



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 July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	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
21/07/2017	2025 On 03-August-17			Bond Future	127.61	126.8324	127.6110	126.8324	2,414.00
21/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6349	7	6349	7	0.00
21/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6369	7	6369	7	0.00
21/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6359	7	6359	7	0.00
21/07/2017	2025 On 02-November-17			Bond Future	130.07	129.2760	130.0683	129.2760	0.00
21/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	2902	4	2902	4	0.00
21/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	2912	4	2912	4	0.00
21/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	2892	4	2892	4	0.00
21/07/2017	2025 On 01-February-18			Bond Future	131.27	130.4661	131.2742	130.4661	0.00
21/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2616	3	2616	3	0.00
21/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2606	3	2606	3	0.00
21/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2626	3	2626	3	0.00
21/07/2017	2025 On 03-May-18			Bond Future	133.91	133.0908	133.9136	133.0908	0.00
21/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	714	0	714	0	0.00
21/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	694	0	694	0	0.00
21/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	704	0	704	0	0.00
21/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2029 On 03-August-17			Bond Future	99.32	98.5187	99.3228	98.5187	0.00
21/07/2017	2029 On 02-November-17			Bond Future	100.23	99.4093	100.2279	99.4093	1,370.00
21/07/2017	2029 On 01-February-18			Bond Future	102.20	101.3641	102.1991	101.3641	0.00
21/07/2017	2029 On 03-May-18			Bond Future	103.23	102.3750	103.2255	102.3750	0.00
21/07/2017	2030 On 03-August-17			Bond Future	9.10	92.0119	9.1020	92.0119	49,979.00
21/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1567	2	1567	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
21/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1635	2	1635	2	0.00
21/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1703	2	1703	2	0.00
21/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 02-November-17			Bond Future	9.14	93.7660	9.1448	93.7660	2.00
21/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	1392	1	1392	1	0.00
21/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1459	1	1459	1	0.00
21/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	1325	1	1325	1	0.00
21/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 01-February-18			Bond Future	9.19	91.5747	9.1868	91.5747	0.00
21/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	1292	1	1292	1	0.00
21/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	1226	1	1226	1	0.00
21/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	1358	1	1358	1	0.00
21/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 03-May-18			Bond Future	9.23	93.3627	9.2323	93.3627	0.00
21/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1693	2	1693	2	0.00
21/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1822	2	1822	2	0.00
21/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1757	2	1757	2	0.00
21/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2032 On 03-August-17			Bond Future	9.30	94.5801	9.2975	94.5801	30,133.00
21/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1337	1	1337	1	0.00
21/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1442	1	1442	1	0.00
21/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1389	1	1389	1	0.00
21/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	317	0	317	0	0.00
21/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	359	0	359	0	0.00
21/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	337	0	337	0	0.00
21/07/2017	2032 On 02-November-17			Bond Future	9.35	92.2255	9.3461	92.2255	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
21/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2686	3	2686	3	0.00
21/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2770	3	2770	3	0.00
21/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2728	3	2728	3	0.00
21/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1679	2	1679	2	0.00
21/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1710	2	1710	2	0.00
21/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1649	2	1649	2	0.00
21/07/2017	2032 On 01-February-18			Bond Future	9.39	94.0094	9.3937	94.0094	0.00
21/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3516	3	3516	3	0.00
21/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3556	4	3556	4	0.00
21/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3596	4	3596	4	0.00
21/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2362	2	2362	2	0.00
21/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2331	2	2331	2	0.00
21/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2393	2	2393	2	0.00
21/07/2017	2032 On 03-May-18			Bond Future	9.44	91.6864	9.4406	91.6864	0.00
21/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4571	5	4571	5	0.00
21/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4612	5	4612	5	0.00
21/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4653	5	4653	5	0.00
21/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2713	3	2713	3	0.00
21/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	2742	3	2742	3	0.00
21/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2685	3	2685	3	0.00
21/07/2017	2033 On 03-August-17			Bond Future	103.98	103.0320	103.9773	103.0320	6,534.00
21/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9143	10	9143	10	0.00
21/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9153	10	9153	10	0.00
21/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9163	10	9163	10	0.00
21/07/2017	2033 On 02-November-17			Bond Future	104.91	103.9447	104.9071	103.9447	0.00
21/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5173	6	5173	6	0.00
21/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5183	6	5183	6	0.00
21/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5163	6	5163	6	0.00

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21/07/2017	2033 On 01-February-18			Bond Future	106.97	105.9887	106.9702	105.9887	0.00
21/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2670	4	2670	4	0.00
21/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2690	4	2690	4	0.00
21/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2680	4	2680	4	0.00
21/07/2017	2033 On 03-May-18			Bond Future	108.02	107.0217	108.0218	107.0217	0.00
21/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	332	0	332	0	0.00
21/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	322	0	322	0	0.00
21/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	312	0	312	0	0.00
21/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	1	0	1	0.00
21/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	1	0	1	0.00
21/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	1	0	1	0.00
21/07/2017	2037 On 03-August-17			Bond Future	9.62	90.4584	9.6178	90.4584	66,825.00
21/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	704	1	704	1	0.00
21/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	668	1	668	1	0.00
21/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	634	1	634	1	0.00
21/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1055	1	1055	1	0.00
21/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1010	1	1010	1	0.00
21/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1103	1	1103	1	0.00
21/07/2017	2037 On 02-November-17			Bond Future	9.67	92.1830	9.6680	92.1830	233.00
21/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2433	2	2433	2	0.00
21/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2393	2	2393	2	0.00
21/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2473	3	2473	3	0.00
21/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2457	2	2457	2	0.00
21/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2497	2	2497	2	0.00
21/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2538	3	2538	3	0.00
21/07/2017	2037 On 01-February-18			Bond Future	9.72	89.7107	9.7180	89.7107	0.00
21/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3739	4	3739	4	0.00
21/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3698	4	3698	4	0.00
21/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3781	4	3781	4	0.00
21/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	2940	3	2940	3	0.00
21/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	2905	3	2905	3	0.00

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21/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	2977	3	2977	3	0.00
21/07/2017	2037 On 03-May-18			Bond Future	9.77	91.4623	9.7709	91.4623	0.00
21/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4884	5	4884	5	0.00
21/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4969	5	4969	5	0.00
21/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4927	5	4927	5	0.00
21/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3350	3	3350	3	0.00
21/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3284	3	3284	3	0.00
21/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3317	3	3317	3	0.00
21/07/2017	2038 On 03-August-17			Bond Future	127.33	126.7256	127.3314	126.7256	22,707.00
21/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13839	14	13839	14	0.00
21/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13849	14	13849	14	0.00
21/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13829	14	13829	14	0.00
21/07/2017	2038 On 02-November-17			Bond Future	129.78	129.1672	129.7833	129.1672	0.00
21/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	7027	8	7027	8	0.00
21/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7017	8	7017	8	0.00
21/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	7037	8	7037	8	0.00
21/07/2017	2038 On 01-February-18			Bond Future	130.81	130.1862	130.8146	130.1862	0.00
21/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	6115	7	6115	7	0.00
21/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	6125	7	6125	7	0.00
21/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	6135	7	6135	7	0.00
21/07/2017	2038 On 03-May-18			Bond Future	133.44	132.8052	133.4448	132.8052	0.00
21/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	1155	1	1155	1	0.00
21/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	1165	1	1165	1	0.00
21/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	1175	1	1175	1	0.00
21/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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21/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2040 On 03-August-17			Bond Future	9.75	93.5005	9.7481	93.5005	14,239.00
21/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	447	1	447	1	0.00
21/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	474	1	474	1	0.00
21/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	502	1	502	1	0.00
21/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1580	2	1580	2	0.00
21/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1521	2	1521	2	0.00
21/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1641	2	1641	2	0.00
21/07/2017	2040 On 02-November-17			Bond Future	9.80	95.2831	9.8005	95.2831	0.00
21/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	2108	2	2108	2	0.00
21/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	2071	2	2071	2	0.00
21/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	2145	2	2145	2	0.00
21/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3260	3	3260	3	0.00
21/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3309	3	3309	3	0.00
21/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3359	3	3359	3	0.00
21/07/2017	2040 On 01-February-18			Bond Future	9.85	92.6205	9.8527	92.6205	0.00
21/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3697	4	3697	4	0.00
21/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3782	4	3782	4	0.00
21/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3739	4	3739	4	0.00
21/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3552	4	3552	4	0.00
21/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3511	3	3511	3	0.00
21/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3470	3	3470	3	0.00
21/07/2017	2040 On 03-May-18			Bond Future	9.91	94.4288	9.9077	94.4288	0.00
21/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	5046	5	5046	5	0.00
21/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	5134	5	5134	5	0.00
21/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	5090	5	5090	5	0.00
21/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	3798	4	3798	4	0.00
21/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	3761	4	3761	4	0.00
21/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	3725	4	3725	4	0.00
21/07/2017	2044 On 03-August-17			Bond Future	9.78	90.5507	9.7829	90.5507	24,068.00
21/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	417	0	417	0	0.00
21/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	392	0	392	0	0.00
21/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	443	0	443	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
21/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	1816	2	1816	2	0.00
21/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1690	2	1690	2	0.00
21/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1753	2	1753	2	0.00
21/07/2017	2044 On 02-November-17			Bond Future	9.83	92.2770	9.8340	92.2770	200.00
21/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	2024	2	2024	2	0.00
21/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	2096	2	2096	2	0.00
21/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	2060	2	2060	2	0.00
21/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3531	3	3531	3	0.00
21/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3480	3	3480	3	0.00
21/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3429	3	3429	3	0.00
21/07/2017	2044 On 01-February-18			Bond Future	9.88	89.6814	9.8849	89.6814	0.00
21/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3746	4	3746	4	0.00
21/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3789	4	3789	4	0.00
21/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3704	4	3704	4	0.00
21/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3619	4	3619	4	0.00
21/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3577	4	3577	4	0.00
21/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3661	4	3661	4	0.00
21/07/2017	2044 On 03-May-18			Bond Future	9.94	91.4323	9.9385	91.4323	0.00
21/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	5208	5	5208	5	0.00
21/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	5163	5	5163	5	0.00
21/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	5119	5	5119	5	0.00
21/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	3828	4	3828	4	0.00
21/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	3866	4	3866	4	0.00
21/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	3791	4	3791	4	0.00
21/07/2017	2046 On 03-August-17			Bond Future	124.12	123.6322	124.1184	123.6322	23,901.00
21/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17072	18	17072	18	0.00
21/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17052	18	17052	18	0.00
21/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17062	18	17062	18	0.00
21/07/2017	2046 On 02-November-17			Bond Future	124.93	124.4311	124.9256	124.4311	0.00
21/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 02-November-17	136.32	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
21/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11384	12	11384	12	0.00
21/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11374	12	11374	12	0.00
21/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11394	12	11394	12	0.00
21/07/2017	2046 On 01-February-18			Bond Future	127.38	126.8781	127.3824	126.8781	0.00
21/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5518	6	5518	6	0.00
21/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5528	6	5528	6	0.00
21/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5538	6	5538	6	0.00
21/07/2017	2046 On 03-May-18			Bond Future	128.33	127.8147	128.3276	127.8147	0.00
21/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	388	0	388	0	0.00
21/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	398	0	398	0	0.00
21/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	378	0	378	0	0.00
21/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 03-August-17			Bond Future	130.58	130.2975	130.5763	130.2975	26,041.00
21/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18644	19	18644	19	0.00
21/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18664	19	18664	19	0.00
21/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18654	19	18654	19	0.00
21/07/2017	2050 On 02-November-17			Bond Future	133.09	132.8080	133.0910	132.8080	0.00
21/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11559	12	11559	12	0.00
21/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11569	12	11569	12	0.00
21/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11579	12	11579	12	0.00
21/07/2017	2050 On 01-February-18			Bond Future	134.02	133.7278	134.0165	133.7278	0.00
21/07/2017	2050 On 01-February-18	140.25	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
21/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6224	7	6224	7	0.00
21/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6234	7	6234	7	0.00
21/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6214	7	6214	7	0.00
21/07/2017	2050 On 03-May-18			Bond Future	136.71	136.4181	136.7111	136.4181	0.00
21/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	1101	1	1101	1	0.00
21/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	1091	1	1091	1	0.00
21/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	1081	1	1081	1	0.00
21/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
21/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
21/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	AL37 On 03-August-17			Index Future	549.25	547.9370	549.2500	547.9370	0.00
21/07/2017	AL37 On 02-November-17			Index Future	559.72	558.3840	559.7160	558.3840	0.00
21/07/2017	AL37 On 01-February-18			Index Future	570.54	569.1850	570.5430	569.1850	0.00
21/07/2017	AL37 On 03-May-18			Index Future	581.69	580.3020	581.6870	580.3020	0.00
21/07/2017	AL7T On 03-August-17			Index Future	632.84	631.0930	632.8380	631.0930	0.00
21/07/2017	AL7T On 02-November-17			Index Future	644.90	643.1250	644.8970	643.1250	0.00
21/07/2017	AL7T On 01-February-18			Index Future	657.37	655.5650	657.3720	655.5650	0.00
21/07/2017	AL7T On 03-May-18			Index Future	670.21	668.3690	670.2120	668.3690	0.00
21/07/2017	ALBI On 03-August-17			Index Future	567.38	566.9440	567.3790	566.9440	596.00
21/07/2017	ALBI On 02-November-17			Index Future	578.19	577.7530	578.1920	577.7530	0.00
21/07/2017	ALBI On 01-February-18			Index Future	589.38	588.9290	589.3750	588.9290	0.00
21/07/2017	ALBI On 03-May-18			Index Future	600.89	600.4310	600.8870	600.4310	0.00
21/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C038 On 31-January-38			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
21/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2017	EL28 On 03-August-17			Bond Future	127.11	127.2340	127.1054	127.2340	0.00
21/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 03-August-17	135.16	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
21/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8065	8	8065	8	0.00
21/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8055	8	8055	8	0.00
21/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8075	8	8075	8	0.00
21/07/2017	EL28 On 02-November-17			Bond Future	127.81	127.9415	127.8092	127.9415	0.00
21/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6061	6	6061	6	0.00
21/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6071	6	6071	6	0.00
21/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6081	6	6081	6	0.00
21/07/2017	EL28 On 01-February-18			Bond Future	130.32	130.4575	130.3227	130.4575	0.00
21/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1967	2	1967	2	0.00
21/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1987	2	1987	2	0.00
21/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1977	2	1977	2	0.00
21/07/2017	EL28 On 03-May-18			Bond Future	132.94	133.0819	132.9430	133.0819	0.00
21/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
21/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	247	0	247	0	0.00
21/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	257	0	257	0	0.00
21/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	237	0	237	0	0.00
21/07/2017	ES33 On 03-August-17			Bond Future	10.71	78.5465	10.7133	78.5465	9,466.00
21/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1144	1	1144	1	0.00
21/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1081	1	1081	1	0.00
21/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1018	1	1018	1	0.00
21/07/2017	ES33 On 02-November-17			Bond Future	10.80	76.2524	10.8049	76.2524	0.00
21/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 02-November-17	10.68	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
21/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	828	1	828	1	0.00
21/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	766	1	766	1	0.00
21/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	889	1	889	1	0.00
21/07/2017	ES33 On 01-February-18			Bond Future	10.90	77.7273	10.8994	77.7273	0.00
21/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	540	1	540	1	0.00
21/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	599	1	599	1	0.00
21/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	658	1	658	1	0.00
21/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 03-May-18			Bond Future	10.99	75.4515	10.9917	75.4515	0.00
21/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1272	1	1272	1	0.00
21/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1329	1	1329	1	0.00
21/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1214	1	1214	1	0.00
21/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
21/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
21/07/2017	ES42 On 03-August-17			Bond Future	10.94	81.7506	10.9384	81.7506	7,957.00
21/07/2017	ES42 On 02-November-17			Bond Future	11.03	79.0476	11.0299	79.0476	0.00
21/07/2017	ES42 On 01-February-18			Bond Future	11.12	80.5765	11.1210	80.5765	0.00
21/07/2017	ES42 On 03-May-18			Bond Future	11.21	77.8880	11.2149	77.8880	0.00
21/07/2017	GOVI On 03-August-17			GOVI	566.22	565.6950	566.2220	565.6950	414.00
21/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	51320	5	51320	5	0.00
21/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	51120	5	51120	5	0.00
21/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	51220	5	51220	5	0.00
21/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 02-November-17			GOVI	577.01	576.4800	577.0120	576.4800	74.00
21/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	45720	4	45720	4	0.00
21/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	45620	4	45620	4	0.00
21/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	45520	4	45520	4	0.00
21/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	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
21/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 01-February-18			GOVI	588.17	587.6310	588.1740	587.6310	0.00
21/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	71440	7	71440	7	0.00
21/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	71340	7	71340	7	0.00
21/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	71540	7	71540	7	0.00
21/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 03-May-18			GOVI	599.66	599.1080	599.6620	599.1080	0.00
21/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	93720	9	93720	9	0.00
21/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	93920	9	93920	9	0.00
21/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	93820	9	93820	9	0.00
21/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
21/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
21/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2017	IGOV On 03-August-17			Index Future	246.24	245.3760	246.2440	245.3760	1,243.00
21/07/2017	IGOV On 02-November-17			Index Future	250.99	250.1030	250.9850	250.1030	0.00
21/07/2017	IGOV On 01-February-18			Index Future	255.92	255.0210	255.9210	255.0210	0.00
21/07/2017	IGOV On 03-May-18			Index Future	261.07	260.1520	261.0670	260.1520	0.00
21/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
21/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
21/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6125	99.6126	0.00
21/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7794	99.7702	99.7794	0.00
21/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6647	99.6444	99.6647	0.00
21/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.7361	99.7015	99.7361	0.00
21/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.78	99.8189	99.7771	99.8189	0.00
21/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.8084	99.7988	99.8084	0.00
21/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9443	98.9224	98.9443	0.00
21/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.4281	98.3935	98.4281	0.00
21/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.24	98.2855	98.2433	98.2855	0.00
21/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.53	98.5800	98.5300	98.5800	0.00
21/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.85	98.8971	98.8462	98.8971	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
21/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.16	99.1997	99.1591	99.1997	0.00
21/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.50	99.5443	99.5032	99.5443	0.00
21/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.51	95.6305	95.5061	95.6305	0.00
21/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.71	94.8556	94.7117	94.8556	0.00
21/07/2017	IS05 On 15-June-21			Interest Rate Swap	93.89	94.0479	93.8916	94.0479	0.00
21/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.05	94.2028	94.0497	94.2028	0.00
21/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.23	96.3745	96.2298	96.3745	51.00
21/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.35	96.4888	96.3465	96.4888	0.00
21/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.53	97.6586	97.5304	97.6586	0.00
21/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.72	99.8491	99.7241	99.8491	0.00
21/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.23	94.4364	94.2288	94.4364	0.00
21/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.23	91.4460	91.2297	91.4460	0.00
21/07/2017	IS10 On 15-June-26			Interest Rate Swap	89.98	90.1994	89.9796	90.1994	0.00
21/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.15	92.3640	92.1516	92.3640	0.00
21/07/2017	IS10 On 21-December-26			Interest Rate Swap	95.95	96.1566	95.9493	96.1566	0.00
21/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.51	94.7322	94.5146	94.7322	0.00
21/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.60	96.8056	96.5952	96.8056	0.00
21/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.33	100.5339	100.3276	100.5339	0.00
21/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
21/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
21/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
21/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
21/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
21/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
21/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
21/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
21/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
21/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	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
21/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
21/07/2017	R023 On 03-August-17			Bond Future	7.82	102.7734	7.8217	102.7734	38,422.00
21/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	3294	3	3294	3	0.00
21/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	3379	3	3379	3	0.00
21/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	3336	3	3336	3	0.00
21/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R023 On 02-November-17			Bond Future	7.83	100.8026	7.8296	100.8026	1,440.00
21/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	3188	3	3188	3	0.00
21/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	3262	3	3262	3	0.00
21/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	3225	3	3225	3	0.00
21/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	123	0	123	0	0.00
21/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	119	0	119	0	0.00
21/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	127	0	127	0	0.00
21/07/2017	R023 On 01-February-18			Bond Future	7.83	102.7525	7.8333	102.7525	0.00
21/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2572	2	2572	2	0.00
21/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2601	2	2601	2	0.00
21/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2542	2	2542	2	0.00
21/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	598	1	598	1	0.00
21/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	588	1	588	1	0.00
21/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	609	1	609	1	0.00
21/07/2017	R023 On 03-May-18			Bond Future	7.83	100.8264	7.8266	100.8264	0.00
21/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2623	2	2623	2	0.00
21/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2676	2	2676	2	0.00
21/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2649	2	2649	2	0.00
21/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	894	1	894	1	0.00
21/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	869	1	869	1	0.00
21/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	881	1	881	1	0.00
21/07/2017	R035 On 03-August-17			Bond Future	9.53	98.3507	9.5329	98.3507	11,141.00
21/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	267	0	267	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
21/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	104	0	104	0	0.00
21/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	186	0	186	0	0.00
21/07/2017	R035 On 02-November-17			Bond Future	9.59	95.7250	9.5865	95.7250	0.00
21/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	107	0	107	0	0.00
21/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	187	0	187	0	0.00
21/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	28	0	28	0	0.00
21/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 01-February-18			Bond Future	9.64	97.5766	9.6406	97.5766	0.00
21/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	702	1	702	1	0.00
21/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	857	1	857	1	0.00
21/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	780	1	780	1	0.00
21/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 03-May-18			Bond Future	9.69	94.9786	9.6903	94.9786	0.00
21/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1615	2	1615	2	0.00
21/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1539	2	1539	2	0.00
21/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1691	2	1691	2	0.00
21/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R186 On 03-August-17			Bond Future	8.51	113.7472	8.5053	113.7472	143,403.00
21/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6594	6	6594	6	0.00
21/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2712	2	2712	2	0.00
21/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5633	5	5633	5	0.00
21/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1793	2	1793	2	0.00
21/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2775	2	2775	2	0.00
21/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2904	3	2904	3	0.00
21/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2839	3	2839	3	0.00
21/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	2396	2	2396	2	0.00
21/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	2089	2	2089	2	0.00
21/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	1252	1	1252	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
21/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	3357	3	3357	3	0.00
21/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	28	0	28	0	0.00
21/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	121	0	121	0	3,654.00
21/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	31	0	31	0	0.00
21/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
21/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
21/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	80	0	80	0	7,100.00
21/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	259	0	259	0	2,500.00
21/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	11	0	11	0	0.00
21/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	23	0	23	0	0.00
21/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	51	0	51	0	733.00
21/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	25	0	25	0	0.00
21/07/2017	R186 On 02-November-17			Bond Future	8.54	115.9158	8.5368	115.9158	9,650.00
21/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	3173	3	3173	3	0.00
21/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	3266	3	3266	3	0.00
21/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	3219	3	3219	3	0.00
21/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3744	4	3744	4	0.00
21/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	849	1	849	1	0.00
21/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	888	1	888	1	0.00
21/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	674	1	674	1	5,000.00
21/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	869	1	869	1	0.00
21/07/2017	R186 On 01-February-18			Bond Future	8.57	112.8554	8.5664	112.8554	0.00
21/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3946	4	3946	4	0.00
21/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	4032	4	4032	4	0.00
21/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3989	4	3989	4	0.00
21/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1388	2	1388	2	0.00
21/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1367	1	1367	1	0.00
21/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1346	1	1346	1	0.00
21/07/2017	R186 On 03-May-18			Bond Future	8.60	115.0591	8.5956	115.0591	0.00
21/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	4088	4	4088	4	0.00
21/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	4166	4	4166	4	0.00
21/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	4127	4	4127	4	0.00
21/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2060	2	2060	2	0.00
21/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2037	2	2037	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
21/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2085	2	2085	2	0.00
21/07/2017	R197 On 03-August-17			Bond Future	295.41	293.6774	295.4082	293.6774	950.00
21/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12642	14	12642	14	0.00
21/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12652	14	12652	14	0.00
21/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12662	14	12662	14	0.00
21/07/2017	R197 On 02-November-17			Bond Future	301.10	299.3356	301.0967	299.3356	1,400.00
21/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4063	6	4063	6	0.00
21/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4073	6	4073	6	0.00
21/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4053	6	4053	6	0.00
21/07/2017	R197 On 01-February-18			Bond Future	299.97	298.1690	299.9653	298.1690	0.00
21/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	1715	4	1715	4	0.00
21/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	1705	4	1705	4	0.00
21/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	1695	3	1695	3	0.00
21/07/2017	R197 On 03-May-18			Bond Future	306.00	304.1676	305.9967	304.1676	0.00
21/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	1557	0	1557	0	0.00
21/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	1537	0	1537	0	0.00
21/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	1547	0	1547	0	0.00
21/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-August-17			Bond Future	235.89	235.9140	235.8893	235.9140	30,581.00
21/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	22471	22	22471	22	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
21/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	22481	22	22481	22	0.00
21/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	22461	22	22461	22	0.00
21/07/2017	R202 On 02-November-17			Bond Future	240.43	240.4592	240.4316	240.4592	373.00
21/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	13458	13	13458	13	0.00
21/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	13468	13	13468	13	0.00
21/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	13478	13	13478	13	0.00
21/07/2017	R202 On 01-February-18			Bond Future	241.41	241.4416	241.4140	241.4416	0.00
21/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	7656	8	7656	8	0.00
21/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	7666	8	7666	8	0.00
21/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	7646	8	7646	8	0.00
21/07/2017	R202 On 03-May-18			Bond Future	246.27	246.2990	246.2681	246.2990	0.00
21/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	1212	1	1212	1	0.00
21/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	1202	1	1202	1	0.00
21/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	1222	1	1222	1	0.00
21/07/2017	R203 On 03-August-17			Bond Future	7.02	103.3610	7.0211	103.3610	0.00
21/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	230	0	230	0	0.00
21/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	228	0	228	0	0.00
21/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	229	0	229	0	0.00
21/07/2017	R204 On 03-August-17			Bond Future	7.12	102.0747	7.1234	102.0747	42,165.00
21/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	807	1	807	1	0.00
21/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	832	1	832	1	0.00
21/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	819	1	819	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
21/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R204 On 02-November-17			Bond Future	6.98	104.0207	6.9799	104.0207	0.00
21/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	830	1	830	1	0.00
21/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	809	1	809	1	0.00
21/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	819	1	819	1	0.00
21/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R204 On 01-February-18			Bond Future	6.73	101.9928	6.7263	101.9928	0.00
21/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	495	0	495	0	0.00
21/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	509	0	509	0	0.00
21/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	502	0	502	0	0.00
21/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	54	0	54	0	0.00
21/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	53	0	53	0	0.00
21/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	56	0	56	0	0.00
21/07/2017	R204 On 03-May-18			Bond Future	6.25	103.9844	6.2457	103.9844	0.00
21/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	537	0	537	0	0.00
21/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	548	0	548	0	0.00
21/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	543	0	543	0	0.00
21/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	33	0	33	0	0.00
21/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	32	0	32	0	0.00
21/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	32	0	32	0	0.00
21/07/2017	R207 On 03-August-17			Bond Future	7.26	100.2891	7.2648	100.2891	46,581.00
21/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	2006	2	2006	2	51.00
21/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2454	2	2454	2	0.00
21/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2433	2	2433	2	0.00
21/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2475	2	2475	2	0.00
21/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R207 On 02-November-17			Bond Future	7.20	102.2011	7.2016	102.2011	0.00

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21/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1641	1	1641	1	0.00
21/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1680	2	1680	2	0.00
21/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1660	2	1660	2	0.00
21/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	6	0	6	0	0.00
21/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	6	0	6	0	0.00
21/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	6	0	6	0	0.00
21/07/2017	R207 On 01-February-18			Bond Future	7.11	100.5360	7.1092	100.5360	0.00
21/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	1016	1	1016	1	0.00
21/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	1030	1	1030	1	0.00
21/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	1045	1	1045	1	0.00
21/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	141	0	141	0	0.00
21/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	145	0	145	0	0.00
21/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	138	0	138	0	0.00
21/07/2017	R207 On 03-May-18			Bond Future	6.99	102.4991	6.9931	102.4991	0.00
21/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	1097	1	1097	1	0.00
21/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	1084	1	1084	1	0.00
21/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	1072	1	1072	1	0.00
21/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	182	0	182	0	0.00
21/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	186	0	186	0	0.00
21/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	179	0	179	0	0.00
21/07/2017	R208 On 03-August-17			Bond Future	7.42	100.0805	7.4235	100.0805	36,906.00
21/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2675	2	2675	2	0.00
21/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2735	3	2735	3	0.00
21/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2705	3	2705	3	0.00
21/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R208 On 02-November-17			Bond Future	7.40	98.5867	7.3989	98.5867	0.00
21/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	2277	2	2277	2	0.00
21/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2331	2	2331	2	0.00
21/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	2304	2	2304	2	0.00
21/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	25	0	25	0	0.00
21/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	24	0	24	0	0.00
21/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	27	0	27	0	0.00

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21/07/2017	R208 On 01-February-18			Bond Future	7.36	100.4936	7.3623	100.4936	0.00
21/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1594	1	1594	1	0.00
21/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1553	1	1553	1	0.00
21/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1574	1	1574	1	0.00
21/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	284	0	284	0	0.00
21/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	277	0	277	0	0.00
21/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	271	0	271	0	0.00
21/07/2017	R208 On 03-May-18			Bond Future	7.31	99.0535	7.3104	99.0535	0.00
21/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1611	1	1611	1	0.00
21/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1592	1	1592	1	0.00
21/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1574	1	1574	1	0.00
21/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	412	0	412	0	0.00
21/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	405	0	405	0	0.00
21/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	399	0	399	0	0.00
21/07/2017	R209 On 03-August-17			Bond Future	9.50	74.0721	9.4972	74.0721	74,564.00
21/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	517	1	517	1	0.00
21/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	545	1	545	1	0.00
21/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	489	1	489	1	0.00
21/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	866	1	866	1	0.00
21/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	906	1	906	1	0.00
21/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	947	1	947	1	0.00
21/07/2017	R209 On 02-November-17			Bond Future	9.54	72.3344	9.5440	72.3344	800.00
21/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3841	4	3841	4	0.00
21/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2776	3	2776	3	0.00
21/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1942	2	1942	2	0.00
21/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	2008	2	2008	2	0.00
21/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1975	2	1975	2	0.00
21/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	668	1	668	1	4,100.00
21/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	87	0	87	0	2,800.00
21/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6838	7	6838	7	0.00
21/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	240	0	240	0	1,300.00
21/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4467	4	4467	4	0.00
21/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	873	1	873	1	3,360.00
21/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9226	9	9226	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2103	2	2103	2	0.00
21/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2035	2	2035	2	0.00
21/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1412	1	1412	1	6,500.00
21/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2069	2	2069	2	0.00
21/07/2017	R209 On 01-February-18			Bond Future	9.59	73.7335	9.5899	73.7335	0.00
21/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	3163	3	3163	3	0.00
21/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3199	3	3199	3	0.00
21/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3235	3	3235	3	0.00
21/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2311	2	2311	2	0.00
21/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2370	2	2370	2	0.00
21/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2341	2	2341	2	0.00
21/07/2017	R209 On 03-May-18			Bond Future	9.63	72.0228	9.6350	72.0228	0.00
21/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	4131	4	4131	4	0.00
21/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	4059	4	4059	4	0.00
21/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	4095	4	4095	4	0.00
21/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2725	3	2725	3	0.00
21/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2669	3	2669	3	0.00
21/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2697	3	2697	3	0.00
21/07/2017	R210 On 03-August-17			Bond Future	184.87	185.0646	184.8743	185.0646	1,675.00
21/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11416	11	11416	11	0.00
21/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11426	11	11426	11	0.00
21/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11406	11	11406	11	0.00
21/07/2017	R210 On 02-November-17			Bond Future	186.03	186.2305	186.0347	186.2305	699.00
21/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6045	6	6045	6	0.00
21/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6035	6	6035	6	0.00
21/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6055	6	6055	6	0.00
21/07/2017	R210 On 01-February-18			Bond Future	189.69	189.8926	189.6933	189.8926	0.00
21/07/2017	R210 On 01-February-18	192.38	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
21/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2667	2	2667	2	0.00
21/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2677	2	2677	2	0.00
21/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2687	2	2687	2	0.00
21/07/2017	R210 On 03-May-18			Bond Future	191.06	191.2632	191.0578	191.2632	0.00
21/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	392	0	392	0	0.00
21/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	382	0	382	0	0.00
21/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	402	0	402	0	0.00
21/07/2017	R212 On 03-August-17			Bond Future	148.35	147.4296	148.3516	147.4296	3,258.00
21/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	4988	6	4988	6	0.00
21/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5008	6	5008	6	0.00
21/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	4998	6	4998	6	0.00
21/07/2017	R212 On 02-November-17			Bond Future	151.21	150.2701	151.2083	150.2701	1,600.00
21/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1192	2	1192	2	0.00
21/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1202	2	1202	2	0.00
21/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1212	2	1212	2	0.00
21/07/2017	R212 On 01-February-18			Bond Future	152.12	151.1649	152.1218	151.1649	0.00
21/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2568	4	2568	4	0.00
21/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2578	4	2578	4	0.00
21/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2588	4	2588	4	0.00
21/07/2017	R212 On 03-May-18			Bond Future	155.18	154.2061	155.1806	154.2061	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
21/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	891	0	891	0	0.00
21/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	901	0	901	0	0.00
21/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	881	0	881	0	0.00
21/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
21/07/2017	R213 On 03-August-17			Bond Future	9.18	86.3208	9.1768	86.3208	63,820.00
21/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1306	1	1306	1	0.00
21/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1355	1	1355	1	0.00
21/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1405	1	1405	1	0.00
21/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	261	0	261	0	0.00
21/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	245	0	245	0	0.00
21/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	279	0	279	0	0.00
21/07/2017	R213 On 02-November-17			Bond Future	9.22	84.4167	9.2225	84.4167	0.00
21/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2420	2	2420	2	0.00
21/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2345	2	2345	2	0.00
21/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2382	2	2382	2	0.00
21/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1565	2	1565	2	0.00
21/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1537	2	1537	2	0.00
21/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1509	2	1509	2	0.00
21/07/2017	R213 On 01-February-18			Bond Future	9.27	86.0495	9.2683	86.0495	0.00
21/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	3200	3	3200	3	0.00
21/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	3163	3	3163	3	0.00
21/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	3127	3	3127	3	0.00
21/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2172	2	2172	2	0.00
21/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2143	2	2143	2	0.00
21/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2200	2	2200	2	0.00
21/07/2017	R213 On 03-May-18			Bond Future	9.31	84.1779	9.3096	84.1779	0.00
21/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	4075	4	4075	4	0.00
21/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	4149	4	4149	4	0.00
21/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	4112	4	4112	4	0.00
21/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2440	2	2440	2	0.00
21/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2467	2	2467	2	0.00
21/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2414	2	2414	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
21/07/2017	R214 On 03-August-17			Bond Future	9.67	73.6106	9.6723	73.6106	37,026.00
21/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	289	0	289	0	0.00
21/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	309	0	309	0	0.00
21/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	329	0	329	0	0.00
21/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1387	1	1387	1	0.00
21/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1336	1	1336	1	0.00
21/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1440	1	1440	1	0.00
21/07/2017	R214 On 02-November-17			Bond Future	9.72	71.7178	9.7221	71.7178	0.00
21/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1680	2	1680	2	0.00
21/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1741	2	1741	2	0.00
21/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1711	2	1711	2	0.00
21/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2677	3	2677	3	0.00
21/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2596	3	2596	3	0.00
21/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2636	3	2636	3	0.00
21/07/2017	R214 On 01-February-18			Bond Future	9.77	73.1050	9.7721	73.1050	0.00
21/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	3072	3	3072	3	0.00
21/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	3036	3	3036	3	0.00
21/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	3107	3	3107	3	0.00
21/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2708	3	2708	3	0.00
21/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2676	3	2676	3	0.00
21/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2643	3	2643	3	0.00
21/07/2017	R214 On 03-May-18			Bond Future	9.82	71.2343	9.8181	71.2343	0.00
21/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	4107	4	4107	4	0.00
21/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	4070	4	4070	4	0.00
21/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	4143	4	4143	4	0.00
21/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	2987	3	2987	3	0.00
21/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3017	3	3017	3	0.00
21/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3047	3	3047	3	0.00
21/07/2017	R248 On 03-August-17			Bond Future	9.74	94.2240	9.7426	94.2240	77,388.00
21/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	379	0	379	0	0.00
21/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	403	0	403	0	0.00
21/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	356	0	356	0	0.00
21/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	1935	2	1935	2	0.00
21/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	1868	2	1868	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
21/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2003	2	2003	2	0.00
21/07/2017	R248 On 02-November-17			Bond Future	9.79	91.5831	9.7946	91.5831	226.00
21/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	2153	2	2153	2	0.00
21/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	2191	2	2191	2	0.00
21/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	2230	2	2230	2	0.00
21/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3531	4	3531	4	0.00
21/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3478	3	3478	3	0.00
21/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3427	3	3427	3	0.00
21/07/2017	R248 On 01-February-18			Bond Future	9.85	93.3545	9.8468	93.3545	0.00
21/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3972	4	3972	4	0.00
21/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	4017	4	4017	4	0.00
21/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	4062	4	4062	4	0.00
21/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3556	4	3556	4	0.00
21/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3515	4	3515	4	0.00
21/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3598	4	3598	4	0.00
21/07/2017	R248 On 03-May-18			Bond Future	9.89	90.7375	9.8949	90.7375	0.00
21/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	5278	5	5278	5	0.00
21/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	5369	5	5369	5	0.00
21/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	5324	5	5324	5	0.00
21/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	3920	4	3920	4	0.00
21/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	3882	4	3882	4	0.00
21/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	3958	4	3958	4	0.00