



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/03/2017 TO: 23/03/2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	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
23/03/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	2025 On 04-May-17			Bond Future	129.34	129.3450	129.3423	129.3450	3,234.00
23/03/2017	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 04-May-17	132.57	Put	Bond Future	3228	3	3	3	0.00
23/03/2017	2025 On 04-May-17	132.56	Put	Bond Future	3218	3	3	3	0.00
23/03/2017	2025 On 04-May-17	132.58	Put	Bond Future	3238	3	3	3	0.00
23/03/2017	2025 On 03-August-17			Bond Future	130.49	130.4952	130.4926	130.4952	0.00
23/03/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 03-August-17	133.96	Put	Bond Future	3467	3	3	3	0.00
23/03/2017	2025 On 03-August-17	133.98	Put	Bond Future	3487	3	3	3	0.00
23/03/2017	2025 On 03-August-17	133.97	Put	Bond Future	3477	3	3	3	0.00
23/03/2017	2025 On 02-November-17			Bond Future	133.09	133.0898	133.0851	133.0898	0.00
23/03/2017	2025 On 02-November-17	132.96	Call	Bond Future	125	0	0	0	0.00
23/03/2017	2025 On 02-November-17	132.98	Call	Bond Future	105	0	0	0	0.00
23/03/2017	2025 On 02-November-17	132.97	Call	Bond Future	115	0	0	0	0.00
23/03/2017	2025 On 02-November-17	132.97	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 02-November-17	132.98	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2025 On 02-November-17	132.96	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2029 On 04-May-17			Bond Future	101.06	100.7402	101.0612	100.7402	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
23/03/2017	2029 On 04-May-17	100.65	Call	Bond Future	411	0	0	0	0.00
23/03/2017	2029 On 04-May-17	100.67	Call	Bond Future	391	0	0	0	0.00
23/03/2017	2029 On 04-May-17	100.66	Call	Bond Future	401	0	0	0	0.00
23/03/2017	2029 On 04-May-17	100.65	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2029 On 04-May-17	100.67	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2029 On 04-May-17	100.66	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 04-May-17			Bond Future	8.71	96.5063	96.7319	96.5063	31,886.00
23/03/2017	2030 On 04-May-17	9.34	Call	Bond Future	4447	4	4	4	0.00
23/03/2017	2030 On 04-May-17	9.33	Call	Bond Future	4379	4	4	4	0.00
23/03/2017	2030 On 04-May-17	9.32	Call	Bond Future	4310	4	4	4	0.00
23/03/2017	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 03-August-17			Bond Future	8.75	94.3439	94.5738	94.3439	0.00
23/03/2017	2030 On 03-August-17	9.33	Call	Bond Future	4090	4	4	4	0.00
23/03/2017	2030 On 03-August-17	9.34	Call	Bond Future	4158	4	4	4	0.00
23/03/2017	2030 On 03-August-17	9.35	Call	Bond Future	4226	4	4	4	0.00
23/03/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 02-November-17			Bond Future	8.77	96.1983	96.4313	96.1983	0.00
23/03/2017	2030 On 02-November-17	9.36	Call	Bond Future	4085	4	4	4	0.00
23/03/2017	2030 On 02-November-17	9.35	Call	Bond Future	4018	4	4	4	0.00
23/03/2017	2030 On 02-November-17	9.34	Call	Bond Future	3951	4	4	4	0.00
23/03/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2032 On 04-May-17			Bond Future	8.86	95.6983	95.9013	95.6983	22,637.00
23/03/2017	2032 On 04-May-17	9.46	Call	Bond Future	4813	5	5	5	0.00
23/03/2017	2032 On 04-May-17	9.45	Call	Bond Future	4748	5	5	5	0.00
23/03/2017	2032 On 04-May-17	9.44	Call	Bond Future	4683	5	5	5	0.00
23/03/2017	2032 On 04-May-17	9.45	Put	Bond Future	221	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
23/03/2017	2032 On 04-May-17	9.44	Put	Bond Future	230	0	0	0	0.00
23/03/2017	2032 On 04-May-17	9.46	Put	Bond Future	213	0	0	0	0.00
23/03/2017	2032 On 03-August-17			Bond Future	8.89	97.5271	97.7341	97.5271	0.00
23/03/2017	2032 On 03-August-17	9.45	Call	Bond Future	5373	5	5	5	0.00
23/03/2017	2032 On 03-August-17	9.43	Call	Bond Future	5265	5	5	5	0.00
23/03/2017	2032 On 03-August-17	9.44	Call	Bond Future	5319	5	5	5	0.00
23/03/2017	2032 On 03-August-17	9.45	Put	Bond Future	1136	1	1	1	0.00
23/03/2017	2032 On 03-August-17	9.43	Put	Bond Future	1174	1	1	1	0.00
23/03/2017	2032 On 03-August-17	9.44	Put	Bond Future	1155	1	1	1	0.00
23/03/2017	2032 On 02-November-17			Bond Future	8.92	95.2851	95.4946	95.2851	0.00
23/03/2017	2032 On 02-November-17	9.48	Call	Bond Future	5961	6	6	6	0.00
23/03/2017	2032 On 02-November-17	9.49	Call	Bond Future	6012	6	6	6	0.00
23/03/2017	2032 On 02-November-17	9.50	Call	Bond Future	6063	6	6	6	0.00
23/03/2017	2032 On 02-November-17	9.49	Put	Bond Future	1736	2	2	2	0.00
23/03/2017	2032 On 02-November-17	9.48	Put	Bond Future	1758	2	2	2	0.00
23/03/2017	2032 On 02-November-17	9.50	Put	Bond Future	1714	2	2	2	0.00
23/03/2017	2033 On 04-May-17			Bond Future	107.08	106.7916	107.0808	106.7916	5,778.00
23/03/2017	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 04-May-17	110.84	Put	Bond Future	3759	4	4	4	0.00
23/03/2017	2033 On 04-May-17	110.85	Put	Bond Future	3769	4	4	4	0.00
23/03/2017	2033 On 04-May-17	110.83	Put	Bond Future	3749	4	4	4	0.00
23/03/2017	2033 On 03-August-17			Bond Future	109.15	108.8519	109.1469	108.8519	0.00
23/03/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 03-August-17	113.12	Put	Bond Future	3973	4	4	4	0.00
23/03/2017	2033 On 03-August-17	113.13	Put	Bond Future	3983	4	4	4	0.00
23/03/2017	2033 On 03-August-17	113.14	Put	Bond Future	3993	4	4	4	0.00
23/03/2017	2033 On 02-November-17			Bond Future	110.23	109.9259	110.2251	109.9259	0.00
23/03/2017	2033 On 02-November-17	110.09	Call	Bond Future	135	0	0	0	0.00
23/03/2017	2033 On 02-November-17	110.08	Call	Bond Future	145	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
23/03/2017	2033 On 02-November-17	110.07	Call	Bond Future	155	0	0	0	0.00
23/03/2017	2033 On 02-November-17	110.08	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 02-November-17	110.09	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2033 On 02-November-17	110.07	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2037 On 04-May-17			Bond Future	9.13	96.4316	96.5234	96.4316	52,232.00
23/03/2017	2037 On 04-May-17	9.60	Call	Bond Future	4342	4	4	4	0.00
23/03/2017	2037 On 04-May-17	9.58	Call	Bond Future	4210	4	4	4	0.00
23/03/2017	2037 On 04-May-17	9.59	Call	Bond Future	4276	4	4	4	0.00
23/03/2017	2037 On 04-May-17	9.58	Put	Bond Future	469	1	0	1	0.00
23/03/2017	2037 On 04-May-17	9.59	Put	Bond Future	453	0	0	0	0.00
23/03/2017	2037 On 04-May-17	9.60	Put	Bond Future	439	0	0	0	0.00
23/03/2017	2037 On 03-August-17			Bond Future	9.17	94.0173	94.1109	94.0173	160.00
23/03/2017	2037 On 03-August-17	9.58	Call	Bond Future	5112	5	5	5	0.00
23/03/2017	2037 On 03-August-17	9.57	Call	Bond Future	5058	5	5	5	0.00
23/03/2017	2037 On 03-August-17	9.56	Call	Bond Future	5004	5	5	5	0.00
23/03/2017	2037 On 03-August-17	9.57	Put	Bond Future	1757	2	2	2	0.00
23/03/2017	2037 On 03-August-17	9.58	Put	Bond Future	1730	2	2	2	0.00
23/03/2017	2037 On 03-August-17	9.56	Put	Bond Future	1784	2	2	2	0.00
23/03/2017	2037 On 02-November-17			Bond Future	9.21	95.8654	95.9593	95.8654	0.00
23/03/2017	2037 On 02-November-17	9.66	Call	Bond Future	6299	6	6	6	0.00
23/03/2017	2037 On 02-November-17	9.67	Call	Bond Future	6351	6	6	6	0.00
23/03/2017	2037 On 02-November-17	9.65	Call	Bond Future	6247	6	6	6	0.00
23/03/2017	2037 On 02-November-17	9.67	Put	Bond Future	2522	3	3	3	0.00
23/03/2017	2037 On 02-November-17	9.66	Put	Bond Future	2550	3	3	3	0.00
23/03/2017	2037 On 02-November-17	9.65	Put	Bond Future	2578	3	3	3	0.00
23/03/2017	2038 On 04-May-17			Bond Future	133.82	133.8270	133.8241	133.8270	20,553.00
23/03/2017	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 04-May-17	139.78	Put	Bond Future	5956	6	6	6	0.00
23/03/2017	2038 On 04-May-17	139.79	Put	Bond Future	5966	6	6	6	0.00
23/03/2017	2038 On 04-May-17	139.77	Put	Bond Future	5946	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
23/03/2017	2038 On 03-August-17			Bond Future	134.89	134.8954	134.8927	134.8954	0.00
23/03/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 03-August-17	141.17	Put	Bond Future	6277	6	6	6	0.00
23/03/2017	2038 On 03-August-17	141.16	Put	Bond Future	6267	6	6	6	0.00
23/03/2017	2038 On 03-August-17	141.18	Put	Bond Future	6287	6	6	6	0.00
23/03/2017	2038 On 02-November-17			Bond Future	137.57	137.5775	137.5728	137.5775	0.00
23/03/2017	2038 On 02-November-17	136.80	Call	Bond Future	773	1	1	1	0.00
23/03/2017	2038 On 02-November-17	136.82	Call	Bond Future	753	1	1	1	0.00
23/03/2017	2038 On 02-November-17	136.81	Call	Bond Future	763	1	1	1	0.00
23/03/2017	2038 On 02-November-17	136.81	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 02-November-17	136.82	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2038 On 02-November-17	136.80	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2040 On 04-May-17			Bond Future	9.15	100.8964	100.9481	100.8964	9,680.00
23/03/2017	2040 On 04-May-17	9.63	Call	Bond Future	4792	5	5	5	0.00
23/03/2017	2040 On 04-May-17	9.64	Call	Bond Future	4864	5	5	5	0.00
23/03/2017	2040 On 04-May-17	9.62	Call	Bond Future	4721	5	5	5	0.00
23/03/2017	2040 On 04-May-17	9.63	Put	Bond Future	484	1	0	1	0.00
23/03/2017	2040 On 04-May-17	9.62	Put	Bond Future	500	1	0	1	0.00
23/03/2017	2040 On 04-May-17	9.64	Put	Bond Future	468	0	0	0	0.00
23/03/2017	2040 On 03-August-17			Bond Future	9.19	98.3169	98.3698	98.3169	0.00
23/03/2017	2040 On 03-August-17	9.61	Call	Bond Future	5655	6	6	6	0.00
23/03/2017	2040 On 03-August-17	9.63	Call	Bond Future	5774	6	6	6	0.00
23/03/2017	2040 On 03-August-17	9.62	Call	Bond Future	5714	6	6	6	0.00
23/03/2017	2040 On 03-August-17	9.62	Put	Bond Future	1871	2	2	2	0.00
23/03/2017	2040 On 03-August-17	9.63	Put	Bond Future	1843	2	2	2	0.00
23/03/2017	2040 On 03-August-17	9.61	Put	Bond Future	1899	2	2	2	0.00
23/03/2017	2040 On 02-November-17			Bond Future	9.22	100.2495	100.3018	100.2495	0.00
23/03/2017	2040 On 02-November-17	9.66	Call	Bond Future	6794	7	7	7	0.00
23/03/2017	2040 On 02-November-17	9.67	Call	Bond Future	6849	7	7	7	0.00
23/03/2017	2040 On 02-November-17	9.65	Call	Bond Future	6739	7	7	7	0.00
23/03/2017	2040 On 02-November-17	9.67	Put	Bond Future	2863	3	3	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
23/03/2017	2040 On 02-November-17	9.66	Put	Bond Future	2893	3	3	3	0.00
23/03/2017	2040 On 02-November-17	9.65	Put	Bond Future	2925	3	3	3	0.00
23/03/2017	2044 On 04-May-17			Bond Future	9.19	97.9505	98.0031	97.9505	23,791.00
23/03/2017	2044 On 04-May-17	9.67	Call	Bond Future	4907	5	5	5	0.00
23/03/2017	2044 On 04-May-17	9.66	Call	Bond Future	4835	5	5	5	0.00
23/03/2017	2044 On 04-May-17	9.68	Call	Bond Future	4979	5	5	5	0.00
23/03/2017	2044 On 04-May-17	9.67	Put	Bond Future	495	1	0	1	0.00
23/03/2017	2044 On 04-May-17	9.68	Put	Bond Future	479	1	0	1	0.00
23/03/2017	2044 On 04-May-17	9.66	Put	Bond Future	511	1	1	1	0.00
23/03/2017	2044 On 03-August-17			Bond Future	9.23	95.4401	95.4937	95.4401	0.00
23/03/2017	2044 On 03-August-17	9.64	Call	Bond Future	5748	6	6	6	0.00
23/03/2017	2044 On 03-August-17	9.62	Call	Bond Future	5630	6	6	6	0.00
23/03/2017	2044 On 03-August-17	9.63	Call	Bond Future	5689	6	6	6	0.00
23/03/2017	2044 On 03-August-17	9.62	Put	Bond Future	2030	2	2	2	0.00
23/03/2017	2044 On 03-August-17	9.63	Put	Bond Future	2000	2	2	2	0.00
23/03/2017	2044 On 03-August-17	9.64	Put	Bond Future	1971	2	2	2	0.00
23/03/2017	2044 On 02-November-17			Bond Future	9.26	97.3161	97.3693	97.3161	0.00
23/03/2017	2044 On 02-November-17	9.66	Call	Bond Future	6765	7	7	7	0.00
23/03/2017	2044 On 02-November-17	9.68	Call	Bond Future	6876	7	7	7	0.00
23/03/2017	2044 On 02-November-17	9.67	Call	Bond Future	6820	7	7	7	0.00
23/03/2017	2044 On 02-November-17	9.67	Put	Bond Future	3064	3	3	3	0.00
23/03/2017	2044 On 02-November-17	9.68	Put	Bond Future	3032	3	3	3	0.00
23/03/2017	2044 On 02-November-17	9.66	Put	Bond Future	3097	3	3	3	0.00
23/03/2017	2046 On 04-May-17			Bond Future	131.87	131.8752	131.8725	131.8752	20,153.00
23/03/2017	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 04-May-17	138.33	Put	Bond Future	6458	6	6	6	0.00
23/03/2017	2046 On 04-May-17	138.34	Put	Bond Future	6468	6	6	6	0.00
23/03/2017	2046 On 04-May-17	138.32	Put	Bond Future	6448	6	6	6	0.00
23/03/2017	2046 On 03-August-17			Bond Future	134.42	134.4194	134.4169	134.4194	0.00
23/03/2017	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
23/03/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 03-August-17	141.19	Put	Bond Future	6773	7	7	7	0.00
23/03/2017	2046 On 03-August-17	141.17	Put	Bond Future	6753	7	7	7	0.00
23/03/2017	2046 On 03-August-17	141.18	Put	Bond Future	6763	7	7	7	0.00
23/03/2017	2046 On 02-November-17			Bond Future	135.48	135.4878	135.4831	135.4878	0.00
23/03/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2046 On 02-November-17	136.31	Put	Bond Future	827	1	1	1	0.00
23/03/2017	2046 On 02-November-17	136.32	Put	Bond Future	837	1	1	1	0.00
23/03/2017	2046 On 02-November-17	136.30	Put	Bond Future	817	1	1	1	0.00
23/03/2017	2050 On 04-May-17			Bond Future	142.38	142.3834	142.3804	142.3834	24,094.00
23/03/2017	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 04-May-17	147.84	Put	Bond Future	5460	5	5	5	0.00
23/03/2017	2050 On 04-May-17	147.83	Put	Bond Future	5450	5	5	5	0.00
23/03/2017	2050 On 04-May-17	147.85	Put	Bond Future	5470	5	5	5	0.00
23/03/2017	2050 On 03-August-17			Bond Future	143.45	143.4518	143.4492	143.4518	0.00
23/03/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 03-August-17	149.22	Put	Bond Future	5771	6	6	6	0.00
23/03/2017	2050 On 03-August-17	149.24	Put	Bond Future	5791	6	6	6	0.00
23/03/2017	2050 On 03-August-17	149.23	Put	Bond Future	5781	6	6	6	0.00
23/03/2017	2050 On 02-November-17			Bond Future	146.30	146.3039	146.2990	146.3039	0.00
23/03/2017	2050 On 02-November-17	144.65	Call	Bond Future	1649	2	2	2	0.00
23/03/2017	2050 On 02-November-17	144.67	Call	Bond Future	1629	2	2	2	0.00
23/03/2017	2050 On 02-November-17	144.66	Call	Bond Future	1639	2	2	2	0.00
23/03/2017	2050 On 02-November-17	144.65	Put	Bond Future	0	0	0	0	0.00
23/03/2017	2050 On 02-November-17	144.66	Put	Bond Future	0	0	0	0	0.00
23/03/2017	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
23/03/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	AL37 On 04-May-17			Index Future	537.91	537.3860	537.9060	537.3860	1.00
23/03/2017	AL37 On 03-August-17			Index Future	548.19	547.6560	548.1860	547.6560	0.00
23/03/2017	AL37 On 02-November-17			Index Future	558.95	558.4190	558.9500	558.4190	0.00
23/03/2017	AL7T On 04-May-17			Index Future	627.04	625.8730	627.0420	625.8730	0.00
23/03/2017	AL7T On 03-August-17			Index Future	639.03	637.8340	639.0250	637.8340	0.00
23/03/2017	AL7T On 02-November-17			Index Future	651.57	650.3680	651.5730	650.3680	0.00
23/03/2017	ALBI On 04-May-17			Index Future	571.57	570.9170	571.5710	570.9170	593.00
23/03/2017	ALBI On 03-August-17			Index Future	582.49	581.8270	582.4940	581.8270	0.00
23/03/2017	ALBI On 02-November-17			Index Future	593.93	593.2610	593.9320	593.2610	0.00
23/03/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	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
23/03/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	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
23/03/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2017	EL28 On 04-May-17			Bond Future	129.09	128.9660	129.0897	128.9660	0.00
23/03/2017	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 04-May-17	137.90	Put	Bond Future	8810	9	9	9	0.00
23/03/2017	EL28 On 04-May-17	137.91	Put	Bond Future	8820	9	9	9	0.00
23/03/2017	EL28 On 04-May-17	137.92	Put	Bond Future	8830	9	9	9	0.00
23/03/2017	EL28 On 03-August-17			Bond Future	131.58	131.4542	131.5805	131.4542	0.00
23/03/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 03-August-17	135.17	Put	Bond Future	3590	4	4	4	0.00
23/03/2017	EL28 On 03-August-17	135.16	Put	Bond Future	3580	4	4	4	0.00
23/03/2017	EL28 On 03-August-17	135.18	Put	Bond Future	3600	4	4	4	0.00
23/03/2017	EL28 On 02-November-17			Bond Future	132.43	132.3007	132.4274	132.3007	0.00
23/03/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/03/2017	EL28 On 02-November-17	133.87	Put	Bond Future	1443	2	1	2	0.00
23/03/2017	EL28 On 02-November-17	133.89	Put	Bond Future	1463	2	1	2	0.00
23/03/2017	EL28 On 02-November-17	133.88	Put	Bond Future	1453	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
23/03/2017	ES33 On 04-May-17			Bond Future	10.08	80.5853	80.6243	80.5853	9,466.00
23/03/2017	ES33 On 04-May-17	10.55	Call	Bond Future	3051	3	3	3	0.00
23/03/2017	ES33 On 04-May-17	10.54	Call	Bond Future	2988	3	3	3	0.00
23/03/2017	ES33 On 04-May-17	10.56	Call	Bond Future	3114	3	3	3	0.00
23/03/2017	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 03-August-17			Bond Future	10.15	82.1253	82.1651	82.1253	0.00
23/03/2017	ES33 On 03-August-17	10.55	Call	Bond Future	2594	3	3	3	0.00
23/03/2017	ES33 On 03-August-17	10.53	Call	Bond Future	2468	2	2	2	0.00
23/03/2017	ES33 On 03-August-17	10.54	Call	Bond Future	2531	2	3	2	0.00
23/03/2017	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 02-November-17			Bond Future	10.21	79.9466	79.9858	79.9466	0.00
23/03/2017	ES33 On 02-November-17	10.66	Call	Bond Future	2838	3	3	3	0.00
23/03/2017	ES33 On 02-November-17	10.68	Call	Bond Future	2962	3	3	3	0.00
23/03/2017	ES33 On 02-November-17	10.67	Call	Bond Future	2900	3	3	3	0.00
23/03/2017	ES33 On 02-November-17	10.67	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES33 On 02-November-17	10.66	Put	Bond Future	0	0	0	0	0.00
23/03/2017	ES42 On 04-May-17			Bond Future	10.21	84.9025	84.9481	84.9025	8,777.00
23/03/2017	ES42 On 03-August-17			Bond Future	10.28	86.5251	86.5716	86.5251	0.00
23/03/2017	ES42 On 02-November-17			Bond Future	10.34	83.9637	84.0098	83.9637	0.00
23/03/2017	GOVI On 04-May-17			GOVI	569.48	568.7520	569.4780	568.7520	398.00
23/03/2017	GOVI On 04-May-17	262.19	Call	GOVI	3072880	307	307	307	0.00
23/03/2017	GOVI On 04-May-17	262.20	Call	GOVI	3072780	307	307	307	0.00
23/03/2017	GOVI On 04-May-17	262.18	Call	GOVI	3072980	307	307	307	0.00
23/03/2017	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 03-August-17			GOVI	580.36	579.6210	580.3610	579.6210	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
23/03/2017	GOVI On 03-August-17	561.10	Call	GOVI	192610	19	19	19	0.00
23/03/2017	GOVI On 03-August-17	561.11	Call	GOVI	192510	19	19	19	0.00
23/03/2017	GOVI On 03-August-17	561.09	Call	GOVI	192710	19	19	19	0.00
23/03/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 02-November-17			GOVI	591.76	591.0120	591.7570	591.0120	0.00
23/03/2017	GOVI On 02-November-17	572.44	Call	GOVI	193170	19	19	19	0.00
23/03/2017	GOVI On 02-November-17	572.45	Call	GOVI	193070	19	19	19	0.00
23/03/2017	GOVI On 02-November-17	572.46	Call	GOVI	192970	19	19	19	0.00
23/03/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
23/03/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
23/03/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2017	IGOV On 04-May-17			Index Future	252.18	252.0610	252.1840	252.0610	925.00
23/03/2017	IGOV On 03-August-17			Index Future	257.05	256.9240	257.0500	256.9240	412.00
23/03/2017	IGOV On 02-November-17			Index Future	262.16	262.0320	262.1570	262.0320	0.00
23/03/2017	ILBI On 04-May-17			Index Future	682.72	682.7180	682.7180	682.7180	0.00
23/03/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
23/03/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
23/03/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6071	99.6071	99.6071	0.00
23/03/2017	IS01 On 21-September-17			Interest Rate Swap	99.59	99.5941	99.5935	99.5941	0.00
23/03/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7737	99.7716	99.7737	0.00
23/03/2017	IS01 On 15-March-18			Interest Rate Swap	99.70	99.7102	99.7031	99.7102	0.00
23/03/2017	IS01 On 21-June-18			Interest Rate Swap	99.85	99.8640	99.8456	99.8640	0.00
23/03/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.8025	99.8007	99.8025	0.00
23/03/2017	IS02 On 16-March-18			Interest Rate Swap	98.98	98.9907	98.9825	98.9907	0.00
23/03/2017	IS02 On 15-June-18			Interest Rate Swap	98.53	98.5517	98.5337	98.5517	0.00
23/03/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4951	98.4702	98.4951	0.00
23/03/2017	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8800	98.8500	98.8800	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
23/03/2017	IS02 On 15-March-19			Interest Rate Swap	99.23	99.2595	99.2308	99.2595	0.00
23/03/2017	IS02 On 21-June-19			Interest Rate Swap	99.61	99.6423	99.6135	99.6423	0.00
23/03/2017	IS05 On 17-December-20			Interest Rate Swap	96.14	96.2648	96.1410	96.2648	0.00
23/03/2017	IS05 On 16-March-21			Interest Rate Swap	95.36	95.4951	95.3553	95.4951	0.00
23/03/2017	IS05 On 15-June-21			Interest Rate Swap	94.54	94.6900	94.5444	94.6900	0.00
23/03/2017	IS05 On 21-September-21			Interest Rate Swap	94.71	94.8538	94.7083	94.8538	0.00
23/03/2017	IS05 On 21-December-21			Interest Rate Swap	96.88	97.0243	96.8821	97.0243	51.00
23/03/2017	IS05 On 15-March-22			Interest Rate Swap	97.00	97.1465	97.0040	97.1465	0.00
23/03/2017	IS05 On 21-June-22			Interest Rate Swap	98.18	98.3243	98.1828	98.3243	0.00
23/03/2017	IS10 On 17-December-25			Interest Rate Swap	94.55	94.9644	94.5508	94.9644	0.00
23/03/2017	IS10 On 16-March-26			Interest Rate Swap	91.53	91.9576	91.5255	91.9576	0.00
23/03/2017	IS10 On 15-June-26			Interest Rate Swap	90.23	90.6909	90.2335	90.6909	0.00
23/03/2017	IS10 On 21-September-26			Interest Rate Swap	92.34	92.8225	92.3355	92.8225	0.00
23/03/2017	IS10 On 21-December-26			Interest Rate Swap	96.06	96.5668	96.0567	96.5668	0.00
23/03/2017	IS10 On 15-March-27			Interest Rate Swap	94.59	95.1232	94.5866	95.1232	0.00
23/03/2017	IS10 On 21-June-27			Interest Rate Swap	96.61	97.1551	96.6069	97.1551	0.00
23/03/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/03/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/03/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/03/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/03/2017	JBAF On 19-April-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
23/03/2017	JBAF On 17-May-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
23/03/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
23/03/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
23/03/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	0.00
23/03/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
23/03/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
23/03/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	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
23/03/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
23/03/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
23/03/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
23/03/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
23/03/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.34	92.6600	92.6600	92.6600	0.00
23/03/2017	R023 On 04-May-17			Bond Future	7.88	100.7418	100.8595	100.7418	19,183.00
23/03/2017	R023 On 04-May-17	8.59	Call	Bond Future	3232	3	3	3	0.00
23/03/2017	R023 On 04-May-17	8.61	Call	Bond Future	3315	3	3	3	0.00
23/03/2017	R023 On 04-May-17	8.60	Call	Bond Future	3273	3	3	3	0.00
23/03/2017	R023 On 04-May-17	8.59	Put	Bond Future	47	0	0	0	0.00
23/03/2017	R023 On 04-May-17	8.60	Put	Bond Future	45	0	0	0	0.00
23/03/2017	R023 On 04-May-17	8.61	Put	Bond Future	43	0	0	0	0.00
23/03/2017	R023 On 03-August-17			Bond Future	7.88	102.6671	102.7871	102.6671	0.00
23/03/2017	R023 On 03-August-17	8.58	Call	Bond Future	3394	3	3	3	0.00
23/03/2017	R023 On 03-August-17	8.60	Call	Bond Future	3464	3	3	3	0.00
23/03/2017	R023 On 03-August-17	8.59	Call	Bond Future	3429	3	3	3	0.00
23/03/2017	R023 On 03-August-17	8.58	Put	Bond Future	377	0	0	0	0.00
23/03/2017	R023 On 03-August-17	8.59	Put	Bond Future	369	0	0	0	0.00
23/03/2017	R023 On 03-August-17	8.60	Put	Bond Future	362	0	0	0	0.00
23/03/2017	R023 On 02-November-17			Bond Future	7.88	100.7531	100.8739	100.7531	0.00
23/03/2017	R023 On 02-November-17	8.56	Call	Bond Future	3403	3	3	3	0.00
23/03/2017	R023 On 02-November-17	8.58	Call	Bond Future	3466	3	3	3	0.00
23/03/2017	R023 On 02-November-17	8.57	Call	Bond Future	3435	3	3	3	0.00
23/03/2017	R023 On 02-November-17	8.57	Put	Bond Future	556	1	1	1	0.00
23/03/2017	R023 On 02-November-17	8.58	Put	Bond Future	547	1	1	1	0.00
23/03/2017	R023 On 02-November-17	8.56	Put	Bond Future	566	1	1	1	0.00
23/03/2017	R035 On 04-May-17			Bond Future	9.06	100.0198	100.0671	100.0198	8,250.00
23/03/2017	R035 On 04-May-17	9.53	Call	Bond Future	3967	4	4	4	0.00
23/03/2017	R035 On 04-May-17	9.55	Call	Bond Future	4129	4	4	4	0.00
23/03/2017	R035 On 04-May-17	9.54	Call	Bond Future	4048	4	4	4	0.00
23/03/2017	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 04-May-17	9.54	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
23/03/2017	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 03-August-17			Bond Future	9.09	101.9311	101.9795	101.9311	0.00
23/03/2017	R035 On 03-August-17	9.52	Call	Bond Future	3560	4	4	4	0.00
23/03/2017	R035 On 03-August-17	9.51	Call	Bond Future	3479	3	3	3	0.00
23/03/2017	R035 On 03-August-17	9.50	Call	Bond Future	3398	3	3	3	0.00
23/03/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 02-November-17			Bond Future	9.13	99.4320	99.4798	99.4320	0.00
23/03/2017	R035 On 02-November-17	9.60	Call	Bond Future	3899	4	4	4	0.00
23/03/2017	R035 On 02-November-17	9.61	Call	Bond Future	3979	4	4	4	0.00
23/03/2017	R035 On 02-November-17	9.59	Call	Bond Future	3820	4	4	4	0.00
23/03/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R186 On 04-May-17			Bond Future	8.32	117.9850	118.2052	117.9850	111,474.00
23/03/2017	R186 On 04-May-17	9.20	Call	Bond Future	6077	6	6	6	0.00
23/03/2017	R186 On 04-May-17	8.89	Call	Bond Future	4124	4	4	4	0.00
23/03/2017	R186 On 04-May-17	8.94	Call	Bond Future	4431	4	4	4	0.00
23/03/2017	R186 On 04-May-17	8.91	Call	Bond Future	4246	4	4	4	0.00
23/03/2017	R186 On 04-May-17	8.98	Call	Bond Future	4679	4	5	4	0.00
23/03/2017	R186 On 04-May-17	8.70	Call	Bond Future	3014	3	3	3	500.00
23/03/2017	R186 On 04-May-17	8.90	Call	Bond Future	4185	4	4	4	0.00
23/03/2017	R186 On 04-May-17	8.44	Call	Bond Future	1722	2	2	2	500.00
23/03/2017	R186 On 04-May-17	8.95	Call	Bond Future	4492	4	4	4	0.00
23/03/2017	R186 On 04-May-17	8.98	Put	Bond Future	117	0	0	0	0.00
23/03/2017	R186 On 04-May-17	9.20	Put	Bond Future	42	0	0	0	5,209.00
23/03/2017	R186 On 04-May-17	8.89	Put	Bond Future	173	0	0	0	0.00
23/03/2017	R186 On 04-May-17	8.94	Put	Bond Future	140	0	0	0	500.00
23/03/2017	R186 On 04-May-17	8.95	Put	Bond Future	134	0	0	0	5,209.00
23/03/2017	R186 On 04-May-17	8.90	Put	Bond Future	166	0	0	0	0.00
23/03/2017	R186 On 04-May-17	8.44	Put	Bond Future	894	1	1	1	0.00
23/03/2017	R186 On 04-May-17	8.91	Put	Bond Future	159	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
23/03/2017	R186 On 04-May-17	8.70	Put	Bond Future	368	0	0	0	0.00
23/03/2017	R186 On 03-August-17			Bond Future	8.35	114.9369	115.1614	114.9369	0.00
23/03/2017	R186 On 03-August-17	9.50	Call	Bond Future	7965	8	8	8	0.00
23/03/2017	R186 On 03-August-17	9.35	Call	Bond Future	7105	7	7	7	0.00
23/03/2017	R186 On 03-August-17	8.93	Call	Bond Future	4827	5	5	5	0.00
23/03/2017	R186 On 03-August-17	8.91	Call	Bond Future	4725	5	5	5	0.00
23/03/2017	R186 On 03-August-17	8.92	Call	Bond Future	4776	5	5	5	0.00
23/03/2017	R186 On 03-August-17	8.85	Call	Bond Future	4424	4	4	4	0.00
23/03/2017	R186 On 03-August-17	9.50	Put	Bond Future	272	0	0	0	6,500.00
23/03/2017	R186 On 03-August-17	9.35	Put	Bond Future	372	0	0	0	750.00
23/03/2017	R186 On 03-August-17	8.91	Put	Bond Future	879	1	1	1	0.00
23/03/2017	R186 On 03-August-17	8.93	Put	Bond Future	847	1	1	1	0.00
23/03/2017	R186 On 03-August-17	8.85	Put	Bond Future	979	1	1	1	750.00
23/03/2017	R186 On 03-August-17	8.92	Put	Bond Future	862	1	1	1	0.00
23/03/2017	R186 On 02-November-17			Bond Future	8.36	117.1960	117.4231	117.1960	0.00
23/03/2017	R186 On 02-November-17	8.88	Call	Bond Future	5047	5	5	5	0.00
23/03/2017	R186 On 02-November-17	8.89	Call	Bond Future	5093	5	5	5	0.00
23/03/2017	R186 On 02-November-17	8.90	Call	Bond Future	5139	5	5	5	0.00
23/03/2017	R186 On 02-November-17	8.89	Put	Bond Future	1554	2	2	2	0.00
23/03/2017	R186 On 02-November-17	8.90	Put	Bond Future	1535	2	2	2	0.00
23/03/2017	R186 On 02-November-17	8.88	Put	Bond Future	1574	2	2	2	0.00
23/03/2017	R197 On 04-May-17			Bond Future	301.06	301.0679	301.0614	301.0679	1,063.00
23/03/2017	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 04-May-17	308.59	Put	Bond Future	7529	8	8	8	0.00
23/03/2017	R197 On 04-May-17	308.60	Put	Bond Future	7539	8	8	8	0.00
23/03/2017	R197 On 04-May-17	308.58	Put	Bond Future	7519	8	8	8	0.00
23/03/2017	R197 On 03-August-17			Bond Future	299.92	299.9240	299.9179	299.9240	0.00
23/03/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 03-August-17	308.05	Put	Bond Future	8132	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2017	R197 On 03-August-17	308.07	Put	Bond Future	8152	8	8	8	0.00
23/03/2017	R197 On 03-August-17	308.06	Put	Bond Future	8142	8	8	8	0.00
23/03/2017	R197 On 02-November-17			Bond Future	305.88	305.8874	305.8765	305.8874	0.00
23/03/2017	R197 On 02-November-17	305.17	Call	Bond Future	707	1	1	1	0.00
23/03/2017	R197 On 02-November-17	305.16	Call	Bond Future	717	1	1	1	0.00
23/03/2017	R197 On 02-November-17	305.15	Call	Bond Future	727	1	1	1	0.00
23/03/2017	R197 On 02-November-17	305.16	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 02-November-17	305.17	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R197 On 02-November-17	305.15	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 04-May-17			Bond Future	248.13	247.8161	248.1321	247.8161	33,747.00
23/03/2017	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 04-May-17	256.71	Put	Bond Future	8578	9	9	9	0.00
23/03/2017	R202 On 04-May-17	256.72	Put	Bond Future	8588	9	9	9	0.00
23/03/2017	R202 On 04-May-17	256.73	Put	Bond Future	8598	9	9	9	0.00
23/03/2017	R202 On 03-August-17			Bond Future	249.23	248.9044	249.2270	248.9044	0.00
23/03/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 03-August-17	258.36	Put	Bond Future	9133	9	9	9	0.00
23/03/2017	R202 On 03-August-17	258.37	Put	Bond Future	9143	9	9	9	0.00
23/03/2017	R202 On 03-August-17	258.35	Put	Bond Future	9123	9	9	9	0.00
23/03/2017	R202 On 02-November-17			Bond Future	254.18	253.8534	254.1784	253.8534	0.00
23/03/2017	R202 On 02-November-17	253.89	Call	Bond Future	288	0	0	0	0.00
23/03/2017	R202 On 02-November-17	253.90	Call	Bond Future	278	0	0	0	0.00
23/03/2017	R202 On 02-November-17	253.91	Call	Bond Future	268	0	0	0	0.00
23/03/2017	R202 On 02-November-17	253.89	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 02-November-17	253.91	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R202 On 02-November-17	253.90	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R203 On 04-May-17			Bond Future	7.14	101.5765	101.5614	101.5765	31,101.00
23/03/2017	R203 On 04-May-17	6.91	Call	Bond Future	9	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
23/03/2017	R203 On 04-May-17	6.93	Call	Bond Future	11	0	0	0	0.00
23/03/2017	R203 On 04-May-17	6.92	Call	Bond Future	10	0	0	0	0.00
23/03/2017	R203 On 04-May-17	6.92	Put	Bond Future	88	0	0	0	0.00
23/03/2017	R203 On 04-May-17	6.93	Put	Bond Future	85	0	0	0	0.00
23/03/2017	R203 On 04-May-17	6.91	Put	Bond Future	91	0	0	0	0.00
23/03/2017	R203 On 03-August-17			Bond Future	5.98	103.4812	103.4812	103.4812	0.00
23/03/2017	R203 On 03-August-17	4.87	Call	Bond Future	1	0	0	0	0.00
23/03/2017	R203 On 03-August-17	4.89	Call	Bond Future	1	0	0	0	0.00
23/03/2017	R203 On 03-August-17	4.88	Call	Bond Future	1	0	0	0	0.00
23/03/2017	R203 On 03-August-17	4.89	Put	Bond Future	117	0	0	0	0.00
23/03/2017	R203 On 03-August-17	4.88	Put	Bond Future	118	0	0	0	0.00
23/03/2017	R203 On 03-August-17	4.87	Put	Bond Future	119	0	0	0	0.00
23/03/2017	R204 On 04-May-17			Bond Future	7.34	104.0931	104.0354	104.0931	27,359.00
23/03/2017	R204 On 04-May-17	7.90	Call	Bond Future	851	1	1	1	0.00
23/03/2017	R204 On 04-May-17	7.92	Call	Bond Future	880	1	1	1	0.00
23/03/2017	R204 On 04-May-17	7.91	Call	Bond Future	865	1	1	1	0.00
23/03/2017	R204 On 04-May-17	7.91	Put	Bond Future	5	0	0	0	0.00
23/03/2017	R204 On 04-May-17	7.92	Put	Bond Future	4	0	0	0	0.00
23/03/2017	R204 On 04-May-17	7.90	Put	Bond Future	5	0	0	0	0.00
23/03/2017	R204 On 03-August-17			Bond Future	7.26	102.0421	101.9833	102.0421	0.00
23/03/2017	R204 On 03-August-17	7.75	Call	Bond Future	726	1	1	1	0.00
23/03/2017	R204 On 03-August-17	7.76	Call	Bond Future	736	1	1	1	0.00
23/03/2017	R204 On 03-August-17	7.77	Call	Bond Future	747	1	1	1	0.00
23/03/2017	R204 On 03-August-17	7.75	Put	Bond Future	96	0	0	0	0.00
23/03/2017	R204 On 03-August-17	7.76	Put	Bond Future	94	0	0	0	0.00
23/03/2017	R204 On 03-August-17	7.77	Put	Bond Future	91	0	0	0	0.00
23/03/2017	R204 On 02-November-17			Bond Future	7.09	104.0478	103.9862	104.0478	0.00
23/03/2017	R204 On 02-November-17	7.76	Call	Bond Future	768	1	1	1	0.00
23/03/2017	R204 On 02-November-17	7.74	Call	Bond Future	750	1	1	1	0.00
23/03/2017	R204 On 02-November-17	7.75	Call	Bond Future	759	1	1	1	0.00
23/03/2017	R204 On 02-November-17	7.74	Put	Bond Future	62	0	0	0	0.00
23/03/2017	R204 On 02-November-17	7.75	Put	Bond Future	60	0	0	0	0.00
23/03/2017	R204 On 02-November-17	7.76	Put	Bond Future	59	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
23/03/2017	R207 On 04-May-17			Bond Future	7.37	101.9373	101.9745	101.9373	76,268.00
23/03/2017	R207 On 04-May-17	8.20	Call	Bond Future	1959	2	2	2	0.00
23/03/2017	R207 On 04-May-17	8.22	Call	Bond Future	2005	2	2	2	0.00
23/03/2017	R207 On 04-May-17	8.21	Call	Bond Future	1982	2	2	2	0.00
23/03/2017	R207 On 04-May-17	8.22	Put	Bond Future	1	0	0	0	0.00
23/03/2017	R207 On 04-May-17	8.20	Put	Bond Future	2	0	0	0	0.00
23/03/2017	R207 On 04-May-17	8.21	Put	Bond Future	2	0	0	0	0.00
23/03/2017	R207 On 03-August-17			Bond Future	7.33	100.2421	100.2801	100.2421	0.00
23/03/2017	R207 On 03-August-17	8.19	Call	Bond Future	1912	2	2	2	51.00
23/03/2017	R207 On 03-August-17	8.40	Call	Bond Future	2331	2	2	2	0.00
23/03/2017	R207 On 03-August-17	8.39	Call	Bond Future	2311	2	2	2	0.00
23/03/2017	R207 On 03-August-17	8.41	Call	Bond Future	2352	2	2	2	0.00
23/03/2017	R207 On 03-August-17	8.39	Put	Bond Future	31	0	0	0	0.00
23/03/2017	R207 On 03-August-17	8.19	Put	Bond Future	59	0	0	0	0.00
23/03/2017	R207 On 03-August-17	8.41	Put	Bond Future	29	0	0	0	0.00
23/03/2017	R207 On 03-August-17	8.40	Put	Bond Future	30	0	0	0	0.00
23/03/2017	R207 On 02-November-17			Bond Future	7.25	102.2124	102.2495	102.2124	0.00
23/03/2017	R207 On 02-November-17	8.03	Call	Bond Future	1658	2	2	2	0.00
23/03/2017	R207 On 02-November-17	8.05	Call	Bond Future	1692	2	2	2	0.00
23/03/2017	R207 On 02-November-17	8.04	Call	Bond Future	1675	2	2	2	0.00
23/03/2017	R207 On 02-November-17	8.04	Put	Bond Future	118	0	0	0	0.00
23/03/2017	R207 On 02-November-17	8.05	Put	Bond Future	115	0	0	0	0.00
23/03/2017	R207 On 02-November-17	8.03	Put	Bond Future	121	0	0	0	0.00
23/03/2017	R208 On 04-May-17			Bond Future	7.51	98.1115	98.1789	98.1115	23,301.00
23/03/2017	R208 On 04-May-17	8.37	Call	Bond Future	2766	3	3	3	0.00
23/03/2017	R208 On 04-May-17	8.39	Call	Bond Future	2828	3	3	3	0.00
23/03/2017	R208 On 04-May-17	8.38	Call	Bond Future	2797	3	3	3	0.00
23/03/2017	R208 On 04-May-17	8.37	Put	Bond Future	5	0	0	0	0.00
23/03/2017	R208 On 04-May-17	8.39	Put	Bond Future	4	0	0	0	0.00
23/03/2017	R208 On 04-May-17	8.38	Put	Bond Future	4	0	0	0	0.00
23/03/2017	R208 On 03-August-17			Bond Future	7.49	99.9864	100.0552	99.9864	0.00
23/03/2017	R208 On 03-August-17	8.30	Call	Bond Future	2602	3	3	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
23/03/2017	R208 On 03-August-17	8.32	Call	Bond Future	2655	3	3	3	0.00
23/03/2017	R208 On 03-August-17	8.31	Call	Bond Future	2628	3	3	3	0.00
23/03/2017	R208 On 03-August-17	8.31	Put	Bond Future	136	0	0	0	0.00
23/03/2017	R208 On 03-August-17	8.32	Put	Bond Future	132	0	0	0	0.00
23/03/2017	R208 On 03-August-17	8.30	Put	Bond Future	139	0	0	0	0.00
23/03/2017	R208 On 02-November-17			Bond Future	7.45	98.5488	98.6174	98.5488	0.00
23/03/2017	R208 On 02-November-17	8.18	Call	Bond Future	2334	2	2	2	0.00
23/03/2017	R208 On 02-November-17	8.20	Call	Bond Future	2380	2	2	2	0.00
23/03/2017	R208 On 02-November-17	8.19	Call	Bond Future	2357	2	2	2	0.00
23/03/2017	R208 On 02-November-17	8.19	Put	Bond Future	238	0	0	0	0.00
23/03/2017	R208 On 02-November-17	8.20	Put	Bond Future	234	0	0	0	0.00
23/03/2017	R208 On 02-November-17	8.18	Put	Bond Future	244	0	0	0	0.00
23/03/2017	R209 On 04-May-17			Bond Future	9.05	75.5142	75.5538	75.5142	62,480.00
23/03/2017	R209 On 04-May-17	9.63	Call	Bond Future	4288	4	4	4	0.00
23/03/2017	R209 On 04-May-17	8.93	Call	Bond Future	1018	1	1	1	1,130.00
23/03/2017	R209 On 04-May-17	9.46	Call	Bond Future	3325	3	3	3	0.00
23/03/2017	R209 On 04-May-17	9.47	Call	Bond Future	3380	3	3	3	0.00
23/03/2017	R209 On 04-May-17	9.33	Call	Bond Future	2644	3	3	3	0.00
23/03/2017	R209 On 04-May-17	9.48	Call	Bond Future	3434	3	3	3	0.00
23/03/2017	R209 On 04-May-17	9.63	Put	Bond Future	226	0	0	0	1,130.00
23/03/2017	R209 On 04-May-17	8.93	Put	Bond Future	1868	2	2	2	0.00
23/03/2017	R209 On 04-May-17	9.46	Put	Bond Future	411	0	0	0	0.00
23/03/2017	R209 On 04-May-17	9.33	Put	Bond Future	627	1	1	1	1,130.00
23/03/2017	R209 On 04-May-17	9.47	Put	Bond Future	397	0	0	0	0.00
23/03/2017	R209 On 04-May-17	9.48	Put	Bond Future	384	0	0	0	0.00
23/03/2017	R209 On 03-August-17			Bond Future	9.08	76.9574	76.9977	76.9574	0.00
23/03/2017	R209 On 03-August-17	9.44	Call	Bond Future	3988	4	4	4	0.00
23/03/2017	R209 On 03-August-17	9.43	Call	Bond Future	3943	4	4	4	0.00
23/03/2017	R209 On 03-August-17	9.45	Call	Bond Future	4034	4	4	4	0.00
23/03/2017	R209 On 03-August-17	9.44	Put	Bond Future	1456	1	1	1	0.00
23/03/2017	R209 On 03-August-17	9.45	Put	Bond Future	1433	1	1	1	0.00
23/03/2017	R209 On 03-August-17	9.43	Put	Bond Future	1479	2	1	2	0.00
23/03/2017	R209 On 02-November-17			Bond Future	9.11	75.3193	75.3592	75.3193	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
23/03/2017	R209 On 02-November-17	9.54	Call	Bond Future	4941	5	5	5	0.00
23/03/2017	R209 On 02-November-17	9.52	Call	Bond Future	4853	5	5	5	0.00
23/03/2017	R209 On 02-November-17	9.53	Call	Bond Future	4897	5	5	5	0.00
23/03/2017	R209 On 02-November-17	9.54	Put	Bond Future	1946	2	2	2	0.00
23/03/2017	R209 On 02-November-17	9.52	Put	Bond Future	1993	2	2	2	0.00
23/03/2017	R209 On 02-November-17	9.53	Put	Bond Future	1969	2	2	2	0.00
23/03/2017	R210 On 04-May-17			Bond Future	187.12	186.9427	187.1180	186.9427	1,698.00
23/03/2017	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 04-May-17	192.31	Put	Bond Future	5192	5	5	5	0.00
23/03/2017	R210 On 04-May-17	192.33	Put	Bond Future	5212	5	5	5	0.00
23/03/2017	R210 On 04-May-17	192.32	Put	Bond Future	5202	5	5	5	0.00
23/03/2017	R210 On 03-August-17			Bond Future	190.73	190.5494	190.7285	190.5494	0.00
23/03/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 03-August-17	196.29	Put	Bond Future	5562	6	6	6	0.00
23/03/2017	R210 On 03-August-17	196.30	Put	Bond Future	5572	6	6	6	0.00
23/03/2017	R210 On 03-August-17	196.28	Put	Bond Future	5552	6	6	6	0.00
23/03/2017	R210 On 02-November-17			Bond Future	192.09	191.9061	192.0857	191.9061	0.00
23/03/2017	R210 On 02-November-17	192.07	Call	Bond Future	16	0	0	0	0.00
23/03/2017	R210 On 02-November-17	192.08	Call	Bond Future	6	0	0	0	0.00
23/03/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 02-November-17	192.08	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 02-November-17	192.07	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R210 On 02-November-17	192.09	Put	Bond Future	4	0	0	0	0.00
23/03/2017	R212 On 04-May-17			Bond Future	149.49	149.4283	149.4923	149.4283	3,268.00
23/03/2017	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 04-May-17	152.24	Put	Bond Future	2748	3	3	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
23/03/2017	R212 On 04-May-17	152.23	Put	Bond Future	2738	3	3	3	0.00
23/03/2017	R212 On 04-May-17	152.25	Put	Bond Future	2758	3	3	3	0.00
23/03/2017	R212 On 03-August-17			Bond Future	150.33	150.2615	150.3269	150.2615	0.00
23/03/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 03-August-17	153.34	Put	Bond Future	3013	3	3	3	0.00
23/03/2017	R212 On 03-August-17	153.35	Put	Bond Future	3023	3	3	3	0.00
23/03/2017	R212 On 03-August-17	153.36	Put	Bond Future	3033	3	3	3	0.00
23/03/2017	R212 On 02-November-17			Bond Future	153.31	153.2492	153.3135	153.2492	0.00
23/03/2017	R212 On 02-November-17	152.41	Call	Bond Future	904	1	1	1	0.00
23/03/2017	R212 On 02-November-17	152.42	Call	Bond Future	894	1	1	1	0.00
23/03/2017	R212 On 02-November-17	152.40	Call	Bond Future	914	1	1	1	0.00
23/03/2017	R212 On 02-November-17	152.40	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 02-November-17	152.42	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R212 On 02-November-17	152.41	Put	Bond Future	0	0	0	0	0.00
23/03/2017	R213 On 04-May-17			Bond Future	8.75	87.1921	87.4118	87.1921	44,651.00
23/03/2017	R213 On 04-May-17	9.35	Call	Bond Future	4307	4	4	4	0.00
23/03/2017	R213 On 04-May-17	9.37	Call	Bond Future	4426	4	4	4	0.00
23/03/2017	R213 On 04-May-17	9.36	Call	Bond Future	4367	4	4	4	0.00
23/03/2017	R213 On 04-May-17	9.36	Put	Bond Future	182	0	0	0	0.00
23/03/2017	R213 On 04-May-17	9.37	Put	Bond Future	175	0	0	0	0.00
23/03/2017	R213 On 04-May-17	9.35	Put	Bond Future	190	0	0	0	0.00
23/03/2017	R213 On 03-August-17			Bond Future	8.78	88.8584	89.0823	88.8584	0.00
23/03/2017	R213 On 03-August-17	9.33	Call	Bond Future	4745	5	5	5	0.00
23/03/2017	R213 On 03-August-17	9.34	Call	Bond Future	4794	5	5	5	0.00
23/03/2017	R213 On 03-August-17	9.35	Call	Bond Future	4844	5	5	5	0.00
23/03/2017	R213 On 03-August-17	9.34	Put	Bond Future	976	1	1	1	0.00
23/03/2017	R213 On 03-August-17	9.35	Put	Bond Future	959	1	1	1	0.00
23/03/2017	R213 On 03-August-17	9.33	Put	Bond Future	993	1	1	1	0.00
23/03/2017	R213 On 02-November-17			Bond Future	8.81	87.0536	87.2805	87.0536	0.00
23/03/2017	R213 On 02-November-17	9.36	Call	Bond Future	5292	5	5	5	0.00
23/03/2017	R213 On 02-November-17	9.34	Call	Bond Future	5200	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2017	R213 On 02-November-17	9.35	Call	Bond Future	5246	5	5	5	0.00
23/03/2017	R213 On 02-November-17	9.34	Put	Bond Future	1594	2	2	2	0.00
23/03/2017	R213 On 02-November-17	9.35	Put	Bond Future	1574	2	2	2	0.00
23/03/2017	R213 On 02-November-17	9.36	Put	Bond Future	1554	2	2	2	0.00
23/03/2017	R214 On 04-May-17			Bond Future	9.11	75.9592	76.0008	75.9592	34,975.00
23/03/2017	R214 On 04-May-17	9.56	Call	Bond Future	3714	4	4	4	0.00
23/03/2017	R214 On 04-May-17	9.58	Call	Bond Future	3830	4	4	4	0.00
23/03/2017	R214 On 04-May-17	9.57	Call	Bond Future	3772	4	4	4	0.00
23/03/2017	R214 On 04-May-17	9.56	Put	Bond Future	387	0	0	0	0.00
23/03/2017	R214 On 04-May-17	9.57	Put	Bond Future	374	0	0	0	0.00
23/03/2017	R214 On 04-May-17	9.58	Put	Bond Future	362	0	0	0	0.00
23/03/2017	R214 On 03-August-17			Bond Future	9.14	77.4108	77.4533	77.4108	0.00
23/03/2017	R214 On 03-August-17	9.51	Call	Bond Future	4294	4	4	4	0.00
23/03/2017	R214 On 03-August-17	9.52	Call	Bond Future	4342	4	4	4	0.00
23/03/2017	R214 On 03-August-17	9.53	Call	Bond Future	4390	4	4	4	0.00
23/03/2017	R214 On 03-August-17	9.52	Put	Bond Future	1546	2	2	2	0.00
23/03/2017	R214 On 03-August-17	9.53	Put	Bond Future	1523	2	2	2	0.00
23/03/2017	R214 On 03-August-17	9.51	Put	Bond Future	1571	2	2	2	0.00
23/03/2017	R214 On 02-November-17			Bond Future	9.17	75.6347	75.6768	75.6347	0.00
23/03/2017	R214 On 02-November-17	9.58	Call	Bond Future	5160	5	5	5	0.00
23/03/2017	R214 On 02-November-17	9.60	Call	Bond Future	5251	5	5	5	0.00
23/03/2017	R214 On 02-November-17	9.59	Call	Bond Future	5205	5	5	5	0.00
23/03/2017	R214 On 02-November-17	9.60	Put	Bond Future	2115	2	2	2	0.00
23/03/2017	R214 On 02-November-17	9.58	Put	Bond Future	2165	2	2	2	0.00
23/03/2017	R214 On 02-November-17	9.59	Put	Bond Future	2140	2	2	2	0.00
23/03/2017	R248 On 04-May-17			Bond Future	9.17	97.2858	97.3392	97.2858	72,762.00
23/03/2017	R248 On 04-May-17	9.67	Call	Bond Future	5183	5	5	5	0.00
23/03/2017	R248 On 04-May-17	9.66	Call	Bond Future	5108	5	5	5	0.00
23/03/2017	R248 On 04-May-17	9.65	Call	Bond Future	5035	5	5	5	0.00
23/03/2017	R248 On 04-May-17	9.66	Put	Bond Future	504	1	1	1	0.00
23/03/2017	R248 On 04-May-17	9.67	Put	Bond Future	488	1	0	1	0.00
23/03/2017	R248 On 04-May-17	9.65	Put	Bond Future	520	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
23/03/2017	R248 On 03-August-17			Bond Future	9.20	99.1450	99.1995	99.1450	170.00
23/03/2017	R248 On 03-August-17	9.57	Call	Bond Future	5653	6	6	6	0.00
23/03/2017	R248 On 03-August-17	9.58	Call	Bond Future	5713	6	6	6	0.00
23/03/2017	R248 On 03-August-17	9.56	Call	Bond Future	5593	6	6	6	0.00
23/03/2017	R248 On 03-August-17	9.58	Put	Bond Future	2163	2	2	2	0.00
23/03/2017	R248 On 03-August-17	9.57	Put	Bond Future	2194	2	2	2	0.00
23/03/2017	R248 On 03-August-17	9.56	Put	Bond Future	2226	2	2	2	0.00
23/03/2017	R248 On 02-November-17			Bond Future	9.24	96.6545	96.7085	96.6545	0.00
23/03/2017	R248 On 02-November-17	9.64	Call	Bond Future	6793	7	7	7	0.00
23/03/2017	R248 On 02-November-17	9.66	Call	Bond Future	6908	7	7	7	0.00
23/03/2017	R248 On 02-November-17	9.65	Call	Bond Future	6850	7	7	7	0.00
23/03/2017	R248 On 02-November-17	9.64	Put	Bond Future	3003	3	3	3	0.00
23/03/2017	R248 On 02-November-17	9.65	Put	Bond Future	2970	3	3	3	0.00
23/03/2017	R248 On 02-November-17	9.66	Put	Bond Future	2938	3	3	3	0.00