



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For 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
28/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	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
28/06/2017	2025 On 03-August-17			Bond Future	128.02	127.9497	128.0191	127.9497	2,414.00
28/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5941	6	5941	6	0.00
28/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5961	6	5961	6	0.00
28/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5951	6	5951	6	0.00
28/06/2017	2025 On 02-November-17			Bond Future	130.49	130.4232	130.4929	130.4232	0.00
28/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2477	3	2477	3	0.00
28/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2487	3	2487	3	0.00
28/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2467	3	2467	3	0.00
28/06/2017	2025 On 01-February-18			Bond Future	131.73	131.6551	131.7258	131.6551	0.00
28/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2164	2	2164	2	0.00
28/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2154	2	2154	2	0.00
28/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2174	2	2174	2	0.00
28/06/2017	2029 On 01-February-18			Bond Future	102.58	103.1378	102.5819	103.1378	0.00
28/06/2017	2030 On 03-August-17			Bond Future	9.27	91.5283	9.2719	91.5283	43,273.00
28/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	396	1	396	1	0.00
28/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	464	1	464	1	0.00
28/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	531	1	531	1	0.00
28/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 02-November-17			Bond Future	9.32	93.2767	9.3200	93.2767	0.00
28/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	202	1	202	1	0.00
28/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	269	1	269	1	0.00
28/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	135	1	135	1	0.00
28/06/2017	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
28/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 01-February-18			Bond Future	9.37	91.0832	9.3670	91.0832	0.00
28/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	86	1	86	1	0.00
28/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	20	1	20	1	0.00
28/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	152	1	152	1	0.00
28/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
28/06/2017	2032 On 03-August-17			Bond Future	9.45	94.2167	9.4516	94.2167	26,589.00
28/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1188	2	1188	2	0.00
28/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1115	2	1115	2	0.00
28/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1151	2	1151	2	0.00
28/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	1200	1	1200	1	0.00
28/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	1274	1	1274	1	0.00
28/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	1236	1	1236	1	0.00
28/06/2017	2032 On 02-November-17			Bond Future	9.50	91.8585	9.5048	91.8585	0.00
28/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2329	3	2329	3	0.00
28/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2365	3	2365	3	0.00
28/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2401	3	2401	3	0.00
28/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2472	2	2472	2	0.00
28/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2508	2	2508	2	0.00
28/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2436	2	2436	2	0.00
28/06/2017	2032 On 01-February-18			Bond Future	9.56	93.6425	9.5567	93.6425	0.00
28/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3066	3	3066	3	0.00
28/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3103	4	3103	4	0.00
28/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3140	4	3140	4	0.00
28/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	3079	3	3079	3	0.00
28/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	3045	3	3045	3	0.00
28/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	3114	3	3114	3	0.00
28/06/2017	2033 On 03-August-17			Bond Future	104.51	104.5279	104.5117	104.5279	6,534.00
28/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/06/2017	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
28/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8608	9	8608	9	0.00
28/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8618	9	8618	9	0.00
28/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8628	9	8628	9	0.00
28/06/2017	2033 On 02-November-17			Bond Future	105.45	105.4722	105.4545	105.4722	0.00
28/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4625	5	4625	5	0.00
28/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4635	5	4635	5	0.00
28/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4615	5	4615	5	0.00
28/06/2017	2033 On 01-February-18			Bond Future	107.54	107.5617	107.5435	107.5617	0.00
28/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	2096	2	2096	2	0.00
28/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	2116	2	2116	2	0.00
28/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	2106	2	2106	2	0.00
28/06/2017	2037 On 03-August-17			Bond Future	9.75	90.1268	9.7539	90.1268	66,825.00
28/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	772	1	772	1	0.00
28/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	744	1	744	1	0.00
28/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	717	1	717	1	0.00
28/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2218	2	2218	2	0.00
28/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2165	2	2165	2	0.00
28/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2272	2	2272	2	0.00
28/06/2017	2037 On 02-November-17			Bond Future	9.81	91.8484	9.8078	91.8484	233.00
28/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2225	3	2225	3	0.00
28/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2261	3	2261	3	0.00
28/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2190	3	2190	3	0.00
28/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3349	3	3349	3	0.00
28/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3394	3	3394	3	0.00
28/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3438	3	3438	3	0.00
28/06/2017	2037 On 01-February-18			Bond Future	9.86	89.3769	9.8612	89.3769	0.00
28/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3387	4	3387	4	0.00
28/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3425	4	3425	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3348	4	3348	4	0.00
28/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3706	3	3706	3	0.00
28/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3667	3	3667	3	0.00
28/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3745	3	3745	3	0.00
28/06/2017	2038 On 03-August-17			Bond Future	129.76	130.2030	129.7557	130.2030	22,539.00
28/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11414	11	11414	11	0.00
28/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11404	11	11404	11	0.00
28/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11424	11	11424	11	0.00
28/06/2017	2038 On 02-November-17			Bond Future	132.26	132.7202	132.2630	132.7202	0.00
28/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4557	4	4557	4	0.00
28/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4537	4	4537	4	0.00
28/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4547	4	4547	4	0.00
28/06/2017	2038 On 01-February-18			Bond Future	133.36	133.8286	133.3620	133.8286	0.00
28/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3568	3	3568	3	0.00
28/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3578	3	3578	3	0.00
28/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3588	3	3588	3	0.00
28/06/2017	2040 On 03-August-17			Bond Future	9.81	93.7506	9.8139	93.7506	14,089.00
28/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	829	1	829	1	0.00
28/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	799	1	799	1	0.00
28/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	771	1	771	1	0.00
28/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2465	2	2465	2	0.00
28/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2524	2	2524	2	0.00
28/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2407	2	2407	2	0.00
28/06/2017	2040 On 02-November-17			Bond Future	9.87	95.5414	9.8678	95.5414	0.00
28/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2190	3	2190	3	0.00

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28/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2225	3	2225	3	0.00
28/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2155	3	2155	3	0.00
28/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3906	3	3906	3	0.00
28/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3958	3	3958	3	0.00
28/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	4009	4	4009	4	0.00
28/06/2017	2040 On 01-February-18			Bond Future	9.92	92.8912	9.9212	92.8912	0.00
28/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	3674	4	3674	4	0.00
28/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	3757	4	3757	4	0.00
28/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	3716	4	3716	4	0.00
28/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	4100	4	4100	4	0.00
28/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	4058	4	4058	4	0.00
28/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	4016	4	4016	4	0.00
28/06/2017	2044 On 03-August-17			Bond Future	9.84	90.8505	9.8433	90.8505	24,007.00
28/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	763	1	763	1	0.00
28/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	735	1	735	1	0.00
28/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	791	1	791	1	0.00
28/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2678	2	2678	2	0.00
28/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2617	2	2617	2	0.00
28/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2557	2	2557	2	0.00
28/06/2017	2044 On 02-November-17			Bond Future	9.90	92.5859	9.8957	92.5859	200.00
28/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2143	3	2143	3	0.00
28/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2213	3	2213	3	0.00
28/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2177	3	2177	3	0.00
28/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4175	4	4175	4	0.00
28/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4122	4	4122	4	0.00
28/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	4069	4	4069	4	0.00
28/06/2017	2044 On 01-February-18			Bond Future	9.95	90.0034	9.9476	90.0034	0.00
28/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3694	4	3694	4	0.00
28/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	3736	4	3736	4	0.00
28/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3653	4	3653	4	0.00
28/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	4094	4	4094	4	0.00
28/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	4052	4	4052	4	0.00
28/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4137	4	4137	4	0.00
28/06/2017	2046 On 03-August-17			Bond Future	126.71	126.9918	126.7138	126.9918	23,901.00

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28/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	14476	14	14476	14	0.00
28/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	14456	14	14456	14	0.00
28/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	14466	14	14466	14	0.00
28/06/2017	2046 On 02-November-17			Bond Future	127.58	127.8637	127.5788	127.8637	0.00
28/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	8731	8	8731	8	0.00
28/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	8741	8	8741	8	0.00
28/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	8721	8	8721	8	0.00
28/06/2017	2046 On 01-February-18			Bond Future	130.11	130.3969	130.1062	130.3969	0.00
28/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	2794	3	2794	3	0.00
28/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	2804	3	2804	3	0.00
28/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	2814	3	2814	3	0.00
28/06/2017	2050 On 03-August-17			Bond Future	132.98	133.7567	132.9809	133.7567	26,059.00
28/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	16249	15	16249	15	0.00
28/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	16259	15	16259	15	0.00
28/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	16239	15	16239	15	0.00
28/06/2017	2050 On 02-November-17			Bond Future	135.55	136.3425	135.5506	136.3425	0.00
28/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	9099	8	9099	8	0.00
28/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	9109	8	9109	8	0.00
28/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	9119	8	9119	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	2050 On 01-February-18			Bond Future	136.54	137.3517	136.5438	137.3517	0.00
28/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
28/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	3696	3	3696	3	0.00
28/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	3706	3	3706	3	0.00
28/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	3686	3	3686	3	0.00
28/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	AL37 On 03-August-17			Index Future	543.80	545.2920	543.7970	545.2920	0.00
28/06/2017	AL37 On 02-November-17			Index Future	554.18	555.7080	554.1800	555.7080	0.00
28/06/2017	AL37 On 01-February-18			Index Future	564.94	566.5010	564.9430	566.5010	0.00
28/06/2017	AL7T On 03-August-17			Index Future	625.93	629.3680	625.9280	629.3680	0.00
28/06/2017	AL7T On 02-November-17			Index Future	637.88	641.3890	637.8790	641.3890	0.00
28/06/2017	AL7T On 01-February-18			Index Future	650.27	653.8460	650.2680	653.8460	0.00
28/06/2017	ALBI On 03-August-17			Index Future	562.10	565.9270	562.1010	565.9270	596.00
28/06/2017	ALBI On 02-November-17			Index Future	572.83	576.7370	572.8340	576.7370	0.00
28/06/2017	ALBI On 01-February-18			Index Future	583.96	587.9380	583.9600	587.9380	0.00
28/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	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
28/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2017	EL28 On 03-August-17			Bond Future	127.72	127.9731	127.7221	127.9731	0.00
28/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7448	7	7448	7	0.00
28/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7438	7	7438	7	0.00
28/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7458	7	7458	7	0.00
28/06/2017	EL28 On 02-November-17			Bond Future	128.45	128.7033	128.4462	128.7033	0.00
28/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5424	5	5424	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
28/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5434	5	5434	5	0.00
28/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5444	5	5444	5	0.00
28/06/2017	EL28 On 01-February-18			Bond Future	130.99	131.2531	130.9908	131.2531	0.00
28/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
28/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1299	1	1299	1	0.00
28/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1319	1	1319	1	0.00
28/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1309	1	1309	1	0.00
28/06/2017	ES33 On 03-August-17			Bond Future	10.86	78.2696	10.8576	78.2696	9,466.00
28/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2027	1	2027	1	0.00
28/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1964	1	1964	1	0.00
28/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1901	1	1901	1	0.00
28/06/2017	ES33 On 02-November-17			Bond Future	10.95	75.9730	10.9538	75.9730	0.00
28/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1725	1	1725	1	0.00
28/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1663	1	1663	1	0.00
28/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1786	1	1786	1	0.00
28/06/2017	ES33 On 01-February-18			Bond Future	11.05	77.4485	11.0525	77.4485	0.00
28/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
28/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	310	0	310	0	0.00
28/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	250	0	250	0	0.00
28/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	369	0	369	0	0.00
28/06/2017	ES42 On 03-August-17			Bond Future	11.01	81.8958	11.0119	81.8958	7,957.00
28/06/2017	ES42 On 02-November-17			Bond Future	11.11	79.1985	11.1055	79.1985	0.00
28/06/2017	ES42 On 01-February-18			Bond Future	11.20	80.7367	11.1984	80.7367	0.00
28/06/2017	GOVI On 03-August-17			GOVI	560.80	564.6120	560.8000	564.6120	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
28/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	4	0	4	0.00
28/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	4	0	4	0.00
28/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	4	0	4	0.00
28/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	3000	0	3000	0	0.00
28/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	3100	0	3100	0	0.00
28/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	2900	0	2900	0	0.00
28/06/2017	GOVI On 02-November-17			GOVI	571.51	575.3970	571.5070	575.3970	0.00
28/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	3	0	3	0.00
28/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	3	0	3	0.00
28/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	3	0	3	0.00
28/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	9430	0	9430	0	0.00
28/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	9530	0	9530	0	0.00
28/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	9330	0	9330	0	0.00
28/06/2017	GOVI On 01-February-18			GOVI	582.61	586.5720	582.6070	586.5720	0.00
28/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	15770	6	15770	6	0.00
28/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	15870	6	15870	6	0.00
28/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	15670	6	15670	6	0.00
28/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
28/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
28/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
28/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2017	IGOV On 03-August-17			Index Future	248.64	249.2690	248.6350	249.2690	1,296.00
28/06/2017	IGOV On 02-November-17			Index Future	253.44	254.0880	253.4400	254.0880	0.00
28/06/2017	IGOV On 01-February-18			Index Future	258.46	259.1210	258.4600	259.1210	0.00
28/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
28/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
28/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
28/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.81	99.8064	99.8107	99.8064	0.00
28/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.75	99.7390	99.7466	99.7390	0.00
28/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.89	99.8725	99.8870	99.8725	0.00
28/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0024	100.0233	100.0024	0.00
28/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.84	99.8336	99.8377	99.8336	0.00
28/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.03	99.0203	99.0283	99.0203	0.00
28/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.57	98.5589	98.5731	98.5589	0.00

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28/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.49	98.4718	98.4929	98.4718	0.00
28/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8300	98.8600	98.8300	0.00
28/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2045	99.2460	99.2045	0.00
28/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.63	99.5794	99.6331	99.5794	0.00
28/06/2017	IS02 On 20-September-19			Interest Rate Swap	100.04	99.9802	100.0431	99.9802	0.00
28/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.32	96.1747	96.3168	96.1747	0.00
28/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.57	95.3996	95.5700	95.3996	0.00
28/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.79	94.5923	94.7889	94.5923	0.00
28/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.98	94.7591	94.9779	94.7591	0.00
28/06/2017	IS05 On 21-December-21			Interest Rate Swap	97.17	96.9340	97.1693	96.9340	51.00
28/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.30	97.0531	97.3048	97.0531	0.00
28/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.50	98.2312	98.5014	98.2312	0.00
28/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.70	100.4124	100.6987	100.4124	0.00
28/06/2017	IS10 On 17-December-25			Interest Rate Swap	95.47	94.8585	95.4685	94.8585	0.00
28/06/2017	IS10 On 16-March-26			Interest Rate Swap	92.52	91.8713	92.5166	91.8713	0.00
28/06/2017	IS10 On 15-June-26			Interest Rate Swap	91.29	90.6234	91.2928	90.6234	0.00
28/06/2017	IS10 On 21-September-26			Interest Rate Swap	93.46	92.7857	93.4576	92.7857	0.00
28/06/2017	IS10 On 21-December-26			Interest Rate Swap	97.23	96.5672	97.2269	96.5672	0.00
28/06/2017	IS10 On 15-March-27			Interest Rate Swap	95.81	95.1503	95.8126	95.1503	0.00
28/06/2017	IS10 On 21-June-27			Interest Rate Swap	97.88	97.2242	97.8795	97.2242	0.00
28/06/2017	IS10 On 20-September-27			Interest Rate Swap	101.58	100.9374	101.5842	100.9374	0.00
28/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
28/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
28/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
28/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
28/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
28/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
28/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
28/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
28/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
28/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
28/06/2017	R023 On 03-August-17			Bond Future	8.09	102.2211	8.0939	102.2211	38,422.00
28/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2158	2	2158	2	0.00
28/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2236	3	2236	3	0.00
28/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2197	3	2197	3	0.00
28/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	63	0	63	0	0.00
28/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	59	0	59	0	0.00
28/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	56	0	56	0	0.00
28/06/2017	R023 On 02-November-17			Bond Future	8.12	100.2434	8.1167	100.2434	0.00
28/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2232	3	2232	3	0.00
28/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2264	3	2264	3	0.00
28/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2295	3	2295	3	0.00
28/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	378	0	378	0	0.00
28/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	369	0	369	0	0.00
28/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	388	0	388	0	0.00
28/06/2017	R023 On 01-February-18			Bond Future	8.14	102.1903	8.1359	102.1903	0.00
28/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	1812	2	1812	2	0.00
28/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	1836	2	1836	2	0.00
28/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	1788	2	1788	2	0.00
28/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	1071	1	1071	1	0.00
28/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	1055	1	1055	1	0.00
28/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	1087	1	1087	1	0.00
28/06/2017	R035 On 03-August-17			Bond Future	9.66	98.0715	9.6625	98.0715	10,528.00
28/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	1225	0	1225	0	0.00
28/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	1144	0	1144	0	0.00
28/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	1306	1	1306	1	0.00
28/06/2017	R035 On 02-November-17			Bond Future	9.72	95.4440	9.7198	95.4440	0.00
28/06/2017	R035 On 02-November-17	9.60	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
28/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	869	0	869	0	0.00
28/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	949	0	949	0	0.00
28/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	1028	0	1028	0	0.00
28/06/2017	R035 On 01-February-18			Bond Future	9.78	97.2977	9.7772	97.2977	0.00
28/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	1	0	1	0.00
28/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	1	0	1	0.00
28/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	211	0	211	0	0.00
28/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	367	0	367	0	0.00
28/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	289	0	289	0	0.00
28/06/2017	R186 On 03-August-17			Bond Future	8.69	113.4378	8.6862	113.4378	135,850.00
28/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	1899	2	1899	2	0.00
28/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	5375	6	5375	6	0.00
28/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	4444	5	4444	5	0.00
28/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2046	3	2046	3	0.00
28/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	1948	2	1948	2	0.00
28/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1244	2	1244	2	0.00
28/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	889	1	889	1	0.00
28/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	1447	2	1447	2	0.00
28/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	2406	3	2406	3	0.00
28/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	1666	2	1666	2	0.00
28/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	1997	2	1997	2	0.00
28/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	458	0	458	0	0.00
28/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	21	0	21	0	6,500.00
28/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	51	0	51	0	750.00
28/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	440	0	440	0	0.00
28/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	811	1	811	1	3,654.00
28/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	1136	1	1136	1	2,500.00
28/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	299	0	299	0	0.00
28/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	677	0	677	0	7,100.00
28/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	405	0	405	0	0.00
28/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	559	0	559	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
28/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	422	0	422	0	0.00
28/06/2017	R186 On 02-November-17			Bond Future	8.72	115.6047	8.7247	115.6047	4.00
28/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	2573	3	2573	3	0.00
28/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	2612	3	2612	3	0.00
28/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	2651	3	2651	3	0.00
28/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	3062	3	3062	3	0.00
28/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1494	1	1494	1	0.00
28/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1546	1	1546	1	0.00
28/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	1251	1	1251	1	5,000.00
28/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1520	1	1520	1	0.00
28/06/2017	R186 On 01-February-18			Bond Future	8.76	112.5472	8.7610	112.5472	0.00
28/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3297	4	3297	4	0.00
28/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	3374	4	3374	4	0.00
28/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3336	4	3336	4	0.00
28/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	2014	2	2014	2	0.00
28/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1988	2	1988	2	0.00
28/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1963	2	1963	2	0.00
28/06/2017	R197 On 03-August-17			Bond Future	295.66	296.5235	295.6613	296.5235	2,350.00
28/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	12399	12	12399	12	0.00
28/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	12409	12	12409	12	0.00
28/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	12389	12	12389	12	0.00
28/06/2017	R197 On 02-November-17			Bond Future	301.37	302.2559	301.3743	302.2559	0.00
28/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	3786	3	3786	3	0.00
28/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	3796	3	3796	3	0.00
28/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	3776	3	3776	3	0.00
28/06/2017	R197 On 01-February-18			Bond Future	300.29	301.1907	300.2911	301.1907	0.00
28/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
28/06/2017	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
28/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	1389	0	1389	0	0.00
28/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	1379	0	1379	0	0.00
28/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	1369	0	1369	0	0.00
28/06/2017	R202 On 03-August-17			Bond Future	240.41	241.3709	240.4097	241.3709	30,532.00
28/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17950	17	17950	17	0.00
28/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17960	17	17960	17	0.00
28/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17940	17	17940	17	0.00
28/06/2017	R202 On 02-November-17			Bond Future	245.06	246.0371	245.0551	246.0371	0.00
28/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8835	8	8835	8	0.00
28/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8845	8	8845	8	0.00
28/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8855	8	8855	8	0.00
28/06/2017	R202 On 01-February-18			Bond Future	246.16	247.1649	246.1633	247.1649	0.00
28/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2907	2	2907	2	0.00
28/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2917	2	2917	2	0.00
28/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2897	2	2897	2	0.00
28/06/2017	R203 On 03-August-17			Bond Future	7.42	103.3323	7.4160	103.3323	0.00
28/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	273	0	273	0	0.00
28/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	271	0	271	0	0.00
28/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	270	0	270	0	0.00
28/06/2017	R204 On 03-August-17			Bond Future	7.50	101.7090	7.4953	101.7090	42,124.00
28/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	354	0	354	0	0.00



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28/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	376	0	376	0	0.00
28/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	365	0	365	0	0.00
28/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	28	0	28	0	0.00
28/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	26	0	26	0	0.00
28/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	24	0	24	0	0.00
28/06/2017	R204 On 02-November-17			Bond Future	7.43	103.6518	7.4350	103.6518	0.00
28/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	371	0	371	0	0.00
28/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	353	0	353	0	0.00
28/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	362	0	362	0	0.00
28/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	30	0	30	0	0.00
28/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	28	0	28	0	0.00
28/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	27	0	27	0	0.00
28/06/2017	R204 On 01-February-18			Bond Future	7.31	101.6247	7.3068	101.6247	0.00
28/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	190	0	190	0	0.00
28/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	199	0	199	0	0.00
28/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	194	0	194	0	0.00
28/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	233	0	233	0	0.00
28/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	229	0	229	0	0.00
28/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	238	0	238	0	0.00
28/06/2017	R207 On 03-August-17			Bond Future	7.57	99.8970	7.5724	99.8970	45,818.00
28/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1336	1	1336	1	51.00
28/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1760	2	1760	2	0.00
28/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	1803	2	1803	2	0.00
28/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	1782	2	1782	2	0.00
28/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
28/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
28/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
28/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	2	0	2	0	0.00
28/06/2017	R207 On 02-November-17			Bond Future	7.54	101.8052	7.5450	101.8052	0.00
28/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1052	1	1052	1	0.00
28/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1035	1	1035	1	0.00
28/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1018	1	1018	1	0.00
28/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	63	0	63	0	0.00
28/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	65	0	65	0	0.00

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28/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	60	0	60	0	0.00
28/06/2017	R207 On 01-February-18			Bond Future	7.50	100.1405	7.4957	100.1405	0.00
28/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	578	1	578	1	0.00
28/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	589	1	589	1	0.00
28/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	599	1	599	1	0.00
28/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	387	0	387	0	0.00
28/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	380	0	380	0	0.00
28/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	394	0	394	0	0.00
28/06/2017	R208 On 03-August-17			Bond Future	7.68	99.6620	7.6814	99.6620	35,409.00
28/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	1887	2	1887	2	0.00
28/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	1946	2	1946	2	0.00
28/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	1917	2	1917	2	0.00
28/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	9	0	9	0	0.00
28/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	8	0	8	0	0.00
28/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	7	0	7	0	0.00
28/06/2017	R208 On 02-November-17			Bond Future	7.68	98.1638	7.6769	98.1638	0.00
28/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1568	2	1568	2	0.00
28/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1616	2	1616	2	0.00
28/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1592	2	1592	2	0.00
28/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	122	0	122	0	0.00
28/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	118	0	118	0	0.00
28/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	126	0	126	0	0.00
28/06/2017	R208 On 01-February-18			Bond Future	7.66	100.0703	7.6621	100.0703	0.00
28/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1072	1	1072	1	0.00
28/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1039	1	1039	1	0.00
28/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1055	1	1055	1	0.00
28/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	585	1	585	1	0.00
28/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	575	1	575	1	0.00
28/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	564	0	564	0	0.00
28/06/2017	R209 On 03-August-17			Bond Future	9.63	73.8472	9.6305	73.8472	73,958.00
28/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	587	1	587	1	0.00
28/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	565	1	565	1	0.00
28/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	610	1	610	1	0.00
28/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1872	1	1872	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1826	1	1826	1	0.00
28/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1918	2	1918	2	0.00
28/06/2017	R209 On 02-November-17			Bond Future	9.68	72.1078	9.6807	72.1078	790.00
28/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3462	4	3462	4	0.00
28/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2509	3	2509	3	0.00
28/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	1825	2	1825	2	0.00
28/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	1766	2	1766	2	0.00
28/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	646	1	646	1	4,100.00
28/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6182	7	6182	7	0.00
28/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	92	0	92	0	2,800.00
28/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	1796	2	1796	2	0.00
28/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1404	1	1404	1	3,360.00
28/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	5355	5	5355	5	0.00
28/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	493	0	493	0	1,300.00
28/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	10141	9	10141	9	0.00
28/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2838	2	2838	2	0.00
28/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2762	2	2762	2	0.00
28/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2800	2	2800	2	0.00
28/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	2055	2	2055	2	6,500.00
28/06/2017	R209 On 01-February-18			Bond Future	9.73	73.5083	9.7297	73.5083	0.00
28/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	2827	3	2827	3	0.00
28/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	2894	3	2894	3	0.00
28/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	2861	3	2861	3	0.00
28/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2956	3	2956	3	0.00
28/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2892	3	2892	3	0.00
28/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2924	3	2924	3	0.00
28/06/2017	R210 On 03-August-17			Bond Future	185.85	186.2265	185.8513	186.2265	1,675.00
28/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10439	10	10439	10	0.00
28/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10429	10	10429	10	0.00
28/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	10449	10	10449	10	0.00
28/06/2017	R210 On 02-November-17			Bond Future	187.04	187.4265	187.0424	187.4265	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	5038	5	5038	5	0.00
28/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	5048	5	5048	5	0.00
28/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	5028	5	5028	5	0.00
28/06/2017	R210 On 01-February-18			Bond Future	190.75	191.1397	190.7477	191.1397	0.00
28/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1612	1	1612	1	0.00
28/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1632	1	1632	1	0.00
28/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1622	1	1622	1	0.00
28/06/2017	R212 On 03-August-17			Bond Future	148.67	148.7533	148.6656	148.7533	4,858.00
28/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4674	5	4674	5	0.00
28/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4684	5	4684	5	0.00
28/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4694	5	4694	5	0.00
28/06/2017	R212 On 02-November-17			Bond Future	151.54	151.6291	151.5382	151.6291	0.00
28/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	862	1	862	1	0.00
28/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	882	1	882	1	0.00
28/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	872	1	872	1	0.00
28/06/2017	R212 On 01-February-18			Bond Future	152.48	152.5729	152.4800	152.5729	0.00
28/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
28/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2210	2	2210	2	0.00
28/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2220	2	2220	2	0.00
28/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2230	2	2230	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	R213 On 03-August-17			Bond Future	9.34	85.9316	9.3398	85.9316	58,458.00
28/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1042	1	1042	1	0.00
28/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1110	2	1110	2	0.00
28/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1076	1	1076	1	0.00
28/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	1074	1	1074	1	0.00
28/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	1042	1	1042	1	0.00
28/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	1107	1	1107	1	0.00
28/06/2017	R213 On 02-November-17			Bond Future	9.39	84.0232	9.3903	84.0232	0.00
28/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2051	2	2051	2	0.00
28/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	1987	2	1987	2	0.00
28/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2019	2	2019	2	0.00
28/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	2317	2	2317	2	0.00
28/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	2284	2	2284	2	0.00
28/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	2250	2	2250	2	0.00
28/06/2017	R213 On 01-February-18			Bond Future	9.44	85.6550	9.4407	85.6550	0.00
28/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	2771	3	2771	3	0.00
28/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	2738	3	2738	3	0.00
28/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	2705	3	2705	3	0.00
28/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2871	3	2871	3	0.00
28/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2840	3	2840	3	0.00
28/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2903	3	2903	3	0.00
28/06/2017	R214 On 03-August-17			Bond Future	9.74	73.8367	9.7352	73.8367	37,026.00
28/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	537	1	537	1	0.00
28/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	581	1	581	1	0.00
28/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	559	1	559	1	0.00
28/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	2125	2	2125	2	0.00
28/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	2025	2	2025	2	0.00
28/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	2075	2	2075	2	0.00
28/06/2017	R214 On 02-November-17			Bond Future	9.79	71.9508	9.7864	71.9508	0.00
28/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	1763	2	1763	2	0.00
28/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	1822	2	1822	2	0.00
28/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	1793	2	1793	2	0.00
28/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	3161	3	3161	3	0.00
28/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	3120	3	3120	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	3203	3	3203	3	0.00
28/06/2017	R214 On 01-February-18			Bond Future	9.84	73.3481	9.8374	73.3481	0.00
28/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3021	3	3021	3	0.00
28/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3090	3	3090	3	0.00
28/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3055	3	3055	3	0.00
28/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	3139	3	3139	3	0.00
28/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	3105	3	3105	3	0.00
28/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	3072	3	3072	3	0.00
28/06/2017	R248 On 03-August-17			Bond Future	9.79	94.7325	9.7858	94.7325	78,556.00
28/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	776	1	776	1	0.00
28/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	748	1	748	1	0.00
28/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	806	1	806	1	0.00
28/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2652	2	2652	2	0.00
28/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2714	2	2714	2	0.00
28/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2778	2	2778	2	0.00
28/06/2017	R248 On 02-November-17			Bond Future	9.84	92.1047	9.8386	92.1047	226.00
28/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2342	3	2342	3	0.00
28/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2416	3	2416	3	0.00
28/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2379	3	2379	3	0.00
28/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4104	4	4104	4	0.00
28/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	4051	4	4051	4	0.00
28/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3999	4	3999	4	0.00
28/06/2017	R248 On 01-February-18			Bond Future	9.89	93.8935	9.8913	93.8935	0.00
28/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4003	5	4003	5	0.00
28/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4047	5	4047	5	0.00
28/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4092	5	4092	5	0.00
28/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3972	4	3972	4	0.00
28/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3931	4	3931	4	0.00
28/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	4015	4	4015	4	0.00