22/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	3414	3	3414	3	0.00
22/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	240	0	240	0	1,130.00
22/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	1907	2	1907	2	0.00
22/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	431	1	431	1	0.00
22/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	652	1	652	1	1,130.00
22/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	417	1	417	1	0.00
22/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	403	1	403	1	0.00
22/03/2017	R209 On 03-August-17			Bond Future	9.08	76.4649	9.0846	76.4649	0.00
22/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3970	4	3970	4	0.00
22/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	3925	4	3925	4	0.00
22/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	4015	4	4015	4	0.00
22/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	1478	2	1478	2	0.00
22/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1455	2	1455	2	0.00
22/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	1501	2	1501	2	0.00
22/03/2017	R209 On 02-November-17			Bond Future	9.11	74.8184	9.1135	74.8184	0.00
22/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	4921	5	4921	5	0.00
22/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	4834	5	4834	5	0.00
22/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	4877	5	4877	5	0.00
22/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	1966	2	1966	2	0.00
22/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2013	2	2013	2	0.00
22/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	1990	2	1990	2	0.00
22/03/2017	R210 On 04-May-17			Bond Future	186.94	186.9540	186.9427	186.9540	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
22/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5367	5	5367	5	0.00
22/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5387	5	5387	5	0.00
22/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5377	5	5377	5	0.00
22/03/2017	R210 On 03-August-17			Bond Future	190.55	190.5630	190.5494	190.5630	0.00
22/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5741	6	5741	6	0.00
22/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5751	6	5751	6	0.00
22/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5731	6	5731	6	0.00
22/03/2017	R210 On 02-November-17			Bond Future	191.91	191.9223	191.9061	191.9223	0.00
22/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	174	0	174	0	0.00
22/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	164	0	164	0	0.00
22/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	184	0	184	0	0.00
22/03/2017	R212 On 04-May-17			Bond Future	149.43	149.2359	149.4283	149.2359	3,258.00
22/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2812	3	2812	3	0.00
22/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2802	3	2802	3	0.00
22/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2822	3	2822	3	0.00
22/03/2017	R212 On 03-August-17			Bond Future	150.26	150.0669	150.2615	150.0669	0.00
22/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3079	3	3079	3	0.00
22/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3089	3	3089	3	0.00
22/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3099	3	3099	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
22/03/2017	R212 On 02-November-17			Bond Future	153.25	153.0526	153.2492	153.0526	0.00
22/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	839	1	839	1	0.00
22/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	829	1	829	1	0.00
22/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	849	1	849	1	0.00
22/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
22/03/2017	R213 On 04-May-17			Bond Future	8.79	86.5373	8.7851	86.5373	44,651.00
22/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	4121	4	4121	4	0.00
22/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	4239	4	4239	4	0.00
22/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	4180	4	4180	4	0.00
22/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	215	0	215	0	0.00
22/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	207	0	207	0	0.00
22/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	224	0	224	0	0.00
22/03/2017	R213 On 03-August-17			Bond Future	8.81	88.1914	8.8145	88.1914	0.00
22/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	4588	4	4588	4	0.00
22/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	4636	4	4636	4	0.00
22/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	4685	4	4685	4	0.00
22/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1042	1	1042	1	0.00
22/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1024	1	1024	1	0.00
22/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1060	1	1060	1	0.00
22/03/2017	R213 On 02-November-17			Bond Future	8.84	86.3750	8.8414	86.3750	0.00
22/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	5140	5	5140	5	0.00
22/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	5049	5	5049	5	0.00
22/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	5094	5	5094	5	0.00
22/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	1671	2	1671	2	0.00
22/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	1650	2	1650	2	0.00
22/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	1629	2	1629	2	0.00
22/03/2017	R214 On 04-May-17			Bond Future	9.12	75.4488	9.1159	75.4488	34,975.00
22/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	3692	3	3692	3	0.00
22/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	3808	3	3808	3	0.00
22/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	3750	3	3750	3	0.00
22/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	407	1	407	1	0.00
22/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	394	1	394	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
22/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	381	0	381	0	0.00
22/03/2017	R214 On 03-August-17			Bond Future	9.15	76.8910	9.1475	76.8910	0.00
22/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	4275	4	4275	4	0.00
22/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	4322	4	4322	4	0.00
22/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	4370	4	4370	4	0.00
22/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	1570	2	1570	2	0.00
22/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	1546	2	1546	2	0.00
22/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	1594	2	1594	2	0.00
22/03/2017	R214 On 02-November-17			Bond Future	9.18	75.1059	9.1770	75.1059	0.00
22/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	5140	5	5140	5	0.00
22/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	5231	5	5231	5	0.00
22/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	5185	5	5185	5	0.00
22/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2136	2	2136	2	0.00
22/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2187	2	2187	2	0.00
22/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2161	2	2161	2	0.00
22/03/2017	R248 On 04-May-17			Bond Future	9.18	96.6808	9.1766	96.6808	72,762.00
22/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	5154	5	5154	5	0.00
22/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	5081	5	5081	5	0.00
22/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	5007	5	5007	5	0.00
22/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	530	1	530	1	0.00
22/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	513	1	513	1	0.00
22/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	547	1	547	1	0.00
22/03/2017	R248 On 03-August-17			Bond Future	9.21	98.5289	9.2096	98.5289	170.00
22/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	5630	5	5630	5	0.00
22/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	5689	5	5689	5	0.00
22/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	5570	5	5570	5	0.00
22/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2194	2	2194	2	0.00
22/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2225	2	2225	2	0.00
22/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2258	2	2258	2	0.00
22/03/2017	R248 On 02-November-17			Bond Future	9.24	96.0279	9.2406	96.0279	0.00
22/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	6767	6	6767	6	0.00
22/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	6882	6	6882	6	0.00
22/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	6825	6	6825	6	0.00
22/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3032	3	3032	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
22/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	2999	3	2999	3	0.00
22/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	2966	3	2966	3	0.00