



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 WEEKLY STATISTICS REPORT

FROM: 13/03/2017 TO: 13/03/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0857 On 31-March-21			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
13/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	2025 On 04-May-17			Bond Future	129.28	129.2841	129.2813	129.2841	3,234.00
13/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3289	3	3	3	0.00
13/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3279	3	3	3	0.00
13/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3299	3	3	3	0.00
13/03/2017	2025 On 03-August-17			Bond Future	130.43	130.4365	130.4320	130.4365	0.00
13/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3528	4	4	4	0.00
13/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3548	4	4	4	0.00
13/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3538	4	4	4	0.00
13/03/2017	2025 On 02-November-17			Bond Future	133.03	133.0377	133.0317	133.0377	0.00
13/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	72	0	0	0	0.00
13/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	52	0	0	0	0.00
13/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	62	0	0	0	0.00
13/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2029 On 04-May-17			Bond Future	100.87	100.8722	100.8701	100.8722	2,272.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	220	0	0	0	0.00
13/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	200	0	0	0	0.00
13/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	210	0	0	0	0.00
13/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 04-May-17			Bond Future	9.06	93.9530	94.2076	93.9530	32,130.00
13/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	1923	2	2	2	0.00
13/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	1854	2	2	2	0.00
13/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	1786	2	2	2	0.00
13/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 03-August-17			Bond Future	9.11	91.7427	92.0019	91.7427	0.00
13/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	1518	1	2	1	0.00
13/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	1586	1	2	1	0.00
13/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	1654	1	2	1	0.00
13/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 02-November-17			Bond Future	9.14	93.5527	93.8154	93.5527	0.00
13/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	1470	1	1	1	0.00
13/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	1402	1	1	1	0.00
13/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	1335	1	1	1	0.00
13/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2032 On 04-May-17			Bond Future	9.20	92.9511	93.2245	92.9511	19,129.00
13/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	2806	3	3	3	0.00
13/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	2756	3	3	3	0.00
13/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	2706	3	3	3	0.00
13/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	906	1	1	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
13/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	930	1	1	1	0.00
13/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	882	1	1	1	0.00
13/03/2017	2032 On 03-August-17			Bond Future	9.25	94.7286	95.0067	94.7286	0.00
13/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	3631	3	4	3	0.00
13/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	3544	3	4	3	0.00
13/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	3588	3	4	3	0.00
13/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	2121	2	2	2	0.00
13/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	2181	2	2	2	0.00
13/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	2151	2	2	2	0.00
13/03/2017	2032 On 02-November-17			Bond Future	9.28	92.4381	92.7202	92.4381	0.00
13/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	4196	4	4	4	0.00
13/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	4237	4	4	4	0.00
13/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	4279	4	4	4	0.00
13/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	2736	3	3	3	0.00
13/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	2767	3	3	3	0.00
13/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	2705	3	3	3	0.00
13/03/2017	2033 On 04-May-17			Bond Future	106.52	106.5267	106.5244	106.5267	5,778.00
13/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	4316	4	4	4	0.00
13/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	4326	4	4	4	0.00
13/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	4306	4	4	4	0.00
13/03/2017	2033 On 03-August-17			Bond Future	108.58	108.5847	108.5811	108.5847	0.00
13/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	4539	5	5	5	0.00
13/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	4549	5	5	5	0.00
13/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	4559	5	5	5	0.00
13/03/2017	2033 On 02-November-17			Bond Future	109.65	109.6597	109.6549	109.6597	0.00
13/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 02-November-17	110.08	Call	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
13/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	425	0	0	0	0.00
13/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	435	0	0	0	0.00
13/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	415	0	0	0	0.00
13/03/2017	2037 On 04-May-17			Bond Future	9.44	93.5911	93.9323	93.5911	52,467.00
13/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	2621	2	3	2	0.00
13/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	2522	2	3	2	0.00
13/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	2571	2	3	2	0.00
13/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	1372	2	1	2	0.00
13/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	1340	2	1	2	0.00
13/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	1309	1	1	1	0.00
13/03/2017	2037 On 03-August-17			Bond Future	9.49	91.1236	91.4709	91.1236	160.00
13/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	3578	3	4	3	0.00
13/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	3534	3	4	3	0.00
13/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	3490	3	3	3	0.00
13/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	2873	3	3	3	0.00
13/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	2836	3	3	3	0.00
13/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	2910	3	3	3	0.00
13/03/2017	2037 On 02-November-17			Bond Future	9.53	92.9213	93.2739	92.9213	0.00
13/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	4672	5	5	5	0.00
13/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	4715	5	5	5	0.00
13/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	4629	4	5	4	0.00
13/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	3572	4	4	4	0.00
13/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	3609	4	4	4	0.00
13/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	3645	4	4	4	0.00
13/03/2017	2038 On 04-May-17			Bond Future	133.86	133.8613	133.8582	133.8613	20,553.00
13/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5922	6	6	6	0.00
13/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5932	6	6	6	0.00
13/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5912	6	6	6	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
13/03/2017	2038 On 03-August-17			Bond Future	134.93	134.9337	134.9291	134.9337	0.00
13/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6241	6	6	6	0.00
13/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6231	6	6	6	0.00
13/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6251	6	6	6	0.00
13/03/2017	2038 On 02-November-17			Bond Future	137.62	137.6247	137.6187	137.6247	0.00
13/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	819	1	1	1	0.00
13/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	799	1	1	1	0.00
13/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	809	1	1	1	0.00
13/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2040 On 04-May-17			Bond Future	9.45	97.9618	98.2395	97.9618	9,330.00
13/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	2977	3	3	3	0.00
13/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	3032	3	3	3	0.00
13/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	2923	3	3	3	0.00
13/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	1377	2	1	2	0.00
13/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	1410	2	1	2	0.00
13/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	1345	2	1	2	0.00
13/03/2017	2040 On 03-August-17			Bond Future	9.50	95.3274	95.6100	95.3274	0.00
13/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	4025	4	4	4	0.00
13/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	4122	4	4	4	0.00
13/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	4074	4	4	4	0.00
13/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	2990	3	3	3	0.00
13/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	2951	3	3	3	0.00
13/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	3029	3	3	3	0.00
13/03/2017	2040 On 02-November-17			Bond Future	9.53	97.2080	97.4947	97.2080	0.00
13/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	5091	5	5	5	0.00
13/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	5138	5	5	5	0.00
13/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	5045	5	5	5	0.00
13/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	3958	4	4	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
13/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	3998	4	4	4	0.00
13/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	4038	4	4	4	0.00
13/03/2017	2044 On 04-May-17			Bond Future	9.48	94.9780	95.2588	94.9780	22,991.00
13/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	3060	3	3	3	0.00
13/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	3005	3	3	3	0.00
13/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	3115	3	3	3	0.00
13/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	1393	2	1	2	0.00
13/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	1360	2	1	2	0.00
13/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	1426	2	1	2	0.00
13/03/2017	2044 On 03-August-17			Bond Future	9.53	92.4117	92.6975	92.4117	0.00
13/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	4044	4	4	4	0.00
13/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	3949	4	4	4	0.00
13/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	3996	4	4	4	0.00
13/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	3145	3	3	3	0.00
13/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	3104	3	3	3	0.00
13/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	3063	3	3	3	0.00
13/03/2017	2044 On 02-November-17			Bond Future	9.57	94.2349	94.5248	94.2349	0.00
13/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	5043	5	5	5	0.00
13/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	5135	5	5	5	0.00
13/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	5089	5	5	5	0.00
13/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	4178	4	4	4	0.00
13/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	4136	4	4	4	0.00
13/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	4219	4	4	4	0.00
13/03/2017	2046 On 04-May-17			Bond Future	131.35	131.3559	131.3532	131.3559	20,133.00
13/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6977	7	7	7	0.00
13/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6987	7	7	7	0.00
13/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6967	7	7	7	0.00
13/03/2017	2046 On 03-August-17			Bond Future	133.89	133.8936	133.8893	133.8936	0.00
13/03/2017	2046 On 03-August-17	141.19	Call	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
13/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	7301	7	7	7	0.00
13/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	7281	7	7	7	0.00
13/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	7291	7	7	7	0.00
13/03/2017	2046 On 02-November-17			Bond Future	134.95	134.9595	134.9537	134.9595	0.00
13/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	1356	1	1	1	0.00
13/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	1366	1	1	1	0.00
13/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	1346	1	1	1	0.00
13/03/2017	2050 On 04-May-17			Bond Future	142.75	142.7491	142.7458	142.7491	24,054.00
13/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5094	5	5	5	0.00
13/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5084	5	5	5	0.00
13/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5104	5	5	5	0.00
13/03/2017	2050 On 03-August-17			Bond Future	143.82	143.8280	143.8233	143.8280	0.00
13/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5397	5	5	5	0.00
13/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5417	5	5	5	0.00
13/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5407	5	5	5	0.00
13/03/2017	2050 On 02-November-17			Bond Future	146.69	146.6965	146.6899	146.6965	0.00
13/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	2040	2	2	2	0.00
13/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	2020	2	2	2	0.00
13/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	2030	2	2	2	0.00
13/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
13/03/2017	2050 On 02-November-17	144.67	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
13/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	AL37 On 04-May-17			Index Future	530.88	530.5940	530.8770	530.5940	1.00
13/03/2017	AL37 On 03-August-17			Index Future	541.03	540.7400	541.0250	540.7400	0.00
13/03/2017	AL37 On 02-November-17			Index Future	551.69	551.4050	551.6860	551.4050	0.00
13/03/2017	AL7T On 04-May-17			Index Future	613.76	612.7650	613.7600	612.7650	0.00
13/03/2017	AL7T On 03-August-17			Index Future	625.49	624.4820	625.4930	624.4820	0.00
13/03/2017	AL7T On 02-November-17			Index Future	637.82	636.7980	637.8180	636.7980	0.00
13/03/2017	ALBI On 04-May-17			Index Future	558.71	557.4580	558.7070	557.4580	598.00
13/03/2017	ALBI On 03-August-17			Index Future	569.39	568.1180	569.3880	568.1180	0.00
13/03/2017	ALBI On 02-November-17			Index Future	580.61	579.3220	580.6080	579.3220	0.00
13/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C044 On 31-January-44			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
13/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C303 On 28-February-33			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
13/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2017	EL28 On 04-May-17			Bond Future	128.97	129.0948	128.9698	129.0948	0.00
13/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8930	9	9	9	0.00
13/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8940	9	9	9	0.00
13/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8950	9	9	9	0.00
13/03/2017	EL28 On 03-August-17			Bond Future	131.46	131.5887	131.4597	131.5887	0.00
13/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3710	4	4	4	0.00
13/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3700	4	4	4	0.00
13/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3720	4	4	4	0.00
13/03/2017	EL28 On 02-November-17			Bond Future	132.31	132.4458	132.3130	132.4458	0.00
13/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
13/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1557	1	2	1	0.00
13/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1577	1	2	1	0.00
13/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1567	1	2	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
13/03/2017	ES33 On 04-May-17			Bond Future	10.38	78.4877	78.6900	78.4877	9,466.00
13/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	1117	1	1	1	0.00
13/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	1053	1	1	1	0.00
13/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	1180	1	1	1	0.00
13/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 03-August-17			Bond Future	10.45	79.9886	80.1943	79.9886	0.00
13/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	623	0	1	0	0.00
13/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	497	0	0	0	0.00
13/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	560	0	1	0	0.00
13/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 02-November-17			Bond Future	10.53	77.7734	77.9819	77.7734	0.00
13/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	834	1	1	1	0.00
13/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	958	1	1	1	0.00
13/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	896	1	1	1	0.00
13/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
13/03/2017	ES42 On 04-May-17			Bond Future	10.52	82.3925	82.6259	82.3925	8,777.00
13/03/2017	ES42 On 03-August-17			Bond Future	10.59	83.9680	84.2054	83.9680	0.00
13/03/2017	ES42 On 02-November-17			Bond Future	10.66	81.3623	81.6031	81.3623	0.00
13/03/2017	GOVI On 04-May-17			GOVI	556.48	555.2320	556.4790	555.2320	396.00
13/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	2942890	293	294	293	0.00
13/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	2942790	293	294	293	0.00
13/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	2942990	293	294	293	0.00
13/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 03-August-17			GOVI	567.12	565.8490	567.1170	565.8490	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
13/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	60170	5	6	5	0.00
13/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	60070	5	6	5	0.00
13/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	60270	5	6	5	0.00
13/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 02-November-17			GOVI	578.29	577.0090	578.2920	577.0090	0.00
13/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	58520	5	6	5	0.00
13/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	58420	5	6	5	0.00
13/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	58320	5	6	5	0.00
13/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
13/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
13/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2017	IGOV On 04-May-17			Index Future	252.03	252.0710	252.0280	252.0710	922.00
13/03/2017	IGOV On 03-August-17			Index Future	256.89	256.9410	256.8940	256.9410	412.00
13/03/2017	IGOV On 02-November-17			Index Future	262.01	262.0650	262.0140	262.0650	0.00
13/03/2017	ILBI On 04-May-17			Index Future	683.42	683.4160	683.4160	683.4160	0.00
13/03/2017	ILBI On 03-August-17			Index Future	696.40	696.4020	696.4020	696.4020	0.00
13/03/2017	ILBI On 02-November-17			Index Future	710.40	710.3960	710.3960	710.3960	0.00
13/03/2017	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0027	100.0027	100.0027	0.00
13/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6110	99.6088	99.6110	0.00
13/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.62	99.6207	99.6179	99.6207	0.00
13/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.84	99.8467	99.8417	99.8467	0.00
13/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.82	99.8331	99.8210	99.8331	0.00
13/03/2017	IS01 On 21-June-18			Interest Rate Swap	100.04	100.0514	100.0380	100.0514	0.00
13/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.87	99.8732	99.8670	99.8732	0.00
13/03/2017	IS02 On 16-March-18			Interest Rate Swap	99.11	99.1189	99.1071	99.1189	0.00
13/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.72	98.7362	98.7214	98.7362	0.00
13/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.74	98.7528	98.7351	98.7528	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
13/03/2017	IS02 On 21-December-18			Interest Rate Swap	99.19	99.2100	99.1900	99.2100	0.00
13/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.64	99.6564	99.6367	99.6564	0.00
13/03/2017	IS02 On 21-June-19			Interest Rate Swap	100.11	100.1275	100.1080	100.1275	0.00
13/03/2017	IS05 On 17-December-20			Interest Rate Swap	97.16	97.1888	97.1553	97.1888	0.00
13/03/2017	IS05 On 16-March-21			Interest Rate Swap	96.45	96.4868	96.4534	96.4868	0.00
13/03/2017	IS05 On 15-June-21			Interest Rate Swap	95.71	95.7484	95.7143	95.7484	0.00
13/03/2017	IS05 On 21-September-21			Interest Rate Swap	95.96	95.9892	95.9561	95.9892	0.00
13/03/2017	IS05 On 21-December-21			Interest Rate Swap	98.18	98.2120	98.1798	98.2120	51.00
13/03/2017	IS05 On 15-March-22			Interest Rate Swap	98.35	98.3833	98.3516	98.3833	0.00
13/03/2017	IS05 On 21-June-22			Interest Rate Swap	99.59	99.6141	99.5897	99.6141	0.00
13/03/2017	IS10 On 17-December-25			Interest Rate Swap	96.75	96.7966	96.7497	96.7966	0.00
13/03/2017	IS10 On 16-March-26			Interest Rate Swap	93.81	93.8557	93.8097	93.8557	0.00
13/03/2017	IS10 On 15-June-26			Interest Rate Swap	92.58	92.6287	92.5817	92.6287	0.00
13/03/2017	IS10 On 21-September-26			Interest Rate Swap	94.72	94.7668	94.7200	94.7668	0.00
13/03/2017	IS10 On 21-December-26			Interest Rate Swap	98.44	98.4870	98.4394	98.4870	0.00
13/03/2017	IS10 On 15-March-27			Interest Rate Swap	97.03	97.0766	97.0256	97.0766	0.00
13/03/2017	IS10 On 21-June-27			Interest Rate Swap	99.06	99.1130	99.0626	99.1130	0.00
13/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/03/2017	JBAF On 15-March-17			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	1,000.00
13/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
13/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
13/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
13/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
13/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	0.00
13/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	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
13/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
13/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
13/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
13/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
13/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
13/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
13/03/2017	R023 On 04-May-17			Bond Future	8.22	99.2653	99.3357	99.2653	19,233.00
13/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	1952	2	2	2	0.00
13/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	2021	2	2	2	0.00
13/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	1987	2	2	2	0.00
13/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	292	0	0	0	0.00
13/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	282	0	0	0	0.00
13/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	273	0	0	0	0.00
13/03/2017	R023 On 03-August-17			Bond Future	8.24	101.1634	101.2347	101.1634	0.00
13/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	2289	2	2	2	0.00
13/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	2347	2	2	2	0.00
13/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	2318	2	2	2	0.00
13/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	825	1	1	1	0.00
13/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	811	1	1	1	0.00
13/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	797	1	1	1	0.00
13/03/2017	R023 On 02-November-17			Bond Future	8.26	99.2269	99.2980	99.2269	0.00
13/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	2340	2	2	2	0.00
13/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	2393	2	2	2	0.00
13/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	2366	2	2	2	0.00
13/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	1063	1	1	1	0.00
13/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	1049	1	1	1	0.00
13/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	1078	1	1	1	0.00
13/03/2017	R035 On 04-May-17			Bond Future	9.35	97.3491	97.6068	97.3491	8,517.00
13/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	1507	1	2	1	0.00
13/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	1669	1	2	1	0.00
13/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	1588	1	2	1	0.00
13/03/2017	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
13/03/2017	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 03-August-17			Bond Future	9.39	99.2106	99.4728	99.2106	0.00
13/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	1054	1	1	1	0.00
13/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	972	1	1	1	0.00
13/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	891	1	1	1	0.00
13/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 02-November-17			Bond Future	9.43	96.6648	96.9306	96.6648	0.00
13/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	1350	1	1	1	0.00
13/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	1430	1	1	1	0.00
13/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	1271	1	1	1	0.00
13/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R186 On 04-May-17			Bond Future	8.68	115.5152	115.6953	115.5152	109,774.00
13/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	3840	4	4	4	0.00
13/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	2257	2	2	2	0.00
13/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	2489	2	2	2	0.00
13/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	2349	2	2	2	0.00
13/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	2682	3	3	3	0.00
13/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	1482	1	1	1	500.00
13/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	2303	2	2	2	0.00
13/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	723	1	1	1	500.00
13/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	2537	2	3	2	0.00
13/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	630	1	1	1	0.00
13/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	315	0	0	0	5,209.00
13/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	816	1	1	1	0.00
13/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	708	1	1	1	500.00
13/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	688	1	1	1	2,600.00
13/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	794	1	1	1	0.00
13/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	2404	3	2	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
13/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	771	1	1	1	0.00
13/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	1345	1	1	1	0.00
13/03/2017	R186 On 03-August-17			Bond Future	8.72	112.4211	112.6042	112.4211	0.00
13/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	5819	6	6	6	0.00
13/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	5061	5	5	5	0.00
13/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	3161	3	3	3	0.00
13/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	3081	3	3	3	0.00
13/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	3121	3	3	3	0.00
13/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	2845	3	3	3	0.00
13/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	683	1	1	1	6,500.00
13/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	886	1	1	1	750.00
13/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	1791	2	2	2	0.00
13/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	1738	2	2	2	0.00
13/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	1957	2	2	2	750.00
13/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	1765	2	2	2	0.00
13/03/2017	R186 On 02-November-17			Bond Future	8.75	114.6388	114.8236	114.6388	0.00
13/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	3506	3	4	3	0.00
13/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	3543	3	4	3	0.00
13/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	3581	3	4	3	0.00
13/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	2604	3	3	3	0.00
13/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	2576	3	3	3	0.00
13/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	2633	3	3	3	0.00
13/03/2017	R197 On 04-May-17			Bond Future	301.23	301.2330	301.2260	301.2330	1,063.00
13/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7364	7	7	7	0.00
13/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7374	7	7	7	0.00
13/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7354	7	7	7	0.00
13/03/2017	R197 On 03-August-17			Bond Future	300.09	300.0998	300.0891	300.0998	0.00
13/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 03-August-17	308.06	Call	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
13/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	7961	8	8	8	0.00
13/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	7981	8	8	8	0.00
13/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	7971	8	8	8	0.00
13/03/2017	R197 On 02-November-17			Bond Future	306.07	306.0846	306.0705	306.0846	0.00
13/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	901	1	1	1	0.00
13/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	911	1	1	1	0.00
13/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	921	1	1	1	0.00
13/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 04-May-17			Bond Future	247.87	247.8773	247.8719	247.8773	33,757.00
13/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8838	9	9	9	0.00
13/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8848	9	9	9	0.00
13/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8858	9	9	9	0.00
13/03/2017	R202 On 03-August-17			Bond Future	248.96	248.9731	248.9645	248.9731	0.00
13/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9395	9	9	9	0.00
13/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9405	9	9	9	0.00
13/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9385	9	9	9	0.00
13/03/2017	R202 On 02-November-17			Bond Future	253.93	253.9383	253.9269	253.9383	0.00
13/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	37	0	0	0	0.00
13/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	27	0	0	0	0.00
13/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	17	0	0	0	0.00
13/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R203 On 04-May-17			Bond Future	7.16	101.5598	101.5558	101.5598	31,101.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	11	0	0	0	0.00
13/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	13	0	0	0	0.00
13/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	12	0	0	0	0.00
13/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	95	0	0	0	0.00
13/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	93	0	0	0	0.00
13/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	98	0	0	0	0.00
13/03/2017	R203 On 03-August-17			Bond Future	5.83	103.5018	103.4972	103.5018	0.00
13/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	2	0	0	0	0.00
13/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	2	0	0	0	0.00
13/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	2	0	0	0	0.00
13/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	102	0	0	0	0.00
13/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	103	0	0	0	0.00
13/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	104	0	0	0	0.00
13/03/2017	R204 On 04-May-17			Bond Future	7.42	103.9214	103.9122	103.9214	27,189.00
13/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	740	1	1	1	0.00
13/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	767	1	1	1	0.00
13/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	754	1	1	1	0.00
13/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	16	0	0	0	0.00
13/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	15	0	0	0	0.00
13/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	17	0	0	0	0.00
13/03/2017	R204 On 03-August-17			Bond Future	7.36	101.8682	101.8584	101.8682	0.00
13/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	638	1	1	1	0.00
13/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	647	1	1	1	0.00
13/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	657	1	1	1	0.00
13/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	133	0	0	0	0.00
13/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	130	0	0	0	0.00
13/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	126	0	0	0	0.00
13/03/2017	R204 On 02-November-17			Bond Future	7.21	103.8777	103.8660	103.8777	0.00
13/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	666	1	1	1	0.00
13/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	649	1	1	1	0.00
13/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	658	1	1	1	0.00
13/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	81	0	0	0	0.00
13/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	79	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
13/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	77	0	0	0	0.00
13/03/2017	R207 On 04-May-17			Bond Future	7.67	101.2356	101.2607	101.2356	72,613.00
13/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1274	1	1	1	0.00
13/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	1317	1	1	1	0.00
13/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1295	1	1	1	0.00
13/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	27	0	0	0	0.00
13/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	30	0	0	0	0.00
13/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	29	0	0	0	0.00
13/03/2017	R207 On 03-August-17			Bond Future	7.67	99.5282	99.5533	99.5282	0.00
13/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1306	1	1	1	51.00
13/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	1680	2	2	2	0.00
13/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	1662	2	2	2	0.00
13/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	1699	2	2	2	0.00
13/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	108	0	0	0	0.00
13/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	180	0	0	0	0.00
13/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	103	0	0	0	0.00
13/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	106	0	0	0	0.00
13/03/2017	R207 On 02-November-17			Bond Future	7.62	101.4916	101.5155	101.4916	0.00
13/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1099	1	1	1	0.00
13/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1127	1	1	1	0.00
13/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1113	1	1	1	0.00
13/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	290	0	0	0	0.00
13/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	285	0	0	0	0.00
13/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	296	0	0	0	0.00
13/03/2017	R208 On 04-May-17			Bond Future	7.83	97.1314	97.1485	97.1314	21,334.00
13/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	1792	2	2	2	0.00
13/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	1850	2	2	2	0.00
13/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	1821	2	2	2	0.00
13/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	62	0	0	0	0.00
13/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	56	0	0	0	0.00
13/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	59	0	0	0	0.00
13/03/2017	R208 On 03-August-17			Bond Future	7.83	98.9887	99.0057	98.9887	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
13/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	1778	2	2	2	0.00
13/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	1823	2	2	2	0.00
13/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	1801	2	2	2	0.00
13/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	358	0	0	0	0.00
13/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	351	0	0	0	0.00
13/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	366	0	0	0	0.00
13/03/2017	R208 On 02-November-17			Bond Future	7.82	97.5385	97.5541	97.5385	0.00
13/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	1552	2	2	2	0.00
13/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	1590	2	2	2	0.00
13/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	1571	2	2	2	0.00
13/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	515	1	1	1	0.00
13/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	507	1	1	1	0.00
13/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	525	1	1	1	0.00
13/03/2017	R209 On 04-May-17			Bond Future	9.34	73.2833	73.4982	73.2833	62,889.00
13/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	2733	3	3	3	0.00
13/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	492	0	0	0	1,130.00
13/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	1989	2	2	2	0.00
13/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	2029	2	2	2	0.00
13/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	1503	1	2	1	0.00
13/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	2070	2	2	2	0.00
13/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	727	1	1	1	1,130.00
13/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	3398	4	3	4	0.00
13/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	1130	1	1	1	0.00
13/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	1541	2	2	2	1,130.00
13/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	1102	1	1	1	0.00
13/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	1075	1	1	1	0.00
13/03/2017	R209 On 03-August-17			Bond Future	9.38	74.6846	74.9033	74.6846	0.00
13/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	2804	3	3	3	0.00
13/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	2768	3	3	3	0.00
13/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	2840	3	3	3	0.00
13/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	2366	2	2	2	0.00
13/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	2334	2	2	2	0.00
13/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	2398	3	2	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
13/03/2017	R209 On 02-November-17			Bond Future	9.41	73.0071	73.2289	73.0071	0.00
13/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	3701	4	4	4	0.00
13/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	3627	4	4	4	0.00
13/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	3664	4	4	4	0.00
13/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	2836	3	3	3	0.00
13/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	2897	3	3	3	0.00
13/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	2867	3	3	3	0.00
13/03/2017	R210 On 04-May-17			Bond Future	186.99	187.1706	186.9865	187.1706	1,698.00
13/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5323	5	5	5	0.00
13/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5343	5	5	5	0.00
13/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5333	5	5	5	0.00
13/03/2017	R210 On 03-August-17			Bond Future	190.60	190.7866	190.5967	190.7866	0.00
13/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5693	6	6	6	0.00
13/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5703	6	6	6	0.00
13/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5683	5	6	5	0.00
13/03/2017	R210 On 02-November-17			Bond Future	191.96	192.1594	191.9635	192.1594	0.00
13/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	116	0	0	0	0.00
13/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	106	0	0	0	0.00
13/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	126	0	0	0	0.00
13/03/2017	R212 On 04-May-17			Bond Future	149.13	149.1311	149.1276	149.1311	3,258.00
13/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 04-May-17	152.23	Call	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
13/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	3112	3	3	3	0.00
13/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	3102	3	3	3	0.00
13/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	3122	3	3	3	0.00
13/03/2017	R212 On 03-August-17			Bond Future	149.96	149.9623	149.9570	149.9623	0.00
13/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3383	3	3	3	0.00
13/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3393	3	3	3	0.00
13/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3403	3	3	3	0.00
13/03/2017	R212 On 02-November-17			Bond Future	152.95	152.9530	152.9460	152.9530	0.00
13/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	536	1	1	1	0.00
13/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	526	1	1	1	0.00
13/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	546	1	1	1	0.00
13/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
13/03/2017	R213 On 04-May-17			Bond Future	9.10	84.7463	84.9936	84.7463	44,651.00
13/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	2475	2	2	2	0.00
13/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	2567	2	3	2	0.00
13/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	2521	2	3	2	0.00
13/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	755	1	1	1	0.00
13/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	734	1	1	1	0.00
13/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	776	1	1	1	0.00
13/03/2017	R213 On 03-August-17			Bond Future	9.14	86.3668	86.6185	86.3668	0.00
13/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	3182	3	3	3	0.00
13/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	3222	3	3	3	0.00
13/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	3261	3	3	3	0.00
13/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	1868	2	2	2	0.00
13/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	1841	2	2	2	0.00
13/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	1895	2	2	2	0.00
13/03/2017	R213 On 02-November-17			Bond Future	9.17	84.5190	84.7742	84.5190	0.00
13/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	3762	4	4	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
13/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	3686	4	4	4	0.00
13/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	3724	4	4	4	0.00
13/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	2587	3	3	3	0.00
13/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	2559	3	3	3	0.00
13/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	2531	3	3	3	0.00
13/03/2017	R214 On 04-May-17			Bond Future	9.41	73.5381	73.7632	73.5381	34,975.00
13/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	2229	2	2	2	0.00
13/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	2317	2	2	2	0.00
13/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	2273	2	2	2	0.00
13/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	1140	1	1	1	0.00
13/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	1113	1	1	1	0.00
13/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	1086	1	1	1	0.00
13/03/2017	R214 On 03-August-17			Bond Future	9.45	74.9443	75.1734	74.9443	0.00
13/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	2978	3	3	3	0.00
13/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	3016	3	3	3	0.00
13/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	3055	3	3	3	0.00
13/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	2501	3	3	3	0.00
13/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	2468	3	2	3	0.00
13/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	2534	3	3	3	0.00
13/03/2017	R214 On 02-November-17			Bond Future	9.49	73.1248	73.3572	73.1248	0.00
13/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	3804	4	4	4	0.00
13/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	3881	4	4	4	0.00
13/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	3843	4	4	4	0.00
13/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	3064	3	3	3	0.00
13/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	3129	3	3	3	0.00
13/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	3096	3	3	3	0.00
13/03/2017	R248 On 04-May-17			Bond Future	9.47	94.1883	94.4758	94.1883	70,672.00
13/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	3224	3	3	3	0.00
13/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	3167	3	3	3	0.00
13/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	3111	3	3	3	0.00
13/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	1426	2	1	2	0.00
13/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	1393	2	1	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
13/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	1460	2	1	2	0.00
13/03/2017	R248 On 03-August-17			Bond Future	9.51	95.9893	96.2820	95.9893	200.00
13/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	3965	4	4	4	0.00
13/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	4013	4	4	4	0.00
13/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	3916	4	4	4	0.00
13/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	3380	4	3	4	0.00
13/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	3423	4	3	4	0.00
13/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	3467	4	3	4	0.00
13/03/2017	R248 On 02-November-17			Bond Future	9.55	93.4435	93.7403	93.4435	0.00
13/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	4973	5	5	5	0.00
13/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	5068	5	5	5	0.00
13/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	5020	5	5	5	0.00
13/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	4152	4	4	4	0.00
13/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	4109	4	4	4	0.00
13/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	4067	4	4	4	0.00