



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	2025 On 03-August-17			Bond Future	127.95	127.9422	127.9497	127.9422	2,414.00
27/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	6010	6	6010	6	0.00
27/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	6030	6	6030	6	0.00
27/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	6020	6	6020	6	0.00
27/06/2017	2025 On 02-November-17			Bond Future	130.42	130.4156	130.4232	130.4156	0.00
27/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2547	3	2547	3	0.00
27/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2557	3	2557	3	0.00
27/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2537	3	2537	3	0.00
27/06/2017	2025 On 01-February-18			Bond Future	131.66	131.6493	131.6551	131.6493	0.00
27/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2235	2	2235	2	0.00
27/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2225	2	2225	2	0.00
27/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2245	2	2245	2	0.00
27/06/2017	2029 On 01-February-18			Bond Future	103.14	103.1335	103.1378	103.1335	0.00
27/06/2017	2030 On 03-August-17			Bond Future	9.18	92.0868	9.1774	92.0868	43,011.00
27/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1045	2	1045	2	0.00
27/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1112	2	1112	2	0.00
27/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1180	2	1180	2	0.00
27/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 02-November-17			Bond Future	9.22	93.8458	9.2222	93.8458	0.00
27/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	864	1	864	1	0.00
27/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	931	2	931	2	0.00
27/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	797	1	797	1	0.00
27/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 01-February-18			Bond Future	9.27	91.6639	9.2658	91.6639	0.00
27/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	761	1	761	1	0.00
27/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	695	1	695	1	0.00
27/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	827	1	827	1	0.00
27/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
27/06/2017	2032 On 03-August-17			Bond Future	9.35	94.8529	9.3521	94.8529	26,589.00
27/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1608	2	1608	2	0.00
27/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1522	2	1522	2	0.00
27/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1565	2	1565	2	0.00
27/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	889	1	889	1	0.00
27/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	949	1	949	1	0.00
27/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	918	1	918	1	0.00
27/06/2017	2032 On 02-November-17			Bond Future	9.40	92.5069	9.4019	92.5069	0.00
27/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2731	3	2731	3	0.00
27/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2771	3	2771	3	0.00
27/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2811	3	2811	3	0.00
27/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2131	2	2131	2	0.00
27/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2163	2	2163	2	0.00
27/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2098	2	2098	2	0.00
27/06/2017	2032 On 01-February-18			Bond Future	9.45	94.3041	9.4504	94.3041	0.00
27/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3479	4	3479	4	0.00
27/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3519	4	3519	4	0.00
27/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3558	4	3558	4	0.00
27/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2734	2	2734	2	0.00
27/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2703	2	2703	2	0.00
27/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2766	2	2766	2	0.00
27/06/2017	2033 On 03-August-17			Bond Future	104.53	104.5220	104.5279	104.5220	6,534.00
27/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 03-August-17	113.13	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
27/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8592	9	8592	9	0.00
27/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8602	9	8602	9	0.00
27/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8612	9	8612	9	0.00
27/06/2017	2033 On 02-November-17			Bond Future	105.47	105.4661	105.4722	105.4661	0.00
27/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4608	5	4608	5	0.00
27/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4618	5	4618	5	0.00
27/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4598	5	4598	5	0.00
27/06/2017	2033 On 01-February-18			Bond Future	107.56	107.5572	107.5617	107.5572	0.00
27/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	2078	2	2078	2	0.00
27/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	2098	2	2098	2	0.00
27/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	2088	2	2088	2	0.00
27/06/2017	2037 On 03-August-17			Bond Future	9.65	90.7756	9.6547	90.7756	66,825.00
27/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1101	1	1101	1	0.00
27/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1066	1	1066	1	0.00
27/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1031	1	1031	1	0.00
27/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1749	1	1749	1	0.00
27/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1703	1	1703	1	0.00
27/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1796	1	1796	1	0.00
27/06/2017	2037 On 02-November-17			Bond Future	9.71	92.5096	9.7055	92.5096	233.00
27/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2616	3	2616	3	0.00
27/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2655	3	2655	3	0.00
27/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2577	3	2577	3	0.00
27/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2937	3	2937	3	0.00
27/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2978	3	2978	3	0.00
27/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3019	3	3019	3	0.00
27/06/2017	2037 On 01-February-18			Bond Future	9.76	90.0513	9.7556	90.0513	0.00
27/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3826	4	3826	4	0.00
27/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3867	4	3867	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
27/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3784	4	3784	4	0.00
27/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3323	3	3323	3	0.00
27/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3287	3	3287	3	0.00
27/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3359	3	3359	3	0.00
27/06/2017	2038 On 03-August-17			Bond Future	130.20	130.1960	130.2030	130.1960	22,539.00
27/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10967	11	10967	11	0.00
27/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10957	11	10957	11	0.00
27/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10977	11	10977	11	0.00
27/06/2017	2038 On 02-November-17			Bond Future	132.72	132.7129	132.7202	132.7129	0.00
27/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4100	4	4100	4	0.00
27/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4080	4	4080	4	0.00
27/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4090	4	4090	4	0.00
27/06/2017	2038 On 01-February-18			Bond Future	133.83	133.8232	133.8286	133.8232	0.00
27/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3101	3	3101	3	0.00
27/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3111	3	3111	3	0.00
27/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3121	3	3121	3	0.00
27/06/2017	2040 On 03-August-17			Bond Future	9.71	94.4905	9.7096	94.4905	14,089.00
27/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1195	2	1195	2	0.00
27/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1157	2	1157	2	0.00
27/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1121	1	1121	1	0.00
27/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1933	2	1933	2	0.00
27/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1984	2	1984	2	0.00
27/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1883	2	1883	2	0.00
27/06/2017	2040 On 02-November-17			Bond Future	9.76	96.2955	9.7603	96.2955	0.00
27/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2606	3	2606	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
27/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2646	3	2646	3	0.00
27/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2567	3	2567	3	0.00
27/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3419	3	3419	3	0.00
27/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3467	3	3467	3	0.00
27/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3514	3	3514	3	0.00
27/06/2017	2040 On 01-February-18			Bond Future	9.81	93.6604	9.8104	93.6604	0.00
27/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4167	5	4167	5	0.00
27/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4256	5	4256	5	0.00
27/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4211	5	4211	5	0.00
27/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3667	3	3667	3	0.00
27/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3628	3	3628	3	0.00
27/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3589	3	3589	3	0.00
27/06/2017	2044 On 03-August-17			Bond Future	9.74	91.4201	9.7389	91.4201	24,007.00
27/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1110	1	1110	1	0.00
27/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1075	1	1075	1	0.00
27/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1147	1	1147	1	0.00
27/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2118	2	2118	2	0.00
27/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2065	2	2065	2	0.00
27/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2013	2	2013	2	0.00
27/06/2017	2044 On 02-November-17			Bond Future	9.79	93.1665	9.7882	93.1665	200.00
27/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2553	3	2553	3	0.00
27/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2632	3	2632	3	0.00
27/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2592	3	2592	3	0.00
27/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3669	3	3669	3	0.00
27/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3620	3	3620	3	0.00
27/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3571	3	3571	3	0.00
27/06/2017	2044 On 01-February-18			Bond Future	9.84	90.5958	9.8370	90.5958	0.00
27/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4193	5	4193	5	0.00
27/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4238	5	4238	5	0.00
27/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4149	4	4149	4	0.00
27/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3659	3	3659	3	0.00
27/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3619	3	3619	3	0.00
27/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3699	3	3699	3	0.00
27/06/2017	2046 On 03-August-17			Bond Future	126.99	127.5025	126.9918	127.5025	23,901.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	14198	14	14198	14	0.00
27/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	14178	14	14178	14	0.00
27/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	14188	14	14188	14	0.00
27/06/2017	2046 On 02-November-17			Bond Future	127.86	128.3842	127.8637	128.3842	0.00
27/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	8446	8	8446	8	0.00
27/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	8456	8	8456	8	0.00
27/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	8436	8	8436	8	0.00
27/06/2017	2046 On 01-February-18			Bond Future	130.40	130.9298	130.3969	130.9298	0.00
27/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	2503	2	2503	2	0.00
27/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	2513	2	2513	2	0.00
27/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	2523	2	2523	2	0.00
27/06/2017	2050 On 03-August-17			Bond Future	133.76	134.8149	133.7567	134.8149	26,059.00
27/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	15473	14	15473	14	0.00
27/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	15483	14	15483	14	0.00
27/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	15463	14	15463	14	0.00
27/06/2017	2050 On 02-November-17			Bond Future	136.34	137.4213	136.3425	137.4213	0.00
27/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	8308	7	8308	7	0.00
27/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	8318	7	8318	7	0.00
27/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	8328	7	8328	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	2050 On 01-February-18			Bond Future	137.35	138.4538	137.3517	138.4538	0.00
27/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
27/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	2888	2	2888	2	0.00
27/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	2898	2	2898	2	0.00
27/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	2878	2	2878	2	0.00
27/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	AL37 On 03-August-17			Index Future	545.29	547.0720	545.2920	547.0720	0.00
27/06/2017	AL37 On 02-November-17			Index Future	555.71	557.5220	555.7080	557.5220	0.00
27/06/2017	AL37 On 01-February-18			Index Future	566.50	568.3540	566.5010	568.3540	0.00
27/06/2017	AL7T On 03-August-17			Index Future	629.37	632.6400	629.3680	632.6400	0.00
27/06/2017	AL7T On 02-November-17			Index Future	641.39	644.7250	641.3890	644.7250	0.00
27/06/2017	AL7T On 01-February-18			Index Future	653.85	657.2500	653.8460	657.2500	0.00
27/06/2017	ALBI On 03-August-17			Index Future	565.93	569.1300	565.9270	569.1300	599.00
27/06/2017	ALBI On 02-November-17			Index Future	576.74	580.0010	576.7370	580.0010	0.00
27/06/2017	ALBI On 01-February-18			Index Future	587.94	591.2700	587.9380	591.2700	0.00
27/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2017	EL28 On 03-August-17			Bond Future	127.97	127.9635	127.9731	127.9635	0.00
27/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7197	7	7197	7	0.00
27/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7187	7	7187	7	0.00
27/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7207	7	7207	7	0.00
27/06/2017	EL28 On 02-November-17			Bond Future	128.70	128.6935	128.7033	128.6935	0.00
27/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5167	5	5167	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5177	5	5177	5	0.00
27/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5187	5	5187	5	0.00
27/06/2017	EL28 On 01-February-18			Bond Future	131.25	131.2452	131.2531	131.2452	0.00
27/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
27/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1037	1	1037	1	0.00
27/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1057	1	1057	1	0.00
27/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1047	1	1047	1	0.00
27/06/2017	ES33 On 03-August-17			Bond Future	10.76	78.7956	10.7593	78.7956	9,466.00
27/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1427	1	1427	1	0.00
27/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1364	1	1364	1	0.00
27/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1301	1	1301	1	0.00
27/06/2017	ES33 On 02-November-17			Bond Future	10.85	76.5091	10.8520	76.5091	0.00
27/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1113	1	1113	1	0.00
27/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1051	1	1051	1	0.00
27/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1174	1	1174	1	0.00
27/06/2017	ES33 On 01-February-18			Bond Future	10.95	77.9954	10.9471	77.9954	0.00
27/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	255	1	255	1	0.00
27/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	314	1	314	1	0.00
27/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	373	1	373	1	0.00
27/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
27/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
27/06/2017	ES42 On 03-August-17			Bond Future	10.91	82.4962	10.9136	82.4962	7,957.00
27/06/2017	ES42 On 02-November-17			Bond Future	11.00	79.8105	11.0037	79.8105	0.00
27/06/2017	ES42 On 01-February-18			Bond Future	11.09	81.3609	11.0930	81.3609	0.00
27/06/2017	GOVI On 03-August-17			GOVI	564.61	567.7470	564.6120	567.7470	409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	35120	7	35120	7	0.00
27/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	35020	7	35020	7	0.00
27/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	35220	7	35220	7	0.00
27/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 02-November-17			GOVI	575.40	578.5910	575.3970	578.5910	0.00
27/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	29570	6	29570	6	0.00
27/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	29470	6	29470	6	0.00
27/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	29370	6	29370	6	0.00
27/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 01-February-18			GOVI	586.57	589.8320	586.5720	589.8320	0.00
27/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	55420	9	55420	9	0.00
27/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	55520	9	55520	9	0.00
27/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	55320	9	55320	9	0.00
27/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
27/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
27/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2017	IGOV On 03-August-17			Index Future	249.27	249.5550	249.2690	249.5550	1,296.00
27/06/2017	IGOV On 02-November-17			Index Future	254.09	254.3800	254.0880	254.3800	0.00
27/06/2017	IGOV On 01-February-18			Index Future	259.12	259.4230	259.1210	259.4230	0.00
27/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
27/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
27/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
27/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8039	99.8064	99.8039	0.00
27/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.74	99.7320	99.7390	99.7320	0.00
27/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8599	99.8725	99.8599	0.00
27/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	99.9848	100.0024	99.9848	0.00
27/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8312	99.8336	99.8312	0.00
27/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.02	99.0131	99.0203	99.0131	0.00
27/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.56	98.5467	98.5589	98.5467	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4542	98.4718	98.4542	0.00
27/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8100	98.8300	98.8100	0.00
27/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1767	99.2045	99.1767	0.00
27/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5508	99.5794	99.5508	0.00
27/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.98	99.9431	99.9802	99.9431	0.00
27/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.17	96.0545	96.1747	96.0545	0.00
27/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.40	95.2648	95.3996	95.2648	0.00
27/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.59	94.4412	94.5923	94.4412	0.00
27/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.76	94.5866	94.7591	94.5866	0.00
27/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.93	96.7395	96.9340	96.7395	51.00
27/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.05	96.8383	97.0531	96.8383	0.00
27/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.23	98.0002	98.2312	98.0002	0.00
27/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.41	100.1764	100.4124	100.1764	0.00
27/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.86	94.5378	94.8585	94.5378	0.00
27/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.87	91.5276	91.8713	91.5276	0.00
27/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.62	90.2576	90.6234	90.2576	0.00
27/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.79	92.3999	92.7857	92.3999	0.00
27/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.57	96.1636	96.5672	96.1636	0.00
27/06/2017	IS10 On 15-March-27			Interest Rate Swap	95.15	94.7209	95.1503	94.7209	0.00
27/06/2017	IS10 On 21-June-27			Interest Rate Swap	97.22	96.7771	97.2242	96.7771	0.00
27/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.94	100.4839	100.9374	100.4839	0.00
27/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7200	7.2900	92.7200	0.00
27/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7400	7.2700	92.7400	0.00
27/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8400	7.1800	92.8400	0.00
27/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8700	7.1400	92.8700	0.00
27/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9000	7.0700	92.9000	0.00
27/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9700	7.0200	92.9700	0.00
27/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
27/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1300	6.8600	93.1300	0.00
27/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.0900	6.8900	93.0900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
27/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0000	6.9800	93.0000	0.00
27/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9500	7.0400	92.9500	0.00
27/06/2017	R023 On 03-August-17			Bond Future	8.01	102.6031	8.0128	102.6031	38,422.00
27/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2491	3	2491	3	0.00
27/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2571	3	2571	3	0.00
27/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2531	3	2531	3	0.00
27/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	40	0	40	0	0.00
27/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	38	0	38	0	0.00
27/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	36	0	36	0	0.00
27/06/2017	R023 On 02-November-17			Bond Future	8.03	100.6327	8.0307	100.6327	0.00
27/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2518	3	2518	3	0.00
27/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2551	3	2551	3	0.00
27/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2584	3	2584	3	0.00
27/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	303	0	303	0	0.00
27/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	295	0	295	0	0.00
27/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	311	0	311	0	0.00
27/06/2017	R023 On 01-February-18			Bond Future	8.04	102.5877	8.0447	102.5877	0.00
27/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2040	2	2040	2	0.00
27/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2066	2	2066	2	0.00
27/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2015	2	2015	2	0.00
27/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	930	1	930	1	0.00
27/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	915	1	915	1	0.00
27/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	944	1	944	1	0.00
27/06/2017	R035 On 03-August-17			Bond Future	9.56	98.7648	9.5630	98.7648	10,528.00
27/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	429	0	429	0	0.00
27/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	348	0	348	0	0.00
27/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	510	0	510	0	0.00
27/06/2017	R035 On 02-November-17			Bond Future	9.62	96.1506	9.6171	96.1506	0.00
27/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	1	0	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
27/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	1	0	1	0.00
27/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	57	0	57	0	0.00
27/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	136	0	136	0	0.00
27/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	216	0	216	0	0.00
27/06/2017	R035 On 01-February-18			Bond Future	9.67	98.0186	9.6712	98.0186	0.00
27/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	461	1	461	1	0.00
27/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	617	1	617	1	0.00
27/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	539	1	539	1	0.00
27/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
27/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
27/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
27/06/2017	R186 On 03-August-17			Bond Future	8.60	114.0295	8.5960	114.0295	136,479.00
27/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2375	3	2375	3	0.00
27/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	5982	7	5982	7	0.00
27/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5040	6	5040	6	0.00
27/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2535	3	2535	3	0.00
27/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2428	3	2428	3	0.00
27/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1637	2	1637	2	0.00
27/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1219	2	1219	2	0.00
27/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	1870	2	1870	2	0.00
27/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	2923	3	2923	3	0.00
27/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2116	3	2116	3	0.00
27/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2481	3	2481	3	0.00
27/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	318	0	318	0	0.00
27/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	12	0	12	0	6,500.00
27/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	31	0	31	0	750.00
27/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	304	0	304	0	0.00
27/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	589	0	589	0	3,654.00
27/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	850	1	850	1	2,500.00
27/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	202	0	202	0	0.00
27/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	484	0	484	0	7,100.00
27/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	278	0	278	0	0.00
27/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	394	0	394	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	291	0	291	0	0.00
27/06/2017	R186 On 02-November-17			Bond Future	8.63	116.2076	8.6306	116.2076	4.00
27/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	2965	3	2965	3	0.00
27/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3007	3	3007	3	0.00
27/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3050	3	3050	3	0.00
27/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	3489	4	3489	4	0.00
27/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1264	1	1264	1	0.00
27/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1311	1	1311	1	0.00
27/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	1051	1	1051	1	5,000.00
27/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1287	1	1287	1	0.00
27/06/2017	R186 On 01-February-18			Bond Future	8.66	113.1626	8.6628	113.1626	0.00
27/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3693	4	3693	4	0.00
27/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	3774	4	3774	4	0.00
27/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3733	4	3733	4	0.00
27/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1768	2	1768	2	0.00
27/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1745	2	1745	2	0.00
27/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1722	2	1722	2	0.00
27/06/2017	R197 On 03-August-17			Bond Future	296.52	296.5070	296.5235	296.5070	2,350.00
27/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11536	12	11536	12	0.00
27/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11546	12	11546	12	0.00
27/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11526	12	11526	12	0.00
27/06/2017	R197 On 02-November-17			Bond Future	302.26	302.2392	302.2559	302.2392	0.00
27/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	2904	3	2904	3	0.00
27/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	2914	3	2914	3	0.00
27/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	2894	3	2894	3	0.00
27/06/2017	R197 On 01-February-18			Bond Future	301.19	301.1783	301.1907	301.1783	0.00
27/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 01-February-18	301.68	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
27/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	489	1	489	1	0.00
27/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	479	0	479	0	0.00
27/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	469	0	469	0	0.00
27/06/2017	R202 On 03-August-17			Bond Future	241.37	241.3574	241.3709	241.3574	30,532.00
27/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16989	17	16989	17	0.00
27/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16999	17	16999	17	0.00
27/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16979	17	16979	17	0.00
27/06/2017	R202 On 02-November-17			Bond Future	246.04	246.0234	246.0371	246.0234	0.00
27/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7853	8	7853	8	0.00
27/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7863	8	7863	8	0.00
27/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7873	8	7873	8	0.00
27/06/2017	R202 On 01-February-18			Bond Future	247.16	247.1548	247.1649	247.1548	0.00
27/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1905	2	1905	2	0.00
27/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1915	2	1915	2	0.00
27/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1895	2	1895	2	0.00
27/06/2017	R203 On 03-August-17			Bond Future	7.37	103.3358	7.3685	103.3358	0.00
27/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	267	0	267	0	0.00
27/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	266	0	266	0	0.00
27/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	265	0	265	0	0.00
27/06/2017	R204 On 03-August-17			Bond Future	7.47	101.7930	7.4729	101.7930	42,124.00
27/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	380	0	380	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	402	0	402	0	0.00
27/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	391	0	391	0	0.00
27/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	24	0	24	0	0.00
27/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	23	0	23	0	0.00
27/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	21	0	21	0	0.00
27/06/2017	R204 On 02-November-17			Bond Future	7.41	103.7374	7.4066	103.7374	0.00
27/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	397	0	397	0	0.00
27/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	379	0	379	0	0.00
27/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	388	0	388	0	0.00
27/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	25	0	25	0	0.00
27/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	24	0	24	0	0.00
27/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	23	0	23	0	0.00
27/06/2017	R204 On 01-February-18			Bond Future	7.27	101.7126	7.2700	101.7126	0.00
27/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	205	0	205	0	0.00
27/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	214	0	214	0	0.00
27/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	210	0	210	0	0.00
27/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	218	0	218	0	0.00
27/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	214	0	214	0	0.00
27/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	222	0	222	0	0.00
27/06/2017	R207 On 03-August-17			Bond Future	7.51	100.0803	7.5097	100.0803	45,818.00
27/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1471	2	1471	2	51.00
27/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1897	2	1897	2	0.00
27/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	1940	2	1940	2	0.00
27/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	1918	2	1918	2	0.00
27/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
27/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
27/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
27/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
27/06/2017	R207 On 02-November-17			Bond Future	7.47	101.9920	7.4742	101.9920	0.00
27/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1177	1	1177	1	0.00
27/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1159	1	1159	1	0.00
27/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1141	1	1141	1	0.00
27/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	46	0	46	0	0.00
27/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	48	0	48	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	44	0	44	0	0.00
27/06/2017	R207 On 01-February-18			Bond Future	7.42	100.3314	7.4151	100.3314	0.00
27/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	663	1	663	1	0.00
27/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	674	1	674	1	0.00
27/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	686	1	686	1	0.00
27/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	330	0	330	0	0.00
27/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	323	0	323	0	0.00
27/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	336	0	336	0	0.00
27/06/2017	R208 On 03-August-17			Bond Future	7.62	99.9492	7.6195	99.9492	35,409.00
27/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2075	2	2075	2	0.00
27/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2134	2	2134	2	0.00
27/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2104	2	2104	2	0.00
27/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	6	0	6	0	0.00
27/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	5	0	5	0	0.00
27/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	5	0	5	0	0.00
27/06/2017	R208 On 02-November-17			Bond Future	7.61	98.4564	7.6097	98.4564	0.00
27/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1735	2	1735	2	0.00
27/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1785	2	1785	2	0.00
27/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1760	2	1760	2	0.00
27/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	95	0	95	0	0.00
27/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	92	0	92	0	0.00
27/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	99	0	99	0	0.00
27/06/2017	R208 On 01-February-18			Bond Future	7.59	100.3692	7.5889	100.3692	0.00
27/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1197	1	1197	1	0.00
27/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1162	1	1162	1	0.00
27/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1180	1	1180	1	0.00
27/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	510	0	510	0	0.00
27/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	501	0	501	0	0.00
27/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	491	0	491	0	0.00
27/06/2017	R209 On 03-August-17			Bond Future	9.53	74.4278	9.5310	74.4278	74,058.00
27/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	852	1	852	1	0.00
27/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	824	1	824	1	0.00
27/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	881	1	881	1	0.00
27/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1470	1	1470	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
27/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1430	1	1430	1	0.00
27/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1510	1	1510	1	0.00
27/06/2017	R209 On 02-November-17			Bond Future	9.58	72.6995	9.5783	72.6995	790.00
27/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3930	4	3930	4	0.00
27/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2906	3	2906	3	0.00
27/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2156	2	2156	2	0.00
27/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2091	2	2091	2	0.00
27/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	812	1	812	1	4,100.00
27/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6772	7	6772	7	0.00
27/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	128	0	128	0	2,800.00
27/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2124	2	2124	2	0.00
27/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1192	1	1192	1	3,360.00
27/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4840	4	4840	4	0.00
27/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	404	0	404	0	1,300.00
27/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9497	9	9497	9	0.00
27/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2482	2	2482	2	0.00
27/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2413	2	2413	2	0.00
27/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2448	2	2448	2	0.00
27/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1772	2	1772	2	6,500.00
27/06/2017	R209 On 01-February-18			Bond Future	9.62	74.1119	9.6243	74.1119	0.00
27/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3203	4	3203	4	0.00
27/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3274	4	3274	4	0.00
27/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3238	4	3238	4	0.00
27/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2638	2	2638	2	0.00
27/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2579	2	2579	2	0.00
27/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2609	2	2609	2	0.00
27/06/2017	R210 On 03-August-17			Bond Future	186.23	186.2161	186.2265	186.2161	1,675.00
27/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10063	10	10063	10	0.00
27/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10053	10	10053	10	0.00
27/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	10073	10	10073	10	0.00
27/06/2017	R210 On 02-November-17			Bond Future	187.43	187.4160	187.4265	187.4160	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4653	5	4653	5	0.00
27/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4663	5	4663	5	0.00
27/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4643	5	4643	5	0.00
27/06/2017	R210 On 01-February-18			Bond Future	191.14	191.1320	191.1397	191.1320	0.00
27/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1220	1	1220	1	0.00
27/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1240	1	1240	1	0.00
27/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1230	1	1230	1	0.00
27/06/2017	R212 On 03-August-17			Bond Future	148.75	148.7448	148.7533	148.7448	4,858.00
27/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4587	5	4587	5	0.00
27/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4597	5	4597	5	0.00
27/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4607	5	4607	5	0.00
27/06/2017	R212 On 02-November-17			Bond Future	151.63	151.6204	151.6291	151.6204	0.00
27/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	771	1	771	1	0.00
27/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	791	1	791	1	0.00
27/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	781	1	781	1	0.00
27/06/2017	R212 On 01-February-18			Bond Future	152.57	152.5664	152.5729	152.5664	0.00
27/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
27/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2117	2	2117	2	0.00
27/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2127	2	2127	2	0.00
27/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2137	2	2137	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	R213 On 03-August-17			Bond Future	9.24	86.4752	9.2401	86.4752	56,759.00
27/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1420	2	1420	2	0.00
27/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1500	2	1500	2	0.00
27/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1460	2	1460	2	0.00
27/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	793	1	793	1	0.00
27/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	767	1	767	1	0.00
27/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	819	1	819	1	0.00
27/06/2017	R213 On 02-November-17			Bond Future	9.29	84.5771	9.2873	84.5771	0.00
27/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2415	3	2415	3	0.00
27/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2344	3	2344	3	0.00
27/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2379	3	2379	3	0.00
27/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1995	2	1995	2	0.00
27/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1965	2	1965	2	0.00
27/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1935	2	1935	2	0.00
27/06/2017	R213 On 01-February-18			Bond Future	9.33	86.2202	9.3342	86.2202	0.00
27/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3146	3	3146	3	0.00
27/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3110	3	3110	3	0.00
27/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3075	3	3075	3	0.00
27/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2551	2	2551	2	0.00
27/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2522	2	2522	2	0.00
27/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2581	2	2581	2	0.00
27/06/2017	R214 On 03-August-17			Bond Future	9.64	74.4425	9.6357	74.4425	37,026.00
27/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	791	1	791	1	0.00
27/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	847	1	847	1	0.00
27/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	819	1	819	1	0.00
27/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1684	1	1684	1	0.00
27/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1597	1	1597	1	0.00
27/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1640	1	1640	1	0.00
27/06/2017	R214 On 02-November-17			Bond Future	9.68	72.5681	9.6839	72.5681	0.00
27/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2089	2	2089	2	0.00
27/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2154	2	2154	2	0.00
27/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2121	2	2121	2	0.00
27/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2781	2	2781	2	0.00
27/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2744	2	2744	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2820	3	2820	3	0.00
27/06/2017	R214 On 01-February-18			Bond Future	9.73	73.9779	9.7320	73.9779	0.00
27/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3413	4	3413	4	0.00
27/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3487	4	3487	4	0.00
27/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3450	4	3450	4	0.00
27/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2809	3	2809	3	0.00
27/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2778	3	2778	3	0.00
27/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2747	2	2747	2	0.00
27/06/2017	R248 On 03-August-17			Bond Future	9.68	95.3675	9.6813	95.3675	78,556.00
27/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1133	1	1133	1	0.00
27/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1097	1	1097	1	0.00
27/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1171	1	1171	1	0.00
27/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2087	2	2087	2	0.00
27/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2141	2	2141	2	0.00
27/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2196	2	2196	2	0.00
27/06/2017	R248 On 02-November-17			Bond Future	9.73	92.7518	9.7309	92.7518	226.00
27/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2783	3	2783	3	0.00
27/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2866	3	2866	3	0.00
27/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2824	3	2824	3	0.00
27/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3597	3	3597	3	0.00
27/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3548	3	3548	3	0.00
27/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3500	3	3500	3	0.00
27/06/2017	R248 On 01-February-18			Bond Future	9.78	94.5538	9.7804	94.5538	0.00
27/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4535	5	4535	5	0.00
27/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4582	5	4582	5	0.00
27/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4629	5	4629	5	0.00
27/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3540	3	3540	3	0.00
27/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3502	3	3502	3	0.00
27/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3579	3	3579	3	0.00