



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	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
28/03/2017	2025 On 04-May-17			Bond Future	128.41	129.3367	128.4078	129.3367	3,234.00
28/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	4162	3	4162	3	0.00
28/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	4152	3	4152	3	0.00
28/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	4172	3	4172	3	0.00
28/03/2017	2025 On 03-August-17			Bond Future	129.54	130.4860	129.5386	130.4860	0.00
28/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	4421	3	4421	3	0.00
28/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	4441	3	4441	3	0.00
28/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	4431	3	4431	3	0.00
28/03/2017	2025 On 02-November-17			Bond Future	132.11	133.0779	132.1103	133.0779	0.00
28/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	860	0	860	0	0.00
28/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	870	0	870	0	0.00
28/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	850	0	850	0	0.00
28/03/2017	2029 On 04-May-17			Bond Future	99.98	100.7341	99.9834	100.7341	2,272.00
28/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	667	0	667	0	0.00
28/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	687	0	687	0	0.00
28/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	677	0	677	0	0.00
28/03/2017	2030 On 04-May-17			Bond Future	9.14	93.7226	9.1420	93.7226	31,886.00
28/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1371	1	1371	1	0.00
28/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1302	1	1302	1	0.00
28/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1233	1	1233	1	0.00
28/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/03/2017	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
28/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2030 On 03-August-17			Bond Future	9.19	91.5068	9.1905	91.5068	0.00
28/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	954	1	954	1	0.00
28/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1022	1	1022	1	0.00
28/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1090	1	1090	1	0.00
28/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2030 On 02-November-17			Bond Future	9.23	93.3034	9.2287	93.3034	0.00
28/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	886	1	886	1	0.00
28/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	819	1	819	1	0.00
28/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	752	1	752	1	0.00
28/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/03/2017	2032 On 04-May-17			Bond Future	9.30	92.5155	9.3010	92.5155	22,637.00
28/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2073	2	2073	2	0.00
28/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2027	2	2027	2	0.00
28/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	1981	2	1981	2	0.00
28/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	920	1	920	1	0.00
28/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	948	1	948	1	0.00
28/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	893	1	893	1	0.00
28/03/2017	2032 On 03-August-17			Bond Future	9.35	94.2832	9.3479	94.2832	0.00
28/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3042	3	3042	3	0.00
28/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	2961	3	2961	3	0.00
28/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3002	3	3002	3	0.00
28/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2291	2	2291	2	0.00
28/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2357	2	2357	2	0.00
28/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2324	2	2324	2	0.00
28/03/2017	2032 On 02-November-17			Bond Future	9.39	91.9752	9.3909	91.9752	0.00
28/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	3691	4	3691	4	0.00
28/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	3731	4	3731	4	0.00
28/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	3770	4	3770	4	0.00
28/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	3011	3	3011	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
28/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	3044	3	3044	3	0.00
28/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2978	3	2978	3	0.00
28/03/2017	2033 On 04-May-17			Bond Future	105.63	106.6395	105.6267	106.6395	5,778.00
28/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	5213	4	5213	4	0.00
28/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	5223	4	5223	4	0.00
28/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	5203	4	5203	4	0.00
28/03/2017	2033 On 03-August-17			Bond Future	107.66	108.6964	107.6636	108.6964	0.00
28/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	5456	4	5456	4	0.00
28/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	5466	4	5466	4	0.00
28/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	5476	4	5476	4	0.00
28/03/2017	2033 On 02-November-17			Bond Future	108.71	109.7651	108.7107	109.7651	0.00
28/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	1369	0	1369	0	0.00
28/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	1379	0	1379	0	0.00
28/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	1359	0	1359	0	0.00
28/03/2017	2037 On 04-May-17			Bond Future	9.55	92.9523	9.5484	92.9523	53,772.00
28/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	1817	2	1817	2	0.00
28/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	1730	2	1730	2	0.00
28/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	1773	2	1773	2	0.00
28/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1472	2	1472	2	0.00
28/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1434	1	1434	1	0.00
28/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1397	1	1397	1	0.00
28/03/2017	2037 On 03-August-17			Bond Future	9.60	90.4713	9.6009	90.4713	160.00
28/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	2934	3	2934	3	0.00
28/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	2893	3	2893	3	0.00
28/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	2853	3	2853	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
28/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	3143	3	3143	3	0.00
28/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	3103	3	3103	3	0.00
28/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	3184	3	3184	3	0.00
28/03/2017	2037 On 02-November-17			Bond Future	9.64	92.2476	9.6441	92.2476	0.00
28/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4097	4	4097	4	0.00
28/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4138	4	4138	4	0.00
28/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4056	4	4056	4	0.00
28/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3931	4	3931	4	0.00
28/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3970	4	3970	4	0.00
28/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	4009	4	4009	4	0.00
28/03/2017	2038 On 04-May-17			Bond Future	131.18	133.4858	131.1841	133.4858	20,553.00
28/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	8596	6	8596	6	0.00
28/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	8606	6	8606	6	0.00
28/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	8586	6	8586	6	0.00
28/03/2017	2038 On 03-August-17			Bond Future	132.20	134.5470	132.2002	134.5470	0.00
28/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	8970	7	8970	7	0.00
28/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	8960	7	8960	7	0.00
28/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	8980	7	8980	7	0.00
28/03/2017	2038 On 02-November-17			Bond Future	134.82	137.2195	134.8247	137.2195	0.00
28/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	1985	0	1985	0	0.00
28/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	1995	0	1995	0	0.00
28/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	1975	0	1975	0	0.00
28/03/2017	2040 On 04-May-17			Bond Future	9.58	97.0008	9.5780	97.0008	9,680.00
28/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	1999	2	1999	2	0.00
28/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	2047	2	2047	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
28/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	1951	2	1951	2	0.00
28/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1543	2	1543	2	0.00
28/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1583	2	1583	2	0.00
28/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1504	2	1504	2	0.00
28/03/2017	2040 On 03-August-17			Bond Future	9.63	94.3468	9.6297	94.3468	0.00
28/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	3238	3	3238	3	0.00
28/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	3326	3	3326	3	0.00
28/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	3282	3	3282	3	0.00
28/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	3366	3	3366	3	0.00
28/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	3323	3	3323	3	0.00
28/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3410	3	3410	3	0.00
28/03/2017	2040 On 02-November-17			Bond Future	9.67	96.1992	9.6723	96.1992	0.00
28/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	4386	4	4386	4	0.00
28/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	4430	4	4430	4	0.00
28/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	4343	4	4343	4	0.00
28/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	4449	5	4449	5	0.00
28/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	4492	5	4492	5	0.00
28/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4535	5	4535	5	0.00
28/03/2017	2044 On 04-May-17			Bond Future	9.61	94.0503	9.6125	94.0503	23,791.00
28/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	2068	2	2068	2	0.00
28/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	2020	2	2020	2	0.00
28/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	2117	2	2117	2	0.00
28/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1560	2	1560	2	0.00
28/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1520	2	1520	2	0.00
28/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1600	2	1600	2	0.00
28/03/2017	2044 On 03-August-17			Bond Future	9.66	91.4651	9.6629	91.4651	0.00
28/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	3304	3	3304	3	0.00
28/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3217	3	3217	3	0.00
28/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3260	3	3260	3	0.00
28/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3595	4	3595	4	0.00
28/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3550	4	3550	4	0.00
28/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3505	4	3505	4	0.00
28/03/2017	2044 On 02-November-17			Bond Future	9.70	93.2609	9.7045	93.2609	0.00
28/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	4362	4	4362	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	4449	4	4449	4	0.00
28/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	4405	4	4405	4	0.00
28/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4707	5	4707	5	0.00
28/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4663	5	4663	5	0.00
28/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4751	5	4751	5	0.00
28/03/2017	2046 On 04-May-17			Bond Future	129.68	131.5915	129.6802	131.5915	20,203.00
28/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	8650	7	8650	7	0.00
28/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	8660	7	8660	7	0.00
28/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	8640	7	8640	7	0.00
28/03/2017	2046 On 03-August-17			Bond Future	132.18	134.1295	132.1809	134.1295	0.00
28/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	9009	7	9009	7	0.00
28/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	8989	7	8989	7	0.00
28/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	8999	7	8999	7	0.00
28/03/2017	2046 On 02-November-17			Bond Future	133.20	135.1894	133.2009	135.1894	0.00
28/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	3109	1	3109	1	0.00
28/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	3119	1	3119	1	0.00
28/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	3099	1	3099	1	0.00
28/03/2017	2050 On 04-May-17			Bond Future	139.13	141.0647	139.1263	141.0647	24,094.00
28/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	8714	7	8714	7	0.00
28/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	8704	7	8704	7	0.00
28/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	8724	7	8724	7	0.00
28/03/2017	2050 On 03-August-17			Bond Future	140.13	142.1068	140.1303	142.1068	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
28/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	9090	7	9090	7	0.00
28/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	9110	7	9110	7	0.00
28/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	9100	7	9100	7	0.00
28/03/2017	2050 On 02-November-17			Bond Future	142.91	144.9297	142.9123	144.9297	0.00
28/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
28/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	1738	0	1738	0	0.00
28/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	1748	0	1748	0	0.00
28/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	1758	0	1758	0	0.00
28/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	AL37 On 04-May-17			Index Future	530.21	530.0620	530.2130	530.0620	1.00
28/03/2017	AL37 On 03-August-17			Index Future	540.34	540.1900	540.3400	540.1900	0.00
28/03/2017	AL37 On 02-November-17			Index Future	550.94	550.7920	550.9420	550.7920	0.00
28/03/2017	AL7T On 04-May-17			Index Future	611.16	611.5140	611.1610	611.5140	0.00
28/03/2017	AL7T On 03-August-17			Index Future	622.84	623.1980	622.8350	623.1980	0.00
28/03/2017	AL7T On 02-November-17			Index Future	635.06	635.4300	635.0550	635.4300	0.00
28/03/2017	ALBI On 04-May-17			Index Future	554.74	554.6320	554.7420	554.6320	593.00
28/03/2017	ALBI On 03-August-17			Index Future	565.34	565.2290	565.3380	565.2290	0.00
28/03/2017	ALBI On 02-November-17			Index Future	576.43	576.3230	576.4310	576.3230	0.00
28/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	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
28/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/03/2017	EL28 On 04-May-17			Bond Future	128.22	129.0887	128.2241	129.0887	0.00
28/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9676	9	9676	9	0.00
28/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9686	9	9686	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
28/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9696	9	9696	9	0.00
28/03/2017	EL28 On 03-August-17			Bond Future	130.70	131.5785	130.6967	131.5785	0.00
28/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	4473	4	4473	4	0.00
28/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	4463	4	4463	4	0.00
28/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	4483	4	4483	4	0.00
28/03/2017	EL28 On 02-November-17			Bond Future	131.52	132.4250	131.5242	132.4250	0.00
28/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
28/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	2346	1	2346	1	0.00
28/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	2366	1	2366	1	0.00
28/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	2356	1	2356	1	0.00
28/03/2017	ES33 On 04-May-17			Bond Future	10.50	77.7895	10.5049	77.7895	9,466.00
28/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	286	0	286	0	0.00
28/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	223	0	223	0	0.00
28/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	349	0	349	0	0.00
28/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 03-August-17			Bond Future	10.59	79.2759	10.5857	79.2759	0.00
28/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	350	0	350	0	0.00
28/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	224	0	224	0	0.00
28/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	287	0	287	0	0.00
28/03/2017	ES33 On 02-November-17			Bond Future	10.67	77.0394	10.6659	77.0394	0.00
28/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	87	0	87	0	0.00
28/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	25	0	25	0	0.00
28/03/2017	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
28/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
28/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	36	0	36	0	0.00
28/03/2017	ES42 On 04-May-17			Bond Future	10.66	81.5209	10.6559	81.5209	8,777.00
28/03/2017	ES42 On 03-August-17			Bond Future	10.74	83.0786	10.7353	83.0786	0.00
28/03/2017	ES42 On 02-November-17			Bond Future	10.81	80.4476	10.8133	80.4476	0.00
28/03/2017	GOVI On 04-May-17			GOVI	552.73	552.6560	552.7250	552.6560	400.00
28/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2905350	290	2905350	290	0.00
28/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2905250	290	2905250	290	0.00
28/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2905450	290	2905450	290	0.00
28/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 03-August-17			GOVI	563.28	563.2150	563.2820	563.2150	0.00
28/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	21820	2	21820	2	0.00
28/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	21720	2	21720	2	0.00
28/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	21920	2	21920	2	0.00
28/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 02-November-17			GOVI	574.33	574.2700	574.3340	574.2700	0.00
28/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	18940	2	18940	2	0.00
28/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	18840	2	18840	2	0.00
28/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	18740	2	18740	2	0.00
28/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
28/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
28/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/03/2017	IGOV On 04-May-17			Index Future	249.71	251.5290	249.7130	251.5290	925.00
28/03/2017	IGOV On 03-August-17			Index Future	254.53	256.3810	254.5280	256.3810	297.00
28/03/2017	IGOV On 02-November-17			Index Future	259.58	261.4720	259.5800	261.4720	0.00
28/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
28/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
28/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
28/03/2017	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
28/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6094	99.6174	99.6094	0.00
28/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.85	99.8307	99.8483	99.8307	0.00
28/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.84	99.8125	99.8418	99.8125	0.00
28/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.07	100.0330	100.0745	100.0330	0.00
28/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.88	99.8576	99.8753	99.8576	0.00
28/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.12	99.0962	99.1248	99.0962	0.00
28/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.76	98.7190	98.7602	98.7190	0.00
28/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.78	98.7265	98.7788	98.7265	0.00
28/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.24	99.1700	99.2400	99.1700	0.00
28/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.72	99.6302	99.7161	99.6302	0.00
28/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.20	100.0965	100.2012	100.0965	0.00
28/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.31	97.1279	97.3091	97.1279	0.00
28/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.62	96.4309	96.6245	96.4309	0.00
28/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.91	95.7017	95.9056	95.7017	0.00
28/03/2017	IS05 On 21-September-21			Interest Rate Swap	96.16	95.9479	96.1573	95.9479	0.00
28/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.40	98.1825	98.3951	98.1825	51.00
28/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.59	98.3670	98.5867	98.3670	0.00
28/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.83	99.5992	99.8285	99.5992	0.00
28/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.97	96.6646	96.9724	96.6646	0.00
28/03/2017	IS10 On 16-March-26			Interest Rate Swap	94.04	93.7243	94.0431	93.7243	0.00
28/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.82	92.4980	92.8236	92.4980	0.00
28/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.95	94.6299	94.9523	94.6299	0.00
28/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.67	98.3525	98.6689	98.3525	0.00
28/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.27	96.9475	97.2716	96.9475	0.00
28/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.31	98.9835	99.3120	98.9835	0.00
28/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
28/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
28/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
28/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
28/03/2017	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
28/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
28/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
28/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
28/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
28/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
28/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
28/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
28/03/2017	R023 On 04-May-17			Bond Future	8.24	99.1920	8.2429	99.1920	19,183.00
28/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1754	2	1754	2	0.00
28/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	1825	2	1825	2	0.00
28/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1789	2	1789	2	0.00
28/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	213	0	213	0	0.00
28/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	204	0	204	0	0.00
28/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	196	0	196	0	0.00
28/03/2017	R023 On 03-August-17			Bond Future	8.27	101.0874	8.2675	101.0874	0.00
28/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2134	2	2134	2	0.00
28/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2191	2	2191	2	0.00
28/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2162	2	2162	2	0.00
28/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	793	1	793	1	0.00
28/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	779	1	779	1	0.00
28/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	765	1	765	1	0.00
28/03/2017	R023 On 02-November-17			Bond Future	8.29	99.1401	8.2877	99.1401	0.00
28/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2196	2	2196	2	0.00
28/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2247	2	2247	2	0.00
28/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2222	2	2222	2	0.00
28/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1053	1	1053	1	0.00
28/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1038	1	1038	1	0.00
28/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1068	1	1068	1	0.00
28/03/2017	R035 On 04-May-17			Bond Future	9.47	96.5327	9.4714	96.5327	8,195.00
28/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	478	0	478	0	0.00
28/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	641	1	641	1	0.00
28/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	560	1	560	1	0.00
28/03/2017	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
28/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 03-August-17			Bond Future	9.52	98.3773	9.5195	98.3773	0.00
28/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	4	0	4	0	0.00
28/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	158	0	158	0	0.00
28/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	77	0	77	0	0.00
28/03/2017	R035 On 02-November-17			Bond Future	9.57	95.8061	9.5660	95.8061	0.00
28/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	272	0	272	0	0.00
28/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	352	0	352	0	0.00
28/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	192	0	192	0	0.00
28/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R186 On 04-May-17			Bond Future	8.75	115.2808	8.7499	115.2808	111,550.00
28/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3295	3	3295	3	0.00
28/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	1735	2	1735	2	0.00
28/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	1957	2	1957	2	0.00
28/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1020	1	1020	1	500.00
28/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	1822	2	1822	2	0.00
28/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2144	2	2144	2	0.00
28/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	1778	2	1778	2	0.00
28/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	395	0	395	0	500.00
28/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2003	2	2003	2	0.00
28/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	574	1	574	1	0.00
28/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	251	0	251	0	5,209.00
28/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	775	1	775	1	0.00
28/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	657	1	657	1	500.00
28/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	636	1	636	1	5,209.00
28/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	750	1	750	1	0.00
28/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2558	3	2558	3	0.00
28/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	726	1	726	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
28/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1364	1	1364	1	0.00
28/03/2017	R186 On 03-August-17			Bond Future	8.79	112.1808	8.7912	112.1808	133.00
28/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5323	5	5323	5	0.00
28/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	4577	5	4577	5	0.00
28/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	2734	3	2734	3	0.00
28/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	2657	3	2657	3	0.00
28/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	2695	3	2695	3	0.00
28/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2433	2	2433	2	0.00
28/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	679	1	679	1	6,500.00
28/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	893	1	893	1	750.00
28/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1860	2	1860	2	0.00
28/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1803	2	1803	2	0.00
28/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	2037	2	2037	2	750.00
28/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1831	2	1831	2	0.00
28/03/2017	R186 On 02-November-17			Bond Future	8.83	114.3831	8.8250	114.3831	0.00
28/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3107	3	3107	3	0.00
28/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3142	3	3142	3	0.00
28/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3178	3	3178	3	0.00
28/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2715	3	2715	3	0.00
28/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2685	3	2685	3	0.00
28/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2745	3	2745	3	0.00
28/03/2017	R197 On 04-May-17			Bond Future	299.85	301.1330	299.8528	301.1330	1,063.00
28/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	8737	7	8737	7	0.00
28/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	8747	7	8747	7	0.00
28/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	8727	7	8727	7	0.00
28/03/2017	R197 On 03-August-17			Bond Future	298.68	299.9887	298.6825	299.9887	0.00
28/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	9368	8	9368	8	0.00
28/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	9388	8	9388	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
28/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	9378	8	9378	8	0.00
28/03/2017	R197 On 02-November-17			Bond Future	304.61	305.9476	304.6122	305.9476	0.00
28/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	1	0	1	0.00
28/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	1	0	1	0.00
28/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	1	0	1	0.00
28/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	548	0	548	0	0.00
28/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	558	0	558	0	0.00
28/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	538	0	538	0	0.00
28/03/2017	R202 On 04-May-17			Bond Future	246.84	246.8411	246.8363	246.8411	33,747.00
28/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	9874	10	9874	10	0.00
28/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	9884	10	9884	10	0.00
28/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	9894	10	9894	10	0.00
28/03/2017	R202 On 03-August-17			Bond Future	247.90	247.9092	247.9035	247.9092	0.00
28/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	10456	10	10456	10	0.00
28/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	10466	10	10466	10	0.00
28/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	10446	10	10446	10	0.00
28/03/2017	R202 On 02-November-17			Bond Future	252.82	252.8333	252.8248	252.8333	0.00
28/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	1065	1	1065	1	0.00
28/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	1085	1	1085	1	0.00
28/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	1075	1	1075	1	0.00
28/03/2017	R203 On 04-May-17			Bond Future	7.38	101.4699	7.3804	101.4699	31,101.00
28/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	1	0	1	0	0.00
28/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	1	0	1	0	0.00
28/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	1	0	1	0	0.00
28/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	162	0	162	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
28/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	159	0	159	0	0.00
28/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	166	0	166	0	0.00
28/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
28/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
28/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
28/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
28/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
28/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
28/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
28/03/2017	R204 On 04-May-17			Bond Future	7.56	103.6695	7.5589	103.6695	27,189.00
28/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	534	1	534	1	0.00
28/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	561	1	561	1	0.00
28/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	548	1	548	1	0.00
28/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	21	0	21	0	0.00
28/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	20	0	20	0	0.00
28/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	23	0	23	0	0.00
28/03/2017	R204 On 03-August-17			Bond Future	7.52	101.6102	7.5248	101.6102	0.00
28/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	475	0	475	0	0.00
28/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	484	0	484	0	0.00
28/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	492	0	492	0	0.00
28/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	186	0	186	0	0.00
28/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	182	0	182	0	0.00
28/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	178	0	178	0	0.00
28/03/2017	R204 On 02-November-17			Bond Future	7.42	103.6050	7.4206	103.6050	0.00
28/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	495	0	495	0	0.00
28/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	479	0	479	0	0.00
28/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	487	0	487	0	0.00
28/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	141	0	141	0	0.00
28/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	138	0	138	0	0.00
28/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	135	0	135	0	0.00
28/03/2017	R207 On 04-May-17			Bond Future	7.74	101.0771	7.7388	101.0771	76,368.00
28/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1108	1	1108	1	0.00
28/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1151	1	1151	1	0.00
28/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1130	1	1130	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
28/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	20	0	20	0	0.00
28/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	23	0	23	0	0.00
28/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	22	0	22	0	0.00
28/03/2017	R207 On 03-August-17			Bond Future	7.74	99.3653	7.7428	99.3653	0.00
28/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1154	1	1154	1	51.00
28/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1520	2	1520	2	0.00
28/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1502	1	1502	1	0.00
28/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1539	2	1539	2	0.00
28/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	112	0	112	0	0.00
28/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	191	0	191	0	0.00
28/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	106	0	106	0	0.00
28/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	109	0	109	0	0.00
28/03/2017	R207 On 02-November-17			Bond Future	7.71	101.3161	7.7094	101.3161	0.00
28/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	958	1	958	1	0.00
28/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	985	1	985	1	0.00
28/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	972	1	972	1	0.00
28/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	323	0	323	0	0.00
28/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	317	0	317	0	0.00
28/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	330	0	330	0	0.00
28/03/2017	R208 On 04-May-17			Bond Future	7.88	96.9552	7.8778	96.9552	23,301.00
28/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1613	2	1613	2	0.00
28/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1672	2	1672	2	0.00
28/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1643	2	1643	2	0.00
28/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	42	0	42	0	0.00
28/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	38	0	38	0	0.00
28/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	40	0	40	0	0.00
28/03/2017	R208 On 03-August-17			Bond Future	7.89	98.8079	7.8872	98.8079	0.00
28/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1612	2	1612	2	0.00
28/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1656	2	1656	2	0.00
28/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1634	2	1634	2	0.00
28/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	355	0	355	0	0.00
28/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	348	0	348	0	0.00
28/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	363	0	363	0	0.00
28/03/2017	R208 On 02-November-17			Bond Future	7.88	97.3449	7.8818	97.3449	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
28/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1413	1	1413	1	0.00
28/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1450	1	1450	1	0.00
28/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1431	1	1431	1	0.00
28/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	551	1	551	1	0.00
28/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	542	1	542	1	0.00
28/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	561	1	561	1	0.00
28/03/2017	R209 On 04-May-17			Bond Future	9.46	72.5342	9.4649	72.5342	62,425.00
28/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	1940	2	1940	2	0.00
28/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	191	0	191	0	1,130.00
28/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1286	1	1286	1	0.00
28/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	1320	1	1320	1	0.00
28/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	887	1	887	1	0.00
28/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	1355	1	1355	1	0.00
28/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	825	1	825	1	1,130.00
28/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3988	4	3988	4	0.00
28/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1319	1	1319	1	0.00
28/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1817	2	1817	2	1,130.00
28/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1285	1	1285	1	0.00
28/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1252	1	1252	1	0.00
28/03/2017	R209 On 03-August-17			Bond Future	9.51	73.9202	9.5093	73.9202	0.00
28/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2197	2	2197	2	0.00
28/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2165	2	2165	2	0.00
28/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2230	2	2230	2	0.00
28/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2669	3	2669	3	0.00
28/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2633	3	2633	3	0.00
28/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2705	3	2705	3	0.00
28/03/2017	R209 On 02-November-17			Bond Future	9.55	72.2206	9.5503	72.2206	0.00
28/03/2017	R209 On 02-November-17	10.00	Call	Bond Future	4826	5	4826	5	0.00
28/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3088	3	3088	3	0.00
28/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3020	3	3020	3	0.00
28/03/2017	R209 On 02-November-17	8.30	Call	Bond Future	462	0	462	0	2,800.00
28/03/2017	R209 On 02-November-17	9.00	Call	Bond Future	1558	2	1558	2	2,800.00
28/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3054	3	3054	3	0.00
28/03/2017	R209 On 02-November-17	10.00	Put	Bond Future	1901	2	1901	2	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
28/03/2017	R209 On 02-November-17	9.00	Put	Bond Future	5398	5	5398	5	0.00
28/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	3157	3	3157	3	0.00
28/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	3224	3	3224	3	0.00
28/03/2017	R209 On 02-November-17	8.30	Put	Bond Future	9644	10	9644	10	0.00
28/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	3191	3	3191	3	0.00
28/03/2017	R210 On 04-May-17			Bond Future	185.86	187.1097	185.8565	187.1097	1,698.00
28/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	6454	5	6454	5	0.00
28/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	6474	5	6474	5	0.00
28/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	6464	5	6464	5	0.00
28/03/2017	R210 On 03-August-17			Bond Future	189.44	190.7187	189.4405	190.7187	0.00
28/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	6850	6	6850	6	0.00
28/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	6860	6	6860	6	0.00
28/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	6840	6	6840	6	0.00
28/03/2017	R210 On 02-November-17			Bond Future	190.77	192.0751	190.7694	192.0751	0.00
28/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	1311	0	1311	0	0.00
28/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	1301	0	1301	0	0.00
28/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	1321	0	1321	0	0.00
28/03/2017	R212 On 04-May-17			Bond Future	148.68	149.4850	148.6762	149.4850	3,268.00
28/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3564	3	3564	3	0.00
28/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3574	3	3574	3	0.00
28/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3554	3	3554	3	0.00
28/03/2017	R212 On 03-August-17			Bond Future	149.49	150.3184	149.4933	150.3184	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
28/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3847	3	3847	3	0.00
28/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3857	3	3857	3	0.00
28/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3867	3	3867	3	0.00
28/03/2017	R212 On 02-November-17			Bond Future	152.46	153.3042	152.4613	153.3042	0.00
28/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	51	1	51	1	0.00
28/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	41	1	41	1	0.00
28/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	61	1	61	1	0.00
28/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
28/03/2017	R213 On 04-May-17			Bond Future	9.18	84.5146	9.1789	84.5146	45,201.00
28/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	1918	2	1918	2	0.00
28/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2006	2	2006	2	0.00
28/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	1962	2	1962	2	0.00
28/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	741	1	741	1	0.00
28/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	718	1	718	1	0.00
28/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	764	1	764	1	0.00
28/03/2017	R213 On 03-August-17			Bond Future	9.22	86.1295	9.2207	86.1295	0.00
28/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	2718	3	2718	3	0.00
28/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	2755	3	2755	3	0.00
28/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	2792	3	2792	3	0.00
28/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1958	2	1958	2	0.00
28/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1929	2	1929	2	0.00
28/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1987	2	1987	2	0.00
28/03/2017	R213 On 02-November-17			Bond Future	9.26	84.2691	9.2608	84.2691	0.00
28/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3319	3	3319	3	0.00
28/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3247	3	3247	3	0.00
28/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3283	3	3283	3	0.00
28/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2722	3	2722	3	0.00
28/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2692	3	2692	3	0.00
28/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2662	3	2662	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
28/03/2017	R214 On 04-May-17			Bond Future	9.53	72.7833	9.5342	72.7833	34,975.00
28/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	1471	1	1471	1	0.00
28/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	1547	2	1547	2	0.00
28/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	1509	1	1509	1	0.00
28/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1287	1	1287	1	0.00
28/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1253	1	1253	1	0.00
28/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1220	1	1220	1	0.00
28/03/2017	R214 On 03-August-17			Bond Future	9.58	74.1741	9.5771	74.1741	0.00
28/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2378	2	2378	2	0.00
28/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	2412	2	2412	2	0.00
28/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	2447	2	2447	2	0.00
28/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2820	3	2820	3	0.00
28/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2783	3	2783	3	0.00
28/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2857	3	2857	3	0.00
28/03/2017	R214 On 02-November-17			Bond Future	9.62	72.3326	9.6184	72.3326	0.00
28/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3211	3	3211	3	0.00
28/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3281	3	3281	3	0.00
28/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3246	3	3246	3	0.00
28/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3411	3	3411	3	0.00
28/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3482	4	3482	4	0.00
28/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3446	3	3446	3	0.00
28/03/2017	R248 On 04-May-17			Bond Future	9.59	93.2746	9.5898	93.2746	72,722.00
28/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	2249	2	2249	2	0.00
28/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	2198	2	2198	2	0.00
28/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	2148	2	2148	2	0.00
28/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1562	2	1562	2	0.00
28/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1522	2	1522	2	0.00
28/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1602	2	1602	2	0.00
28/03/2017	R248 On 03-August-17			Bond Future	9.63	95.0570	9.6344	95.0570	170.00
28/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3238	3	3238	3	0.00
28/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	3282	3	3282	3	0.00
28/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3194	3	3194	3	0.00
28/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3776	4	3776	4	0.00
28/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3824	4	3824	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3872	4	3872	4	0.00
28/03/2017	R248 On 02-November-17			Bond Future	9.68	92.4840	9.6773	92.4840	0.00
28/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4337	4	4337	4	0.00
28/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	4427	4	4427	4	0.00
28/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	4382	4	4382	4	0.00
28/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4673	5	4673	5	0.00
28/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4627	5	4627	5	0.00
28/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4582	5	4582	5	0.00