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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
27/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	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
27/03/2017	2025 On 04-May-17			Bond Future	129.34	129.3399	129.3367	129.3399	3,234.00
27/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3233	3	3233	3	0.00
27/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3223	3	3223	3	0.00
27/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3243	3	3243	3	0.00
27/03/2017	2025 On 03-August-17			Bond Future	130.49	130.4890	130.4860	130.4890	0.00
27/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3474	3	3474	3	0.00
27/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3494	3	3494	3	0.00
27/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3484	3	3484	3	0.00
27/03/2017	2025 On 02-November-17			Bond Future	133.08	133.0825	133.0779	133.0825	0.00
27/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	118	0	118	0	0.00
27/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	98	0	98	0	0.00
27/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	108	0	108	0	0.00
27/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2029 On 04-May-17			Bond Future	100.73	100.7363	100.7341	100.7363	2,272.00
27/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	84	0	84	0	0.00
27/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	64	0	64	0	0.00
27/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	74	0	74	0	0.00
27/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 04-May-17			Bond Future	9.13	96.4015	9.1324	96.4015	31,886.00
27/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1438	4	1438	4	0.00
27/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1369	4	1369	4	0.00
27/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1301	4	1301	4	0.00
27/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/03/2017	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
27/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 03-August-17			Bond Future	9.18	94.2365	9.1805	94.2365	0.00
27/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1023	4	1023	4	0.00
27/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1091	4	1091	4	0.00
27/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1159	4	1159	4	0.00
27/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 02-November-17			Bond Future	9.22	96.0878	9.2182	96.0878	0.00
27/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	958	4	958	4	0.00
27/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	890	4	890	4	0.00
27/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	823	4	823	4	0.00
27/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2032 On 04-May-17			Bond Future	9.30	95.4261	9.2964	95.4261	22,637.00
27/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2113	4	2113	4	0.00
27/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2066	4	2066	4	0.00
27/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2020	4	2020	4	0.00
27/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	925	0	925	0	0.00
27/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	953	0	953	0	0.00
27/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	899	0	899	0	0.00
27/03/2017	2032 On 03-August-17			Bond Future	9.34	97.2492	9.3431	97.2492	0.00
27/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3072	5	3072	5	0.00
27/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	2991	5	2991	5	0.00
27/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3032	5	3032	5	0.00
27/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2286	1	2286	1	0.00
27/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2351	1	2351	1	0.00
27/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2318	1	2318	1	0.00
27/03/2017	2032 On 02-November-17			Bond Future	9.39	95.0007	9.3859	95.0007	0.00
27/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3719	6	3719	6	0.00
27/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3759	6	3759	6	0.00
27/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	3798	6	3798	6	0.00
27/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	3002	2	3002	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
27/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	3035	2	3035	2	0.00
27/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2970	2	2970	2	0.00
27/03/2017	2033 On 04-May-17			Bond Future	106.64	106.6421	106.6395	106.6421	5,778.00
27/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4201	4	4201	4	0.00
27/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4211	4	4211	4	0.00
27/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4191	4	4191	4	0.00
27/03/2017	2033 On 03-August-17			Bond Future	108.70	108.6987	108.6964	108.6987	0.00
27/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4424	4	4424	4	0.00
27/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4434	4	4434	4	0.00
27/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4444	4	4444	4	0.00
27/03/2017	2033 On 02-November-17			Bond Future	109.77	109.7688	109.7651	109.7688	0.00
27/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	315	0	315	0	0.00
27/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	325	0	325	0	0.00
27/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	305	0	305	0	0.00
27/03/2017	2037 On 04-May-17			Bond Future	9.56	96.1337	9.5591	96.1337	52,187.00
27/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	1791	4	1791	4	0.00
27/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	1705	4	1705	4	0.00
27/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	1748	4	1748	4	0.00
27/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1535	1	1535	1	0.00
27/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1496	1	1496	1	0.00
27/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1458	0	1458	0	0.00
27/03/2017	2037 On 03-August-17			Bond Future	9.61	93.7132	9.6118	93.7132	160.00
27/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	2901	5	2901	5	0.00
27/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	2860	5	2860	5	0.00
27/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	2821	5	2821	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
27/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3199	2	3199	2	0.00
27/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3158	2	3158	2	0.00
27/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3241	2	3241	2	0.00
27/03/2017	2037 On 02-November-17			Bond Future	9.66	95.5542	9.6553	95.5542	0.00
27/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4059	6	4059	6	0.00
27/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4100	6	4100	6	0.00
27/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4018	6	4018	6	0.00
27/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3983	3	3983	3	0.00
27/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	4022	3	4022	3	0.00
27/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	4061	3	4061	3	0.00
27/03/2017	2038 On 04-May-17			Bond Future	133.49	133.4891	133.4858	133.4891	20,553.00
27/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	6294	6	6294	6	0.00
27/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	6304	6	6304	6	0.00
27/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	6284	6	6284	6	0.00
27/03/2017	2038 On 03-August-17			Bond Future	134.55	134.5501	134.5470	134.5501	0.00
27/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6623	7	6623	7	0.00
27/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6613	7	6613	7	0.00
27/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6633	7	6633	7	0.00
27/03/2017	2038 On 02-November-17			Bond Future	137.22	137.2244	137.2195	137.2244	0.00
27/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	420	0	420	0	0.00
27/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	400	0	400	0	0.00
27/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	410	0	410	0	0.00
27/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2040 On 04-May-17			Bond Future	9.59	100.4317	9.5888	100.4317	9,680.00
27/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	1971	4	1971	4	0.00
27/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2018	4	2018	4	0.00

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27/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	1924	4	1924	4	0.00
27/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1610	1	1610	1	0.00
27/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1651	1	1651	1	0.00
27/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1570	1	1570	1	0.00
27/03/2017	2040 On 03-August-17			Bond Future	9.64	97.8430	9.6406	97.8430	0.00
27/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3203	5	3203	5	0.00
27/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3290	5	3290	5	0.00
27/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3246	5	3246	5	0.00
27/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3425	2	3425	2	0.00
27/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3382	2	3382	2	0.00
27/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3470	2	3470	2	0.00
27/03/2017	2040 On 02-November-17			Bond Future	9.68	99.7652	9.6835	99.7652	0.00
27/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4346	6	4346	6	0.00
27/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4390	6	4390	6	0.00
27/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4303	6	4303	6	0.00
27/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4506	3	4506	3	0.00
27/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4549	3	4549	3	0.00
27/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4592	3	4592	3	0.00
27/03/2017	2044 On 04-May-17			Bond Future	9.62	97.5266	9.6181	97.5266	23,791.00
27/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2065	5	2065	5	0.00
27/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2017	4	2017	4	0.00
27/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2113	5	2113	5	0.00
27/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1606	1	1606	1	0.00
27/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1566	1	1566	1	0.00
27/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1646	1	1646	1	0.00
27/03/2017	2044 On 03-August-17			Bond Future	9.67	95.0075	9.6686	95.0075	0.00
27/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3291	5	3291	5	0.00
27/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3205	5	3205	5	0.00
27/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3248	5	3248	5	0.00
27/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3633	2	3633	2	0.00
27/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3588	2	3588	2	0.00
27/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3543	2	3543	2	0.00
27/03/2017	2044 On 02-November-17			Bond Future	9.71	96.8740	9.7103	96.8740	0.00
27/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4346	6	4346	6	0.00

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27/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4433	7	4433	7	0.00
27/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4390	6	4390	6	0.00
27/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4742	3	4742	3	0.00
27/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4698	3	4698	3	0.00
27/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4787	3	4787	3	0.00
27/03/2017	2046 On 04-May-17			Bond Future	131.59	131.5945	131.5915	131.5945	20,203.00
27/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6739	7	6739	7	0.00
27/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6749	7	6749	7	0.00
27/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6729	7	6729	7	0.00
27/03/2017	2046 On 03-August-17			Bond Future	134.13	134.1325	134.1295	134.1325	0.00
27/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7061	7	7061	7	0.00
27/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7041	7	7041	7	0.00
27/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7051	7	7051	7	0.00
27/03/2017	2046 On 02-November-17			Bond Future	135.19	135.1941	135.1894	135.1941	0.00
27/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1121	1	1121	1	0.00
27/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1131	1	1131	1	0.00
27/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1111	1	1111	1	0.00
27/03/2017	2050 On 04-May-17			Bond Future	141.06	142.5428	141.0647	142.5428	24,094.00
27/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	6775	5	6775	5	0.00
27/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	6765	5	6765	5	0.00
27/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	6785	5	6785	5	0.00
27/03/2017	2050 On 03-August-17			Bond Future	142.11	143.6133	142.1068	143.6133	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
27/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	7113	6	7113	6	0.00
27/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	7133	6	7133	6	0.00
27/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	7123	6	7123	6	0.00
27/03/2017	2050 On 02-November-17			Bond Future	144.93	146.4675	144.9297	146.4675	0.00
27/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	280	2	280	2	0.00
27/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	260	2	260	2	0.00
27/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	270	2	270	2	0.00
27/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
27/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	0	0	0	0	0.00
27/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	AL37 On 04-May-17			Index Future	530.06	536.9580	530.0620	536.9580	1.00
27/03/2017	AL37 On 03-August-17			Index Future	540.19	547.2170	540.1900	547.2170	0.00
27/03/2017	AL37 On 02-November-17			Index Future	550.79	557.9650	550.7920	557.9650	0.00
27/03/2017	AL7T On 04-May-17			Index Future	611.51	625.3260	611.5140	625.3260	0.00
27/03/2017	AL7T On 03-August-17			Index Future	623.20	637.2730	623.1980	637.2730	0.00
27/03/2017	AL7T On 02-November-17			Index Future	635.43	649.7900	635.4300	649.7900	0.00
27/03/2017	ALBI On 04-May-17			Index Future	554.63	569.5350	554.6320	569.5350	593.00
27/03/2017	ALBI On 03-August-17			Index Future	565.23	580.4160	565.2290	580.4160	0.00
27/03/2017	ALBI On 02-November-17			Index Future	576.32	591.8160	576.3230	591.8160	0.00
27/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	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
27/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2017	EL28 On 04-May-17			Bond Future	129.09	129.0895	129.0887	129.0895	0.00
27/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8811	9	8811	9	0.00
27/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8821	9	8821	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
27/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8831	9	8831	9	0.00
27/03/2017	EL28 On 03-August-17			Bond Future	131.58	131.5791	131.5785	131.5791	0.00
27/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3591	4	3591	4	0.00
27/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3581	4	3581	4	0.00
27/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3601	4	3601	4	0.00
27/03/2017	EL28 On 02-November-17			Bond Future	132.42	132.4272	132.4250	132.4272	0.00
27/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
27/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1445	1	1445	1	0.00
27/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1465	1	1465	1	0.00
27/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1455	1	1455	1	0.00
27/03/2017	ES33 On 04-May-17			Bond Future	10.52	80.2568	10.5159	80.2568	9,466.00
27/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	216	3	216	3	0.00
27/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	153	3	153	3	0.00
27/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	279	3	279	3	0.00
27/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
27/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
27/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
27/03/2017	ES33 On 03-August-17			Bond Future	10.60	81.7901	10.5970	81.7901	0.00
27/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	2	0	2	0.00
27/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	2	0	2	0.00
27/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	2	0	2	0.00
27/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	421	0	421	0	0.00
27/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	295	0	295	0	0.00
27/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	358	0	358	0	0.00
27/03/2017	ES33 On 02-November-17			Bond Future	10.68	79.6039	10.6775	79.6039	0.00
27/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	2	0	2	0.00
27/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	16	3	16	3	0.00
27/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	3	0	3	0.00
27/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	46	0	46	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
27/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
27/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	108	0	108	0	0.00
27/03/2017	ES42 On 04-May-17			Bond Future	10.67	84.3641	10.6669	84.3641	8,777.00
27/03/2017	ES42 On 03-August-17			Bond Future	10.75	85.9760	10.7467	85.9760	0.00
27/03/2017	ES42 On 02-November-17			Bond Future	10.82	83.4029	10.8249	83.4029	0.00
27/03/2017	GOVI On 04-May-17			GOVI	552.66	567.5330	552.6560	567.5330	400.00
27/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2904660	305	2904660	305	0.00
27/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2904560	305	2904560	305	0.00
27/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2904760	305	2904760	305	0.00
27/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 03-August-17			GOVI	563.22	578.3750	563.2150	578.3750	0.00
27/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	21150	17	21150	17	0.00
27/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	21050	17	21050	17	0.00
27/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	21250	17	21250	17	0.00
27/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 02-November-17			GOVI	574.27	589.7350	574.2700	589.7350	0.00
27/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	18300	17	18300	17	0.00
27/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	18200	17	18200	17	0.00
27/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	18100	17	18100	17	0.00
27/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
27/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
27/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2017	IGOV On 04-May-17			Index Future	251.53	252.0960	251.5290	252.0960	925.00
27/03/2017	IGOV On 03-August-17			Index Future	256.38	256.9580	256.3810	256.9580	297.00
27/03/2017	IGOV On 02-November-17			Index Future	261.47	262.0650	261.4720	262.0650	0.00
27/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
27/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
27/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
27/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.5966	99.6094	99.5966	0.00
27/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.83	99.7805	99.8307	99.7805	0.00
27/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.81	99.7136	99.8125	99.7136	0.00
27/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.03	99.8731	100.0330	99.8731	0.00
27/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.86	99.8090	99.8576	99.8090	0.00
27/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.10	98.9962	99.0962	98.9962	0.00
27/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.72	98.5614	98.7190	98.5614	0.00
27/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.73	98.5077	98.7265	98.5077	0.00
27/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.17	98.9000	99.1700	98.9000	0.00
27/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.63	99.2832	99.6302	99.2832	0.00
27/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.10	99.6823	100.0965	99.6823	0.00
27/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.13	96.3151	97.1279	96.3151	0.00
27/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.43	95.5431	96.4309	95.5431	0.00
27/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.70	94.7471	95.7017	94.7471	0.00
27/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.95	94.9325	95.9479	94.9325	0.00
27/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.18	97.1223	98.1825	97.1223	51.00
27/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.37	97.2556	98.3670	97.2556	0.00
27/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.60	98.4349	99.5992	98.4349	0.00
27/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.66	94.9171	96.6646	94.9171	0.00
27/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.72	91.9089	93.7243	91.9089	0.00
27/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.50	90.6302	92.4980	90.6302	0.00
27/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.63	92.7441	94.6299	92.7441	0.00
27/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.35	96.4713	98.3525	96.4713	0.00
27/03/2017	IS10 On 15-March-27			Interest Rate Swap	96.95	95.0153	96.9475	95.0153	0.00
27/03/2017	IS10 On 21-June-27			Interest Rate Swap	98.98	97.0375	98.9835	97.0375	0.00
27/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
27/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
27/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
27/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
27/03/2017	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
27/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
27/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
27/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
27/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
27/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
27/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
27/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
27/03/2017	R023 On 04-May-17			Bond Future	8.25	100.6496	8.2483	100.6496	19,183.00
27/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1742	3	1742	3	0.00
27/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1812	3	1812	3	0.00
27/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1777	3	1777	3	0.00
27/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	225	0	225	0	0.00
27/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	216	0	216	0	0.00
27/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	207	0	207	0	0.00
27/03/2017	R023 On 03-August-17			Bond Future	8.27	102.5726	8.2730	102.5726	0.00
27/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2123	3	2123	3	0.00
27/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2180	3	2180	3	0.00
27/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2151	3	2151	3	0.00
27/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	806	0	806	0	0.00
27/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	792	0	792	0	0.00
27/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	778	0	778	0	0.00
27/03/2017	R023 On 02-November-17			Bond Future	8.29	100.6557	8.2935	100.6557	0.00
27/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2185	3	2185	3	0.00
27/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2236	3	2236	3	0.00
27/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2210	3	2210	3	0.00
27/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1066	1	1066	1	0.00
27/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1050	1	1050	1	0.00
27/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1081	1	1081	1	0.00
27/03/2017	R035 On 04-May-17			Bond Future	9.48	99.6336	9.4770	99.6336	8,250.00
27/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	433	4	433	4	0.00
27/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	595	4	595	4	0.00
27/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	514	4	514	4	0.00
27/03/2017	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
27/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R035 On 03-August-17			Bond Future	9.53	101.5372	9.5252	101.5372	0.00
27/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	3	0	3	0.00
27/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	3	0	3	0.00
27/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	3	0	3	0.00
27/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	42	0	42	0	0.00
27/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	204	0	204	0	0.00
27/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	123	0	123	0	0.00
27/03/2017	R035 On 02-November-17			Bond Future	9.57	99.0292	9.5717	99.0292	0.00
27/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	226	3	226	3	0.00
27/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	306	4	306	4	0.00
27/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	146	3	146	3	0.00
27/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R186 On 04-May-17			Bond Future	8.74	117.8811	8.7402	117.8811	111,594.00
27/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3362	6	3362	6	0.00
27/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	1792	4	1792	4	0.00
27/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2017	4	2017	4	0.00
27/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	1881	4	1881	4	0.00
27/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2205	4	2205	4	0.00
27/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1067	3	1067	3	500.00
27/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	1836	4	1836	4	0.00
27/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	423	2	423	2	500.00
27/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2063	4	2063	4	0.00
27/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	568	0	568	0	0.00
27/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	250	0	250	0	5,209.00
27/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	766	0	766	0	0.00
27/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	650	0	650	0	500.00
27/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	629	0	629	0	5,209.00
27/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	742	0	742	0	0.00
27/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2519	1	2519	1	0.00
27/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	718	0	718	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
27/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1344	0	1344	0	0.00
27/03/2017	R186 On 03-August-17			Bond Future	8.78	114.8303	8.7810	114.8303	133.00
27/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5384	8	5384	8	0.00
27/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4635	7	4635	7	0.00
27/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2782	5	2782	5	0.00
27/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2705	4	2705	4	0.00
27/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2479	4	2479	4	0.00
27/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2743	5	2743	5	0.00
27/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	671	0	671	0	6,500.00
27/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	883	0	883	0	750.00
27/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1839	1	1839	1	0.00
27/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1783	1	1783	1	0.00
27/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2014	1	2014	1	750.00
27/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1811	1	1811	1	0.00
27/03/2017	R186 On 02-November-17			Bond Future	8.81	117.0861	8.8143	117.0861	0.00
27/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3152	5	3152	5	0.00
27/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3187	5	3187	5	0.00
27/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3223	5	3223	5	0.00
27/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2689	2	2689	2	0.00
27/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2659	2	2659	2	0.00
27/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2719	2	2719	2	0.00
27/03/2017	R197 On 04-May-17			Bond Future	301.13	301.1407	301.1330	301.1407	1,063.00
27/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7457	7	7457	7	0.00
27/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7467	7	7467	7	0.00
27/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7447	7	7447	7	0.00
27/03/2017	R197 On 03-August-17			Bond Future	299.99	299.9960	299.9887	299.9960	0.00
27/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8061	8	8061	8	0.00
27/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8081	8	8081	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
27/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8071	8	8071	8	0.00
27/03/2017	R197 On 02-November-17			Bond Future	305.95	305.9586	305.9476	305.9586	0.00
27/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	778	1	778	1	0.00
27/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	788	1	788	1	0.00
27/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	798	1	798	1	0.00
27/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 04-May-17			Bond Future	246.84	248.1274	246.8411	248.1274	33,747.00
27/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	9869	9	9869	9	0.00
27/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	9879	9	9879	9	0.00
27/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	9889	9	9889	9	0.00
27/03/2017	R202 On 03-August-17			Bond Future	247.91	249.2201	247.9092	249.2201	0.00
27/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	10451	9	10451	9	0.00
27/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	10461	9	10461	9	0.00
27/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	10441	9	10441	9	0.00
27/03/2017	R202 On 02-November-17			Bond Future	252.83	254.1733	252.8333	254.1733	0.00
27/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	1057	0	1057	0	0.00
27/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	1077	0	1077	0	0.00
27/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	1067	0	1067	0	0.00
27/03/2017	R203 On 04-May-17			Bond Future	7.40	101.5557	7.4038	101.5557	31,101.00
27/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	1	0	1	0	0.00
27/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
27/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
27/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	170	0	170	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
27/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	167	0	167	0	0.00
27/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	174	0	174	0	0.00
27/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
27/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
27/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
27/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
27/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
27/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
27/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
27/03/2017	R204 On 04-May-17			Bond Future	7.58	103.9943	7.5803	103.9943	27,359.00
27/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	507	1	507	1	0.00
27/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	534	1	534	1	0.00
27/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	520	1	520	1	0.00
27/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	26	0	26	0	0.00
27/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	24	0	24	0	0.00
27/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	28	0	28	0	0.00
27/03/2017	R204 On 03-August-17			Bond Future	7.55	101.9408	7.5497	101.9408	0.00
27/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	456	1	456	1	0.00
27/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	464	1	464	1	0.00
27/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	473	1	473	1	0.00
27/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	199	0	199	0	0.00
27/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	195	0	195	0	0.00
27/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	190	0	190	0	0.00
27/03/2017	R204 On 02-November-17			Bond Future	7.45	103.9433	7.4506	103.9433	0.00
27/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	473	1	473	1	0.00
27/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	458	1	458	1	0.00
27/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	466	1	466	1	0.00
27/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	152	0	152	0	0.00
27/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	148	0	148	0	0.00
27/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	145	0	145	0	0.00
27/03/2017	R207 On 04-May-17			Bond Future	7.75	101.8615	7.7494	101.8615	76,368.00
27/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1086	2	1086	2	0.00
27/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1129	2	1129	2	0.00
27/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1108	2	1108	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
27/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	23	0	23	0	0.00
27/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	26	0	26	0	0.00
27/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	25	0	25	0	0.00
27/03/2017	R207 On 03-August-17			Bond Future	7.75	100.1643	7.7543	100.1643	0.00
27/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1137	2	1137	2	51.00
27/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1501	2	1501	2	0.00
27/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1482	2	1482	2	0.00
27/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1519	2	1519	2	0.00
27/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	117	0	117	0	0.00
27/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	199	0	199	0	0.00
27/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	111	0	111	0	0.00
27/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	114	0	114	0	0.00
27/03/2017	R207 On 02-November-17			Bond Future	7.72	102.1320	7.7219	102.1320	0.00
27/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	943	2	943	2	0.00
27/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	970	2	970	2	0.00
27/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	956	2	956	2	0.00
27/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	333	0	333	0	0.00
27/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	327	0	327	0	0.00
27/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	339	0	339	0	0.00
27/03/2017	R208 On 04-May-17			Bond Future	7.89	98.0438	7.8883	98.0438	23,301.00
27/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1585	3	1585	3	0.00
27/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1643	3	1643	3	0.00
27/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1614	3	1614	3	0.00
27/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	48	0	48	0	0.00
27/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	42	0	42	0	0.00
27/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	45	0	45	0	0.00
27/03/2017	R208 On 03-August-17			Bond Future	7.90	99.9169	7.8983	99.9169	0.00
27/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1590	2	1590	2	0.00
27/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1634	3	1634	3	0.00
27/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1612	3	1612	3	0.00
27/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	367	0	367	0	0.00
27/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	360	0	360	0	0.00
27/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	376	0	376	0	0.00
27/03/2017	R208 On 02-November-17			Bond Future	7.89	98.4769	7.8936	98.4769	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
27/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1393	2	1393	2	0.00
27/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1430	2	1430	2	0.00
27/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1411	2	1411	2	0.00
27/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	565	0	565	0	0.00
27/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	556	0	556	0	0.00
27/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	575	0	575	0	0.00
27/03/2017	R209 On 04-May-17			Bond Future	9.48	75.1911	9.4755	75.1911	59,625.00
27/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	1910	4	1910	4	0.00
27/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	191	1	191	1	1,130.00
27/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1267	3	1267	3	0.00
27/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1301	3	1301	3	0.00
27/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	875	2	875	2	0.00
27/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1335	3	1335	3	0.00
27/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	868	0	868	0	1,130.00
27/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	4060	2	4060	2	0.00
27/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1373	0	1373	0	0.00
27/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1877	1	1877	1	1,130.00
27/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1338	0	1338	0	0.00
27/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1304	0	1304	0	0.00
27/03/2017	R209 On 03-August-17			Bond Future	9.52	76.6277	9.5201	76.6277	0.00
27/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2171	4	2171	4	0.00
27/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2139	4	2139	4	0.00
27/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2203	4	2203	4	0.00
27/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2716	2	2716	2	0.00
27/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2680	2	2680	2	0.00
27/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2752	2	2752	2	0.00
27/03/2017	R209 On 02-November-17			Bond Future	9.56	74.9822	9.5614	74.9822	0.00
27/03/2017	R209 On 02-November-17	10.00	Call	Bond Future	4784	7	4784	7	0.00
27/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3057	5	3057	5	0.00
27/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	2990	5	2990	5	0.00
27/03/2017	R209 On 02-November-17	8.30	Call	Bond Future	456	1	456	1	2,800.00
27/03/2017	R209 On 02-November-17	9.00	Call	Bond Future	1539	3	1539	3	2,800.00
27/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3023	5	3023	5	0.00
27/03/2017	R209 On 02-November-17	10.00	Put	Bond Future	1933	1	1933	1	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2017	R209 On 02-November-17	9.00	Put	Bond Future	5455	4	5455	4	0.00
27/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3200	2	3200	2	0.00
27/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3268	2	3268	2	0.00
27/03/2017	R209 On 02-November-17	8.30	Put	Bond Future	9712	7	9712	7	0.00
27/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3234	2	3234	2	0.00
27/03/2017	R210 On 04-May-17			Bond Future	187.11	187.1143	187.1097	187.1143	1,698.00
27/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5200	5	5200	5	0.00
27/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5220	5	5220	5	0.00
27/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5210	5	5210	5	0.00
27/03/2017	R210 On 03-August-17			Bond Future	190.72	190.7231	190.7187	190.7231	0.00
27/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5571	6	5571	6	0.00
27/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5581	6	5581	6	0.00
27/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5561	6	5561	6	0.00
27/03/2017	R210 On 02-November-17			Bond Future	192.08	192.0817	192.0751	192.0817	0.00
27/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	5	0	5	0	0.00
27/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	5	0	5	0	0.00
27/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	15	0	15	0	0.00
27/03/2017	R212 On 04-May-17			Bond Future	149.48	149.4891	149.4850	149.4891	3,268.00
27/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2755	3	2755	3	0.00
27/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2765	3	2765	3	0.00
27/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2745	3	2745	3	0.00
27/03/2017	R212 On 03-August-17			Bond Future	150.32	150.3222	150.3184	150.3222	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
27/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3022	3	3022	3	0.00
27/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3032	3	3032	3	0.00
27/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3042	3	3042	3	0.00
27/03/2017	R212 On 02-November-17			Bond Future	153.30	153.3100	153.3042	153.3100	0.00
27/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	894	1	894	1	0.00
27/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	884	1	884	1	0.00
27/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	904	1	904	1	0.00
27/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
27/03/2017	R213 On 04-May-17			Bond Future	9.17	87.0890	9.1692	87.0890	45,131.00
27/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	1977	4	1977	4	0.00
27/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2065	4	2065	4	0.00
27/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2021	4	2021	4	0.00
27/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	734	0	734	0	0.00
27/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	711	0	711	0	0.00
27/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	757	0	757	0	0.00
27/03/2017	R213 On 03-August-17			Bond Future	9.21	88.7528	9.2107	88.7528	0.00
27/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2765	4	2765	4	0.00
27/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2802	5	2802	5	0.00
27/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	2840	5	2840	5	0.00
27/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1937	1	1937	1	0.00
27/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1909	1	1909	1	0.00
27/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1966	1	1966	1	0.00
27/03/2017	R213 On 02-November-17			Bond Future	9.25	86.9450	9.2503	86.9450	0.00
27/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3364	5	3364	5	0.00
27/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3292	5	3292	5	0.00
27/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3328	5	3328	5	0.00
27/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2698	2	2698	2	0.00
27/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2668	2	2668	2	0.00
27/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2638	2	2638	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
27/03/2017	R214 On 04-May-17			Bond Future	9.54	75.5786	9.5448	75.5786	34,975.00
27/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	1450	3	1450	3	0.00
27/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	1524	3	1524	3	0.00
27/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	1487	3	1487	3	0.00
27/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1341	0	1341	0	0.00
27/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1307	0	1307	0	0.00
27/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1273	0	1273	0	0.00
27/03/2017	R214 On 03-August-17			Bond Future	9.59	77.0225	9.5879	77.0225	0.00
27/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2351	4	2351	4	0.00
27/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2385	4	2385	4	0.00
27/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2419	4	2419	4	0.00
27/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2869	2	2869	2	0.00
27/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2832	2	2832	2	0.00
27/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2907	2	2907	2	0.00
27/03/2017	R214 On 02-November-17			Bond Future	9.63	75.2379	9.6294	75.2379	0.00
27/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3179	5	3179	5	0.00
27/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3249	5	3249	5	0.00
27/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3213	5	3213	5	0.00
27/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3456	2	3456	2	0.00
27/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3528	2	3528	2	0.00
27/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3492	2	3492	2	0.00
27/03/2017	R248 On 04-May-17			Bond Future	9.60	96.8479	9.6004	96.8479	72,722.00
27/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2219	5	2219	5	0.00
27/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2169	5	2169	5	0.00
27/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2120	5	2120	5	0.00
27/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1629	1	1629	1	0.00
27/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1589	1	1589	1	0.00
27/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1670	1	1670	1	0.00
27/03/2017	R248 On 03-August-17			Bond Future	9.65	98.6982	9.6452	98.6982	170.00
27/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3204	5	3204	5	0.00
27/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3247	5	3247	5	0.00
27/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3160	5	3160	5	0.00
27/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3840	2	3840	2	0.00
27/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3887	2	3887	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
27/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3936	2	3936	2	0.00
27/03/2017	R248 On 02-November-17			Bond Future	9.69	96.1978	9.6884	96.1978	0.00
27/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4296	6	4296	6	0.00
27/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4386	7	4386	7	0.00
27/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4341	7	4341	7	0.00
27/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4732	3	4732	3	0.00
27/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4686	3	4686	3	0.00
27/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4641	3	4641	3	0.00