



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](http://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
30/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	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
30/03/2017	2025 On 04-May-17			Bond Future	128.20	128.1745	128.1974	128.1745	3,234.00
30/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	4373	4	4373	4	0.00
30/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	4363	4	4363	4	0.00
30/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	4383	4	4383	4	0.00
30/03/2017	2025 On 03-August-17			Bond Future	129.32	129.3009	129.3231	129.3009	0.00
30/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	4637	5	4637	5	0.00
30/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	4657	5	4657	5	0.00
30/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	4647	5	4647	5	0.00
30/03/2017	2025 On 02-November-17			Bond Future	131.89	131.8673	131.8891	131.8673	0.00
30/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	1081	1	1081	1	0.00
30/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	1091	1	1091	1	0.00
30/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	1071	1	1071	1	0.00
30/03/2017	2029 On 04-May-17			Bond Future	99.82	100.0169	99.8220	100.0169	1,772.00
30/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	828	1	828	1	0.00
30/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	848	1	848	1	0.00
30/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	838	1	838	1	0.00
30/03/2017	2030 On 04-May-17			Bond Future	8.91	94.0936	8.9068	94.0936	31,571.00
30/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	3036	2	3036	2	0.00
30/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	2968	2	2968	2	0.00
30/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	2899	2	2899	2	0.00
30/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
30/03/2017	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
30/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2030 On 03-August-17			Bond Future	8.95	91.8841	8.9473	91.8841	0.00
30/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	2651	1	2651	1	0.00
30/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	2719	1	2719	1	0.00
30/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	2786	2	2786	2	0.00
30/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2030 On 02-November-17			Bond Future	8.98	93.6872	8.9776	93.6872	0.00
30/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	2615	1	2615	1	0.00
30/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	2548	1	2548	1	0.00
30/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	2481	1	2481	1	0.00
30/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/03/2017	2032 On 04-May-17			Bond Future	9.07	92.9499	9.0712	92.9499	22,637.00
30/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	3308	2	3308	2	0.00
30/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	3249	2	3249	2	0.00
30/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	3190	2	3190	2	0.00
30/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	398	1	398	1	0.00
30/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	413	1	413	1	0.00
30/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	383	1	383	1	0.00
30/03/2017	2032 On 03-August-17			Bond Future	9.11	94.7253	9.1108	94.7253	0.00
30/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	4108	3	4108	3	0.00
30/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	4012	3	4012	3	0.00
30/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	4060	3	4060	3	0.00
30/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1579	2	1579	2	0.00
30/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1629	2	1629	2	0.00
30/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1604	2	1604	2	0.00
30/03/2017	2032 On 02-November-17			Bond Future	9.15	92.4251	9.1464	92.4251	0.00
30/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4746	4	4746	4	0.00
30/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4792	4	4792	4	0.00
30/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4837	4	4837	4	0.00
30/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2260	3	2260	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
30/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2287	3	2287	3	0.00
30/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2234	3	2234	3	0.00
30/03/2017	2033 On 04-May-17			Bond Future	105.39	105.6619	105.3940	105.6619	5,778.00
30/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	5446	5	5446	5	0.00
30/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	5456	5	5456	5	0.00
30/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	5436	5	5436	5	0.00
30/03/2017	2033 On 03-August-17			Bond Future	107.43	107.6997	107.4256	107.6997	0.00
30/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	5694	5	5694	5	0.00
30/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	5704	5	5704	5	0.00
30/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	5714	5	5714	5	0.00
30/03/2017	2033 On 02-November-17			Bond Future	108.47	108.7470	108.4667	108.7470	0.00
30/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	1613	1	1613	1	0.00
30/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	1623	1	1623	1	0.00
30/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	1603	1	1603	1	0.00
30/03/2017	2037 On 04-May-17			Bond Future	9.32	93.5110	9.3235	93.5110	52,922.00
30/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2972	2	2972	2	0.00
30/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2856	2	2856	2	0.00
30/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2914	2	2914	2	0.00
30/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	731	1	731	1	0.00
30/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	707	1	707	1	0.00
30/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	684	1	684	1	0.00
30/03/2017	2037 On 03-August-17			Bond Future	9.37	91.0400	9.3692	91.0400	160.00
30/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3971	3	3971	3	0.00
30/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3922	3	3922	3	0.00
30/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3874	3	3874	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
30/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2269	3	2269	3	0.00
30/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2237	3	2237	3	0.00
30/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2303	3	2303	3	0.00
30/03/2017	2037 On 02-November-17			Bond Future	9.41	92.8265	9.4059	92.8265	0.00
30/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	5173	4	5173	4	0.00
30/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	5220	4	5220	4	0.00
30/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	5126	4	5126	4	0.00
30/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3074	4	3074	4	0.00
30/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3107	4	3107	4	0.00
30/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3140	4	3140	4	0.00
30/03/2017	2038 On 04-May-17			Bond Future	131.25	131.2280	131.2515	131.2280	20,596.00
30/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	8529	9	8529	9	0.00
30/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	8539	9	8539	9	0.00
30/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	8519	9	8519	9	0.00
30/03/2017	2038 On 03-August-17			Bond Future	132.27	132.2452	132.2678	132.2452	0.00
30/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	8902	9	8902	9	0.00
30/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	8892	9	8892	9	0.00
30/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	8912	9	8912	9	0.00
30/03/2017	2038 On 02-November-17			Bond Future	134.89	134.8701	134.8922	134.8701	0.00
30/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	1918	2	1918	2	0.00
30/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	1928	2	1928	2	0.00
30/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	1908	2	1908	2	0.00
30/03/2017	2040 On 04-May-17			Bond Future	9.35	97.6021	9.3532	97.6021	9,680.00
30/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	3238	2	3238	2	0.00
30/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	3301	2	3301	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
30/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	3175	2	3175	2	0.00
30/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	770	1	770	1	0.00
30/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	795	1	795	1	0.00
30/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	746	1	746	1	0.00
30/03/2017	2040 On 03-August-17			Bond Future	9.40	94.9587	9.3982	94.9587	0.00
30/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4356	3	4356	3	0.00
30/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4461	4	4461	4	0.00
30/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4408	4	4408	4	0.00
30/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2442	3	2442	3	0.00
30/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	2408	3	2408	3	0.00
30/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	2477	3	2477	3	0.00
30/03/2017	2040 On 02-November-17			Bond Future	9.43	96.8222	9.4343	96.8222	0.00
30/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	5528	5	5528	5	0.00
30/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5578	5	5578	5	0.00
30/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5478	5	5478	5	0.00
30/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3508	4	3508	4	0.00
30/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3545	4	3545	4	0.00
30/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	3581	4	3581	4	0.00
30/03/2017	2044 On 04-May-17			Bond Future	9.38	94.6121	9.3827	94.6121	23,791.00
30/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	3361	2	3361	2	0.00
30/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3297	2	3297	2	0.00
30/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	3424	2	3424	2	0.00
30/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	770	1	770	1	0.00
30/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	746	1	746	1	0.00
30/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	795	1	795	1	0.00
30/03/2017	2044 On 03-August-17			Bond Future	9.43	92.0369	9.4264	92.0369	0.00
30/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4461	4	4461	4	0.00
30/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	4356	3	4356	3	0.00
30/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	4408	4	4408	4	0.00
30/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2614	3	2614	3	0.00
30/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2578	3	2578	3	0.00
30/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	2542	3	2542	3	0.00
30/03/2017	2044 On 02-November-17			Bond Future	9.46	93.8431	9.4617	93.8431	0.00
30/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5525	5	5525	5	0.00

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30/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5626	5	5626	5	0.00
30/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	5576	5	5576	5	0.00
30/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3716	4	3716	4	0.00
30/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3679	4	3679	4	0.00
30/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3754	4	3754	4	0.00
30/03/2017	2046 On 04-May-17			Bond Future	129.75	129.7237	129.7465	129.7237	20,203.00
30/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	8584	9	8584	9	0.00
30/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	8594	9	8594	9	0.00
30/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	8574	9	8574	9	0.00
30/03/2017	2046 On 03-August-17			Bond Future	132.25	132.2253	132.2477	132.2253	0.00
30/03/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	8942	9	8942	9	0.00
30/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	8922	9	8922	9	0.00
30/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	8932	9	8932	9	0.00
30/03/2017	2046 On 02-November-17			Bond Future	133.27	133.2454	133.2674	133.2454	0.00
30/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	3043	3	3043	3	0.00
30/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	3053	3	3053	3	0.00
30/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	3033	3	3033	3	0.00
30/03/2017	2050 On 04-May-17			Bond Future	138.88	138.8538	138.8785	138.8538	24,094.00
30/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	8961	9	8961	9	0.00
30/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	8951	9	8951	9	0.00
30/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	8971	9	8971	9	0.00
30/03/2017	2050 On 03-August-17			Bond Future	139.88	139.8530	139.8768	139.8530	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
30/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	9343	9	9343	9	0.00
30/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	9363	9	9363	9	0.00
30/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	9353	9	9353	9	0.00
30/03/2017	2050 On 02-November-17			Bond Future	142.65	142.6285	142.6523	142.6285	0.00
30/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
30/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	1998	2	1998	2	0.00
30/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	2008	2	2008	2	0.00
30/03/2017	2050 On 02-November-17	144.67	Put	Bond Future	2018	2	2018	2	0.00
30/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	AL37 On 04-May-17			Index Future	535.01	531.4910	535.0120	531.4910	1.00
30/03/2017	AL37 On 03-August-17			Index Future	545.23	541.6430	545.2280	541.6430	0.00
30/03/2017	AL37 On 02-November-17			Index Future	555.92	552.2690	555.9190	552.2690	0.00
30/03/2017	AL7T On 04-May-17			Index Future	620.03	613.4100	620.0300	613.4100	0.00
30/03/2017	AL7T On 03-August-17			Index Future	631.87	625.1260	631.8700	625.1260	0.00
30/03/2017	AL7T On 02-November-17			Index Future	644.26	637.3910	644.2600	637.3910	0.00
30/03/2017	ALBI On 04-May-17			Index Future	563.91	557.0700	563.9110	557.0700	593.00
30/03/2017	ALBI On 03-August-17			Index Future	574.68	567.7100	574.6800	567.7100	0.00
30/03/2017	ALBI On 02-November-17			Index Future	585.95	578.8490	585.9480	578.8490	0.00
30/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	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
30/03/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2017	EL28 On 04-May-17			Bond Future	128.67	128.6436	128.6690	128.6436	0.00
30/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	9231	9	9231	9	0.00
30/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	9241	9	9241	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
30/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	9251	9	9251	9	0.00
30/03/2017	EL28 On 03-August-17			Bond Future	131.15	131.1245	131.1492	131.1245	0.00
30/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	4021	4	4021	4	0.00
30/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	4011	4	4011	4	0.00
30/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	4031	4	4031	4	0.00
30/03/2017	EL28 On 02-November-17			Bond Future	131.98	131.9600	131.9842	131.9600	0.00
30/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
30/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1886	2	1886	2	0.00
30/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1906	2	1906	2	0.00
30/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1896	2	1896	2	0.00
30/03/2017	ES33 On 04-May-17			Bond Future	10.28	78.2317	10.2786	78.2317	9,466.00
30/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1745	1	1745	1	0.00
30/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1682	1	1682	1	0.00
30/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1808	1	1808	1	0.00
30/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 03-August-17			Bond Future	10.35	79.7260	10.3520	79.7260	0.00
30/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	1262	0	1262	0	0.00
30/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	1136	0	1136	0	0.00
30/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	1199	0	1199	0	0.00
30/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 02-November-17			Bond Future	10.42	77.4975	10.4247	77.4975	0.00
30/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	1478	0	1478	0	0.00
30/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	1601	0	1601	0	0.00
30/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	1540	0	1540	0	0.00
30/03/2017	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
30/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
30/03/2017	ES42 On 04-May-17			Bond Future	10.43	82.0295	10.4293	82.0295	8,777.00
30/03/2017	ES42 On 03-August-17			Bond Future	10.50	83.5964	10.5016	83.5964	0.00
30/03/2017	ES42 On 02-November-17			Bond Future	10.57	80.9747	10.5721	80.9747	0.00
30/03/2017	GOVI On 04-May-17			GOVI	561.91	555.0460	561.9090	555.0460	400.00
30/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2997190	293	2997190	293	0.00
30/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2997090	293	2997090	293	0.00
30/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2997290	293	2997290	293	0.00
30/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 03-August-17			GOVI	572.64	565.6480	572.6390	565.6480	0.00
30/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	115390	5	115390	5	0.00
30/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	115290	5	115290	5	0.00
30/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	115490	5	115490	5	0.00
30/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 02-November-17			GOVI	583.87	576.7460	583.8680	576.7460	0.00
30/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	114280	4	114280	4	0.00
30/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	114180	4	114180	4	0.00
30/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	114080	4	114080	4	0.00
30/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
30/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
30/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2017	IGOV On 04-May-17			Index Future	249.37	249.4030	249.3730	249.4030	925.00
30/03/2017	IGOV On 03-August-17			Index Future	254.18	254.2120	254.1800	254.2120	297.00
30/03/2017	IGOV On 02-November-17			Index Future	259.22	259.2570	259.2230	259.2570	0.00
30/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
30/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
30/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
30/03/2017	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
30/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.60	99.6177	99.5957	99.6177	0.00
30/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.79	99.8505	99.7879	99.8505	0.00
30/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.8490	99.7312	99.8490	0.00
30/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.91	100.0829	99.9057	100.0829	0.00
30/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.82	99.8772	99.8161	99.8772	0.00
30/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.1322	99.0149	99.1322	0.00
30/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.59	98.7688	98.5948	98.7688	0.00
30/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.55	98.7902	98.5530	98.7902	0.00
30/03/2017	IS02 On 21-December-18			Interest Rate Swap	98.95	99.2500	98.9500	99.2500	0.00
30/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.36	99.7139	99.3621	99.7139	0.00
30/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.78	100.1863	99.7836	100.1863	0.00
30/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.59	97.2653	96.5913	97.2653	0.00
30/03/2017	IS05 On 16-March-21			Interest Rate Swap	95.85	96.5761	95.8484	96.5761	0.00
30/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.07	95.8579	95.0732	95.8579	0.00
30/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.27	96.1156	95.2739	96.1156	0.00
30/03/2017	IS05 On 21-December-21			Interest Rate Swap	97.47	98.3597	97.4745	98.3597	51.00
30/03/2017	IS05 On 15-March-22			Interest Rate Swap	97.62	98.5542	97.6225	98.5542	0.00
30/03/2017	IS05 On 21-June-22			Interest Rate Swap	98.81	99.7937	98.8145	99.7937	0.00
30/03/2017	IS10 On 17-December-25			Interest Rate Swap	95.52	96.9834	95.5221	96.9834	0.00
30/03/2017	IS10 On 16-March-26			Interest Rate Swap	92.53	94.0534	92.5316	94.0534	0.00
30/03/2017	IS10 On 15-June-26			Interest Rate Swap	91.27	92.8408	91.2709	92.8408	0.00
30/03/2017	IS10 On 21-September-26			Interest Rate Swap	93.40	94.9839	93.3966	94.9839	0.00
30/03/2017	IS10 On 21-December-26			Interest Rate Swap	97.13	98.7140	97.1303	98.7140	0.00
30/03/2017	IS10 On 15-March-27			Interest Rate Swap	95.70	97.3242	95.6990	97.3242	0.00
30/03/2017	IS10 On 21-June-27			Interest Rate Swap	97.73	99.3638	97.7293	99.3638	0.00
30/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.33	92.6800	7.3300	92.6800	0.00
30/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
30/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
30/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
30/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.32	92.6900	7.3200	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
30/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.31	92.7000	7.3100	92.7000	0.00
30/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.30	92.7400	7.3000	92.7400	0.00
30/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.26	92.7500	7.2600	92.7500	0.00
30/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.25	92.7400	7.2500	92.7400	0.00
30/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.26	92.7000	7.2600	92.7000	0.00
30/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.30	92.6600	7.3000	92.6600	0.00
30/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
30/03/2017	R023 On 04-May-17			Bond Future	8.02	99.4724	8.0222	99.4724	19,766.00
30/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	2604	2	2604	2	0.00
30/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2685	2	2685	2	0.00
30/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	2644	2	2644	2	0.00
30/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	67	0	67	0	0.00
30/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	64	0	64	0	0.00
30/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	61	0	61	0	0.00
30/03/2017	R023 On 03-August-17			Bond Future	8.03	101.3724	8.0347	101.3724	0.00
30/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2846	2	2846	2	0.00
30/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2911	2	2911	2	0.00
30/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2878	2	2878	2	0.00
30/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	491	1	491	1	0.00
30/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	481	1	481	1	0.00
30/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	472	1	472	1	0.00
30/03/2017	R023 On 02-November-17			Bond Future	8.04	99.4298	8.0418	99.4298	0.00
30/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2880	2	2880	2	0.00
30/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2939	2	2939	2	0.00
30/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2909	2	2909	2	0.00
30/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	709	1	709	1	0.00
30/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	697	1	697	1	0.00
30/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	720	1	720	1	0.00
30/03/2017	R035 On 04-May-17			Bond Future	9.24	97.0915	9.2417	97.0915	8,780.00
30/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	2391	1	2391	1	0.00
30/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	2553	1	2553	1	0.00
30/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	2472	1	2472	1	0.00
30/03/2017	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
30/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 03-August-17			Bond Future	9.28	98.9461	9.2828	98.9461	0.00
30/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	1952	1	1952	1	0.00
30/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	1871	0	1871	0	0.00
30/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	1790	0	1790	0	0.00
30/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 02-November-17			Bond Future	9.32	96.3850	9.3221	96.3850	0.00
30/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	2257	1	2257	1	0.00
30/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	2337	1	2337	1	0.00
30/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	2177	1	2177	1	0.00
30/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
30/03/2017	R186 On 04-May-17			Bond Future	8.51	115.6453	8.5092	115.6453	109,322.00
30/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	4790	4	4790	4	0.00
30/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2930	2	2930	2	0.00
30/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	3214	2	3214	2	0.00
30/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	3043	2	3043	2	0.00
30/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	3447	2	3447	2	0.00
30/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1945	1	1945	1	500.00
30/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2986	2	2986	2	0.00
30/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	921	0	921	0	500.00
30/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	3272	2	3272	2	0.00
30/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	201	0	201	0	0.00
30/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	71	0	71	0	5,209.00
30/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	295	1	295	1	0.00
30/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	239	1	239	1	500.00
30/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	229	0	229	0	5,209.00
30/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	283	1	283	1	0.00
30/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	1409	2	1409	2	0.00
30/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	272	1	272	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
30/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	614	1	614	1	0.00
30/03/2017	R186 On 03-August-17			Bond Future	8.54	112.5514	8.5406	112.5514	133.00
30/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	6739	6	6739	6	0.00
30/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5917	5	5917	5	0.00
30/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3799	3	3799	3	0.00
30/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3707	3	3707	3	0.00
30/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3752	3	3752	3	0.00
30/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	3436	3	3436	3	0.00
30/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	389	1	389	1	6,500.00
30/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	527	1	527	1	750.00
30/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1203	2	1203	2	0.00
30/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1161	2	1161	2	0.00
30/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1334	2	1334	2	750.00
30/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1182	2	1182	2	0.00
30/03/2017	R186 On 02-November-17			Bond Future	8.56	114.7598	8.5643	114.7598	0.00
30/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	4100	3	4100	3	0.00
30/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	4142	3	4142	3	0.00
30/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	4183	3	4183	3	0.00
30/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	1976	3	1976	3	0.00
30/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	1952	2	1952	2	0.00
30/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2000	3	2000	3	0.00
30/03/2017	R197 On 04-May-17			Bond Future	300.00	299.9516	300.0042	299.9516	1,063.00
30/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	8586	9	8586	9	0.00
30/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	8596	9	8596	9	0.00
30/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	8576	9	8576	9	0.00
30/03/2017	R197 On 03-August-17			Bond Future	298.83	298.7835	298.8346	298.7835	0.00
30/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	9215	9	9215	9	0.00
30/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	9235	9	9235	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
30/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	9225	9	9225	9	0.00
30/03/2017	R197 On 02-November-17			Bond Future	304.76	304.7137	304.7640	304.7137	0.00
30/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	396	0	396	0	0.00
30/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	406	0	406	0	0.00
30/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	386	0	386	0	0.00
30/03/2017	R202 On 04-May-17			Bond Future	245.69	245.6461	245.6897	245.6461	33,327.00
30/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	11020	11	11020	11	0.00
30/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	11030	11	11030	11	0.00
30/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	11040	11	11040	11	0.00
30/03/2017	R202 On 03-August-17			Bond Future	246.73	246.6905	246.7327	246.6905	0.00
30/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	11627	12	11627	12	0.00
30/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	11637	12	11637	12	0.00
30/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	11617	12	11617	12	0.00
30/03/2017	R202 On 02-November-17			Bond Future	251.63	251.5866	251.6279	251.5866	0.00
30/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	2262	2	2262	2	0.00
30/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	2282	2	2282	2	0.00
30/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	2272	2	2272	2	0.00
30/03/2017	R203 On 04-May-17			Bond Future	7.23	101.4867	7.2251	101.4867	31,101.00
30/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	4	0	4	0	0.00
30/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	4	0	4	0	0.00
30/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	4	0	4	0	0.00
30/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	111	0	111	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
30/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	108	0	108	0	0.00
30/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	114	0	114	0	0.00
30/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	5.9755	103.4812	0.00
30/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	1	0	0.00
30/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	1	0	0.00
30/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	1	0	0.00
30/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	117	0	0.00
30/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	118	0	0.00
30/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	119	0	0.00
30/03/2017	R204 On 04-May-17			Bond Future	7.38	103.7894	7.3837	103.7894	28,589.00
30/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	780	1	780	1	0.00
30/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	809	1	809	1	0.00
30/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	795	1	795	1	0.00
30/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	4	0	4	0	0.00
30/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	4	0	4	0	0.00
30/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	5	0	5	0	0.00
30/03/2017	R204 On 03-August-17			Bond Future	7.32	101.7315	7.3162	101.7315	0.00
30/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	663	1	663	1	0.00
30/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	673	1	673	1	0.00
30/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	683	1	683	1	0.00
30/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	106	0	106	0	0.00
30/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	103	0	103	0	0.00
30/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	100	0	100	0	0.00
30/03/2017	R204 On 02-November-17			Bond Future	7.16	103.7277	7.1647	103.7277	0.00
30/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	701	1	701	1	0.00
30/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	683	1	683	1	0.00
30/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	692	1	692	1	0.00
30/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	72	0	72	0	0.00
30/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	71	0	71	0	0.00
30/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	69	0	69	0	0.00
30/03/2017	R207 On 04-May-17			Bond Future	7.50	101.2515	7.5040	101.2515	76,368.00
30/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1645	1	1645	1	0.00
30/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1691	1	1691	1	0.00
30/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1668	1	1668	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
30/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	2	0	2	0	0.00
30/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	3	0	3	0	0.00
30/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	3	0	3	0	0.00
30/03/2017	R207 On 03-August-17			Bond Future	7.48	99.5422	7.4817	99.5422	0.00
30/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1618	1	1618	1	51.00
30/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	2025	2	2025	2	0.00
30/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	2005	2	2005	2	0.00
30/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	2044	2	2044	2	0.00
30/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	47	0	47	0	0.00
30/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	87	0	87	0	0.00
30/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	44	0	44	0	0.00
30/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	45	0	45	0	0.00
30/03/2017	R207 On 02-November-17			Bond Future	7.42	101.4955	7.4171	101.4955	0.00
30/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1380	1	1380	1	0.00
30/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1411	1	1411	1	0.00
30/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1395	1	1395	1	0.00
30/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	170	0	170	0	0.00
30/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	166	0	166	0	0.00
30/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	173	0	173	0	0.00
30/03/2017	R208 On 04-May-17			Bond Future	7.65	97.2065	7.6459	97.2065	23,301.00
30/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2329	2	2329	2	0.00
30/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2392	2	2392	2	0.00
30/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2361	2	2361	2	0.00
30/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	7	0	7	0	0.00
30/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	6	0	6	0	0.00
30/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	7	0	7	0	0.00
30/03/2017	R208 On 03-August-17			Bond Future	7.64	99.0632	7.6374	99.0632	0.00
30/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2205	2	2205	2	0.00
30/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2256	2	2256	2	0.00
30/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2231	2	2231	2	0.00
30/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	187	0	187	0	0.00
30/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	182	0	182	0	0.00
30/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	192	0	192	0	0.00
30/03/2017	R208 On 02-November-17			Bond Future	7.61	97.6042	7.6119	97.6042	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
30/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1960	2	1960	2	0.00
30/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	2003	2	2003	2	0.00
30/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1981	2	1981	2	0.00
30/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	323	0	323	0	0.00
30/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	317	0	317	0	0.00
30/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	329	0	329	0	0.00
30/03/2017	R209 On 04-May-17			Bond Future	9.24	72.9982	9.2405	72.9982	62,318.00
30/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	3039	2	3039	2	0.00
30/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	451	0	451	0	1,130.00
30/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	2184	1	2184	1	0.00
30/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2231	2	2231	2	0.00
30/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1615	1	1615	1	0.00
30/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2279	2	2279	2	0.00
30/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	368	1	368	1	1,130.00
30/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	2691	4	2691	4	0.00
30/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	660	1	660	1	0.00
30/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	988	2	988	2	1,130.00
30/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	639	1	639	1	0.00
30/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	618	1	618	1	0.00
30/03/2017	R209 On 03-August-17			Bond Future	9.28	74.3925	9.2788	74.3925	0.00
30/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3030	2	3030	2	0.00
30/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2991	2	2991	2	0.00
30/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	3070	2	3070	2	0.00
30/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	1915	2	1915	2	0.00
30/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1887	2	1887	2	0.00
30/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	1944	2	1944	2	0.00
30/03/2017	R209 On 02-November-17			Bond Future	9.31	72.7015	9.3135	72.7015	0.00
30/03/2017	R209 On 02-November-17	10.00	Call	Bond Future	5946	5	5946	5	0.00
30/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3977	3	3977	3	0.00
30/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3898	3	3898	3	0.00
30/03/2017	R209 On 02-November-17	8.30	Call	Bond Future	705	1	705	1	2,800.00
30/03/2017	R209 On 02-November-17	9.00	Call	Bond Future	2140	2	2140	2	2,800.00
30/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3937	3	3937	3	0.00
30/03/2017	R209 On 02-November-17	10.00	Put	Bond Future	1404	2	1404	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
30/03/2017	R209 On 02-November-17	9.00	Put	Bond Future	4365	5	4365	5	0.00
30/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2430	3	2430	3	0.00
30/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2486	3	2486	3	0.00
30/03/2017	R209 On 02-November-17	8.30	Put	Bond Future	8270	9	8270	9	0.00
30/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2458	3	2458	3	0.00
30/03/2017	R210 On 04-May-17			Bond Future	186.48	186.4518	186.4846	186.4518	1,698.00
30/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5825	6	5825	6	0.00
30/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5845	6	5845	6	0.00
30/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5835	6	5835	6	0.00
30/03/2017	R210 On 03-August-17			Bond Future	190.08	190.0475	190.0791	190.0475	0.00
30/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	6211	6	6211	6	0.00
30/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	6221	6	6221	6	0.00
30/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	6201	6	6201	6	0.00
30/03/2017	R210 On 02-November-17			Bond Future	191.42	191.3876	191.4186	191.3876	0.00
30/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	661	1	661	1	0.00
30/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	651	1	651	1	0.00
30/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	671	1	671	1	0.00
30/03/2017	R212 On 04-May-17			Bond Future	148.55	148.5247	148.5509	148.5247	3,268.00
30/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3689	4	3689	4	0.00
30/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3699	4	3699	4	0.00
30/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3679	4	3679	4	0.00
30/03/2017	R212 On 03-August-17			Bond Future	149.36	149.3391	149.3645	149.3391	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
30/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3976	4	3976	4	0.00
30/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3986	4	3986	4	0.00
30/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3996	4	3996	4	0.00
30/03/2017	R212 On 02-November-17			Bond Future	152.33	152.3032	152.3281	152.3032	0.00
30/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
30/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	72	0	72	0	0.00
30/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	92	0	92	0	0.00
30/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	82	0	82	0	0.00
30/03/2017	R213 On 04-May-17			Bond Future	8.94	84.8735	8.9443	84.8735	45,201.00
30/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	3087	2	3087	2	0.00
30/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	3197	2	3197	2	0.00
30/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	3142	2	3142	2	0.00
30/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	301	1	301	1	0.00
30/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	290	1	290	1	0.00
30/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	313	1	313	1	0.00
30/03/2017	R213 On 03-August-17			Bond Future	8.98	86.4946	8.9788	86.4946	0.00
30/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3719	3	3719	3	0.00
30/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3763	3	3763	3	0.00
30/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3808	3	3808	3	0.00
30/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1316	2	1316	2	0.00
30/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1294	2	1294	2	0.00
30/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1338	2	1338	2	0.00
30/03/2017	R213 On 02-November-17			Bond Future	9.01	84.6405	9.0114	84.6405	0.00
30/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	4308	4	4308	4	0.00
30/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	4225	3	4225	3	0.00
30/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	4266	4	4266	4	0.00
30/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2019	3	2019	3	0.00
30/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	1994	2	1994	2	0.00
30/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	1970	2	1970	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
30/03/2017	R214 On 04-May-17			Bond Future	9.31	73.2693	9.3100	73.2693	35,312.00
30/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2454	2	2454	2	0.00
30/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2556	2	2556	2	0.00
30/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2505	2	2505	2	0.00
30/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	634	1	634	1	0.00
30/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	614	1	614	1	0.00
30/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	594	1	594	1	0.00
30/03/2017	R214 On 03-August-17			Bond Future	9.35	74.6688	9.3469	74.6688	0.00
30/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	3255	3	3255	3	0.00
30/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3297	3	3297	3	0.00
30/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3339	3	3339	3	0.00
30/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2038	3	2038	3	0.00
30/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2008	3	2008	3	0.00
30/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2068	3	2068	3	0.00
30/03/2017	R214 On 02-November-17			Bond Future	9.38	72.8363	9.3821	72.8363	0.00
30/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	4129	3	4129	3	0.00
30/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	4211	3	4211	3	0.00
30/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	4170	3	4170	3	0.00
30/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2643	3	2643	3	0.00
30/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2703	3	2703	3	0.00
30/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2673	3	2673	3	0.00
30/03/2017	R248 On 04-May-17			Bond Future	9.37	93.8953	9.3655	93.8953	72,722.00
30/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3574	3	3574	3	0.00
30/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3508	2	3508	2	0.00
30/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	3443	2	3443	2	0.00
30/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	783	1	783	1	0.00
30/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	758	1	758	1	0.00
30/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	808	1	808	1	0.00
30/03/2017	R248 On 03-August-17			Bond Future	9.40	95.6887	9.4038	95.6887	170.00
30/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	4359	3	4359	3	0.00
30/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	4412	4	4412	4	0.00
30/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	4307	3	4307	3	0.00
30/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2778	4	2778	4	0.00
30/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2817	4	2817	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
30/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2856	4	2856	4	0.00
30/03/2017	R248 On 02-November-17			Bond Future	9.44	93.1273	9.4405	93.1273	0.00
30/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	5510	5	5510	5	0.00
30/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	5613	5	5613	5	0.00
30/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	5562	5	5562	5	0.00
30/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3677	4	3677	4	0.00
30/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	3638	4	3638	4	0.00
30/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	3600	4	3600	4	0.00