



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
26/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	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
26/07/2017	2025 On 03-August-17			Bond Future	127.49	127.5303	127.4925	127.5303	2,414.00
26/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6467	6	6467	6	0.00
26/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6487	6	6487	6	0.00
26/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6477	6	6477	6	0.00
26/07/2017	2025 On 02-November-17			Bond Future	129.89	129.9320	129.8923	129.9320	1,877.00
26/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3078	3	3078	3	0.00
26/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3088	3	3088	3	0.00
26/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3068	3	3068	3	0.00
26/07/2017	2025 On 01-February-18			Bond Future	131.01	131.0504	131.0103	131.0504	0.00
26/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2880	3	2880	3	0.00
26/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2870	3	2870	3	0.00
26/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2890	3	2890	3	0.00
26/07/2017	2025 On 03-May-18			Bond Future	133.54	133.5829	133.5407	133.5829	0.00
26/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	341	0	341	0	0.00
26/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	321	0	321	0	0.00
26/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	331	0	331	0	0.00
26/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2029 On 03-August-17			Bond Future	99.26	99.2943	99.2649	99.2943	0.00
26/07/2017	2029 On 02-November-17			Bond Future	100.13	100.1570	100.1261	100.1570	1,370.00
26/07/2017	2029 On 01-February-18			Bond Future	102.03	102.0612	102.0300	102.0612	0.00
26/07/2017	2029 On 03-May-18			Bond Future	102.97	103.0056	102.9727	103.0056	0.00
26/07/2017	2030 On 03-August-17			Bond Future	9.11	91.8090	9.1148	91.8090	39,796.00
26/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1478	1	1478	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
26/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1546	1	1546	1	0.00
26/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1614	1	1614	1	0.00
26/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 02-November-17			Bond Future	9.17	93.5006	9.1666	93.5006	12,669.00
26/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	1243	1	1243	1	0.00
26/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1310	1	1310	1	0.00
26/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	1176	1	1176	1	0.00
26/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 01-February-18			Bond Future	9.22	91.2333	9.2199	91.2333	0.00
26/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	1069	1	1069	1	0.00
26/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	1003	1	1003	1	0.00
26/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	1135	1	1135	1	0.00
26/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 03-May-18			Bond Future	9.28	92.9493	9.2765	92.9493	0.00
26/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1399	1	1399	1	0.00
26/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1529	1	1529	1	0.00
26/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1464	1	1464	1	0.00
26/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2032 On 03-August-17			Bond Future	9.32	94.3635	9.3203	94.3635	17,622.00
26/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1079	1	1079	1	0.00
26/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1185	1	1185	1	0.00
26/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1132	1	1132	1	0.00
26/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	230	0	230	0	0.00
26/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	270	0	270	0	0.00
26/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	249	0	249	0	0.00
26/07/2017	2032 On 02-November-17			Bond Future	9.38	91.9455	9.3776	91.9455	17,454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2503	2	2503	2	0.00
26/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2585	3	2585	3	0.00
26/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2544	3	2544	3	0.00
26/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1727	2	1727	2	0.00
26/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1758	2	1758	2	0.00
26/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1695	2	1695	2	0.00
26/07/2017	2032 On 01-February-18			Bond Future	9.44	93.6540	9.4361	93.6540	0.00
26/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3311	3	3311	3	0.00
26/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3351	3	3351	3	0.00
26/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3391	3	3391	3	0.00
26/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2463	3	2463	3	0.00
26/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2432	2	2432	2	0.00
26/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2494	3	2494	3	0.00
26/07/2017	2032 On 03-May-18			Bond Future	9.49	91.2582	9.4936	91.2582	0.00
26/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4337	4	4337	4	0.00
26/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4378	4	4378	4	0.00
26/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4418	4	4418	4	0.00
26/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2857	3	2857	3	0.00
26/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	2886	3	2886	3	0.00
26/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2828	3	2828	3	0.00
26/07/2017	2033 On 03-August-17			Bond Future	103.92	103.9474	103.9166	103.9474	6,534.00
26/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9203	9	9203	9	0.00
26/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9213	9	9213	9	0.00
26/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9223	9	9223	9	0.00
26/07/2017	2033 On 02-November-17			Bond Future	104.80	104.8329	104.8004	104.8329	0.00
26/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5280	5	5280	5	0.00
26/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5290	5	5290	5	0.00
26/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5270	5	5270	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
26/07/2017	2033 On 01-February-18			Bond Future	106.79	106.8261	106.7931	106.8261	0.00
26/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2847	3	2847	3	0.00
26/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2867	3	2867	3	0.00
26/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2857	3	2857	3	0.00
26/07/2017	2033 On 03-May-18			Bond Future	107.76	107.7919	107.7574	107.7919	0.00
26/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	67	0	67	0	0.00
26/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	57	0	57	0	0.00
26/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	47	0	47	0	0.00
26/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2037 On 03-August-17			Bond Future	9.65	90.0646	9.6453	90.0646	32,581.00
26/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	437	0	437	0	0.00
26/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	407	0	407	0	0.00
26/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	378	0	378	0	0.00
26/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1014	1	1014	1	0.00
26/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	963	1	963	1	0.00
26/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1067	1	1067	1	0.00
26/07/2017	2037 On 02-November-17			Bond Future	9.70	91.7241	9.7035	91.7241	35,938.00
26/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2240	2	2240	2	0.00
26/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2203	2	2203	2	0.00
26/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2279	2	2279	2	0.00
26/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2545	3	2545	3	0.00
26/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2587	3	2587	3	0.00
26/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2629	3	2629	3	0.00
26/07/2017	2037 On 01-February-18			Bond Future	9.76	89.1734	9.7634	89.1734	0.00
26/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3518	3	3518	3	0.00
26/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3476	3	3476	3	0.00
26/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3559	3	3559	3	0.00
26/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3076	3	3076	3	0.00
26/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3040	3	3040	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
26/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3112	3	3112	3	0.00
26/07/2017	2037 On 03-May-18			Bond Future	9.83	90.8507	9.8260	90.8507	0.00
26/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4640	5	4640	5	0.00
26/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4725	5	4725	5	0.00
26/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4683	5	4683	5	0.00
26/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3536	4	3536	4	0.00
26/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3469	3	3469	3	0.00
26/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3502	4	3502	4	0.00
26/07/2017	2038 On 03-August-17			Bond Future	127.88	127.2947	127.8785	127.2947	22,707.00
26/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13291	14	13291	14	0.00
26/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13301	14	13301	14	0.00
26/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13281	14	13281	14	0.00
26/07/2017	2038 On 02-November-17			Bond Future	130.29	129.6920	130.2855	129.6920	2,505.00
26/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	6524	7	6524	7	0.00
26/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	6514	7	6514	7	0.00
26/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	6534	7	6534	7	0.00
26/07/2017	2038 On 01-February-18			Bond Future	131.24	130.6368	131.2419	130.6368	0.00
26/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	5688	6	5688	6	0.00
26/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	5698	6	5698	6	0.00
26/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	5708	6	5708	6	0.00
26/07/2017	2038 On 03-May-18			Bond Future	133.78	133.1613	133.7768	133.1613	0.00
26/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	1487	1	1487	1	0.00
26/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	1497	1	1497	1	0.00
26/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	1507	1	1507	1	0.00
26/07/2017	2038 On 03-May-18	132.28	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
26/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2040 On 03-August-17			Bond Future	9.82	92.7007	9.8205	92.7007	14,239.00
26/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	153	0	153	0	0.00
26/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	168	0	168	0	0.00
26/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	183	0	183	0	0.00
26/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	1890	2	1890	2	0.00
26/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1818	2	1818	2	0.00
26/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	1963	2	1963	2	0.00
26/07/2017	2040 On 02-November-17			Bond Future	9.88	94.4087	9.8821	94.4087	0.00
26/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1768	2	1768	2	0.00
26/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1735	2	1735	2	0.00
26/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1801	2	1801	2	0.00
26/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3602	4	3602	4	0.00
26/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3655	4	3655	4	0.00
26/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3709	4	3709	4	0.00
26/07/2017	2040 On 01-February-18			Bond Future	9.95	91.6577	9.9455	91.6577	0.00
26/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3288	3	3288	3	0.00
26/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3369	3	3369	3	0.00
26/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3328	3	3328	3	0.00
26/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3915	4	3915	4	0.00
26/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3872	4	3872	4	0.00
26/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3829	4	3829	4	0.00
26/07/2017	2040 On 03-May-18			Bond Future	10.01	93.3817	10.0115	93.3817	0.00
26/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4564	4	4564	4	0.00
26/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4649	5	4649	5	0.00
26/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4607	5	4607	5	0.00
26/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	4169	4	4169	4	0.00
26/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	4131	4	4131	4	0.00
26/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	4093	4	4093	4	0.00
26/07/2017	2044 On 03-August-17			Bond Future	9.84	89.8722	9.8354	89.8722	22,110.00
26/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	165	0	165	0	0.00
26/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	150	0	150	0	0.00
26/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	180	0	180	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
26/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2025	2	2025	2	0.00
26/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	1878	2	1878	2	0.00
26/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	1951	2	1951	2	0.00
26/07/2017	2044 On 02-November-17			Bond Future	9.89	91.5282	9.8947	91.5282	2,877.00
26/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1761	2	1761	2	0.00
26/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1829	2	1829	2	0.00
26/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1795	2	1795	2	0.00
26/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3785	4	3785	4	0.00
26/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3731	4	3731	4	0.00
26/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3677	4	3677	4	0.00
26/07/2017	2044 On 01-February-18			Bond Future	9.96	88.8487	9.9558	88.8487	0.00
26/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3428	3	3428	3	0.00
26/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3469	3	3469	3	0.00
26/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3387	3	3387	3	0.00
26/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3896	4	3896	4	0.00
26/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3853	4	3853	4	0.00
26/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3939	4	3939	4	0.00
26/07/2017	2044 On 03-May-18			Bond Future	10.02	90.5198	10.0192	90.5198	0.00
26/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	4827	5	4827	5	0.00
26/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4784	5	4784	5	0.00
26/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4740	5	4740	5	0.00
26/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	4120	4	4120	4	0.00
26/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	4158	4	4158	4	0.00
26/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	4082	4	4082	4	0.00
26/07/2017	2046 On 03-August-17			Bond Future	123.92	124.0830	123.9215	124.0830	21,684.00
26/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17268	17	17268	17	0.00
26/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17248	17	17248	17	0.00
26/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17258	17	17258	17	0.00
26/07/2017	2046 On 02-November-17			Bond Future	124.67	124.8369	124.6714	124.8369	3,610.00
26/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
26/07/2017	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
26/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11639	11	11639	11	0.00
26/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11629	11	11629	11	0.00
26/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11649	11	11649	11	0.00
26/07/2017	2046 On 01-February-18			Bond Future	127.04	127.2106	127.0420	127.2106	0.00
26/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5858	6	5858	6	0.00
26/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5868	6	5868	6	0.00
26/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5878	6	5878	6	0.00
26/07/2017	2046 On 03-May-18			Bond Future	127.88	128.0535	127.8805	128.0535	0.00
26/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	50	0	50	0	0.00
26/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	60	0	60	0	0.00
26/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	70	0	70	0	0.00
26/07/2017	2050 On 03-August-17			Bond Future	130.50	130.5391	130.5005	130.5391	26,041.00
26/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18719	19	18719	19	0.00
26/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18739	19	18739	19	0.00
26/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18729	19	18729	19	0.00
26/07/2017	2050 On 02-November-17			Bond Future	132.96	132.9973	132.9567	132.9973	1,600.00
26/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11693	12	11693	12	0.00
26/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11703	12	11703	12	0.00
26/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11713	12	11713	12	0.00
26/07/2017	2050 On 01-February-18			Bond Future	133.79	133.8347	133.7937	133.8347	0.00
26/07/2017	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
26/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6446	6	6446	6	0.00
26/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6456	6	6456	6	0.00
26/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6436	6	6436	6	0.00
26/07/2017	2050 On 03-May-18			Bond Future	136.38	136.4210	136.3779	136.4210	0.00
26/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	768	1	768	1	0.00
26/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	758	1	758	1	0.00
26/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	748	1	748	1	0.00
26/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
26/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
26/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	AL37 On 03-August-17			Index Future	548.80	548.4810	548.7960	548.4810	0.00
26/07/2017	AL37 On 02-November-17			Index Future	558.91	558.5860	558.9060	558.5860	0.00
26/07/2017	AL37 On 01-February-18			Index Future	569.29	568.9670	569.2910	568.9670	0.00
26/07/2017	AL37 On 03-May-18			Index Future	580.00	579.6730	580.0010	579.6730	0.00
26/07/2017	AL7T On 03-August-17			Index Future	631.94	631.3430	631.9380	631.3430	0.00
26/07/2017	AL7T On 02-November-17			Index Future	643.58	642.9740	643.5800	642.9740	0.00
26/07/2017	AL7T On 01-February-18			Index Future	655.54	654.9240	655.5390	654.9240	0.00
26/07/2017	AL7T On 03-May-18			Index Future	667.87	667.2480	667.8700	667.2480	0.00
26/07/2017	ALBI On 03-August-17			Index Future	565.98	565.4010	565.9780	565.4010	534.00
26/07/2017	ALBI On 02-November-17			Index Future	576.41	575.8170	576.4050	575.8170	62.00
26/07/2017	ALBI On 01-February-18			Index Future	587.12	586.5190	587.1150	586.5190	0.00
26/07/2017	ALBI On 03-May-18			Index Future	598.16	597.5560	598.1600	597.5560	0.00
26/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	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
26/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2017	EL28 On 03-August-17			Bond Future	127.04	127.0735	127.0425	127.0735	0.00
26/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
26/07/2017	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
26/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8127	8	8127	8	0.00
26/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8137	8	8137	8	0.00
26/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8117	8	8117	8	0.00
26/07/2017	EL28 On 02-November-17			Bond Future	127.69	127.7228	127.6902	127.7228	0.00
26/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6180	6	6180	6	0.00
26/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6190	6	6190	6	0.00
26/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6200	6	6200	6	0.00
26/07/2017	EL28 On 01-February-18			Bond Future	130.12	130.1511	130.1181	130.1511	0.00
26/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2172	2	2172	2	0.00
26/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2192	2	2192	2	0.00
26/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2182	2	2182	2	0.00
26/07/2017	EL28 On 03-May-18			Bond Future	132.63	132.6663	132.6314	132.6663	0.00
26/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
26/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	569	1	569	1	0.00
26/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	559	1	559	1	0.00
26/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	549	1	549	1	0.00
26/07/2017	ES33 On 03-August-17			Bond Future	10.74	78.2514	10.7439	78.2514	9,466.00
26/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1333	1	1333	1	0.00
26/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1270	1	1270	1	0.00
26/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1207	1	1207	1	0.00
26/07/2017	ES33 On 02-November-17			Bond Future	10.84	75.9031	10.8445	75.9031	0.00
26/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 02-November-17	10.67	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
26/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1068	1	1068	1	0.00
26/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1006	1	1006	1	0.00
26/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1130	1	1130	1	0.00
26/07/2017	ES33 On 01-February-18			Bond Future	10.95	77.3135	10.9502	77.3135	0.00
26/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	237	0	237	0	0.00
26/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	296	0	296	0	0.00
26/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	355	0	355	0	0.00
26/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 03-May-18			Bond Future	11.05	74.9758	11.0535	74.9758	0.00
26/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	909	1	909	1	0.00
26/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	851	1	851	1	0.00
26/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	966	1	966	1	0.00
26/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
26/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
26/07/2017	ES42 On 03-August-17			Bond Future	10.99	81.2444	10.9939	81.2444	7,957.00
26/07/2017	ES42 On 02-November-17			Bond Future	11.09	78.4802	11.0949	78.4802	0.00
26/07/2017	ES42 On 01-February-18			Bond Future	11.20	79.9383	11.1972	79.9383	0.00
26/07/2017	ES42 On 03-May-18			Bond Future	11.30	77.1807	11.3025	77.1807	0.00
26/07/2017	GOVI On 03-August-17			GOVI	564.91	564.3040	564.9090	564.3040	107.00
26/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	38190	3	38190	3	0.00
26/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	37990	3	37990	3	0.00
26/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	38090	3	38090	3	0.00
26/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 02-November-17			GOVI	575.32	574.7000	575.3170	574.7000	374.00
26/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	28770	2	28770	2	0.00
26/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	28670	2	28670	2	0.00
26/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	28570	2	28570	2	0.00
26/07/2017	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
26/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 01-February-18			GOVI	586.01	585.3810	586.0070	585.3810	0.00
26/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	49770	4	49770	4	0.00
26/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	49670	4	49670	4	0.00
26/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	49870	4	49870	4	0.00
26/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 03-May-18			GOVI	597.03	596.3960	597.0300	596.3960	0.00
26/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	67400	6	67400	6	0.00
26/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	67600	6	67600	6	0.00
26/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	67500	6	67500	6	0.00
26/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
26/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
26/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2017	IGOV On 03-August-17			Index Future	246.34	246.2880	246.3410	246.2880	1,241.00
26/07/2017	IGOV On 02-November-17			Index Future	250.98	250.9250	250.9780	250.9250	0.00
26/07/2017	IGOV On 01-February-18			Index Future	255.75	255.6960	255.7510	255.6960	0.00
26/07/2017	IGOV On 03-May-18			Index Future	260.69	260.6380	260.6910	260.6380	0.00
26/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
26/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
26/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
26/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7527	99.7511	99.7527	0.00
26/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6275	99.6249	99.6275	0.00
26/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.68	99.6892	99.6811	99.6892	0.00
26/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.77	99.7972	99.7706	99.7972	0.00
26/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7841	99.7829	99.7841	0.00
26/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9048	98.9017	98.9048	0.00
26/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.38	98.3819	98.3755	98.3819	0.00
26/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.24	98.2630	98.2361	98.2630	0.00
26/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.53	98.5600	98.5300	98.5600	0.00
26/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.85	98.8839	98.8508	98.8839	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
26/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.17	99.2093	99.1695	99.2093	0.00
26/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.51	99.5635	99.5144	99.5635	0.00
26/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.48	95.5898	95.4764	95.5898	0.00
26/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.67	94.7986	94.6706	94.7986	0.00
26/07/2017	IS05 On 15-June-21			Interest Rate Swap	93.84	93.9820	93.8408	93.9820	0.00
26/07/2017	IS05 On 21-September-21			Interest Rate Swap	93.99	94.1397	93.9868	94.1397	0.00
26/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.15	96.3149	96.1544	96.3149	51.00
26/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.26	96.4280	96.2610	96.4280	0.00
26/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.44	97.6109	97.4388	97.6109	0.00
26/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.64	99.8108	99.6386	99.8108	0.00
26/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.26	94.4694	94.2635	94.4694	0.00
26/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.27	91.4718	91.2669	91.4718	0.00
26/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.02	90.2250	90.0214	90.2250	0.00
26/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.20	92.4024	92.1986	92.4024	0.00
26/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.00	96.2072	96.0027	96.2072	0.00
26/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.57	94.7865	94.5737	94.7865	0.00
26/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.66	96.8773	96.6592	96.8773	0.00
26/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.39	100.6135	100.3949	100.6135	0.00
26/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
26/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
26/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1100	6.9000	93.1100	0.00
26/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
26/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2300	6.7600	93.2300	0.00
26/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.73	92.9800	6.7300	92.9800	0.00
26/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3500	6.6600	93.3500	2,500.00
26/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.63	93.3900	6.6300	93.3900	0.00
26/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.65	93.3600	6.6500	93.3600	0.00
26/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.70	93.3200	6.7000	93.3200	0.00
26/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.77	93.2700	6.7700	93.2700	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
26/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.83	93.2100	6.8300	93.2100	0.00
26/07/2017	R023 On 03-August-17			Bond Future	7.85	102.9027	7.8472	102.9027	33,649.00
26/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	3181	3	3181	3	0.00
26/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	3266	3	3266	3	0.00
26/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	3223	3	3223	3	0.00
26/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R023 On 02-November-17			Bond Future	7.87	100.8705	7.8714	100.8705	7,577.00
26/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	3015	3	3015	3	0.00
26/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	3088	3	3088	3	0.00
26/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	3051	3	3051	3	0.00
26/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	128	0	128	0	0.00
26/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	123	0	123	0	0.00
26/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	132	0	132	0	0.00
26/07/2017	R023 On 01-February-18			Bond Future	7.90	102.7449	7.8965	102.7449	0.00
26/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2369	2	2369	2	0.00
26/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2398	2	2398	2	0.00
26/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2341	2	2341	2	0.00
26/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	655	1	655	1	0.00
26/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	643	1	643	1	0.00
26/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	667	1	667	1	0.00
26/07/2017	R023 On 03-May-18			Bond Future	7.91	100.7473	7.9120	100.7473	0.00
26/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2378	2	2378	2	0.00
26/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2429	2	2429	2	0.00
26/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2404	2	2404	2	0.00
26/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	985	1	985	1	0.00
26/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	959	1	959	1	0.00
26/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	972	1	972	1	0.00
26/07/2017	R035 On 03-August-17			Bond Future	9.57	97.9138	9.5655	97.9138	6,832.00
26/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	530	1	530	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
26/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	368	1	368	1	0.00
26/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	449	1	449	1	0.00
26/07/2017	R035 On 02-November-17			Bond Future	9.63	95.2194	9.6277	95.2194	4,309.00
26/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	141	0	141	0	0.00
26/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	221	0	221	0	0.00
26/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	301	0	301	0	0.00
26/07/2017	R035 On 01-February-18			Bond Future	9.69	96.9887	9.6924	96.9887	0.00
26/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	294	0	294	0	0.00
26/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	450	0	450	0	0.00
26/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	372	0	372	0	0.00
26/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 03-May-18			Bond Future	9.75	94.3123	9.7525	94.3123	0.00
26/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	1132	1	1132	1	0.00
26/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	1056	1	1056	1	0.00
26/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1208	1	1208	1	0.00
26/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R186 On 03-August-17			Bond Future	8.53	113.7834	8.5291	113.7834	88,483.00
26/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6430	6	6430	6	0.00
26/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2527	2	2527	2	0.00
26/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5469	5	5469	5	0.00
26/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1576	1	1576	1	0.00
26/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2592	2	2592	2	0.00
26/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2723	3	2723	3	0.00
26/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2658	3	2658	3	0.00
26/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	2202	2	2202	2	0.00
26/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	1017	1	1017	1	0.00
26/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	3184	3	3184	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
26/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1884	2	1884	2	0.00
26/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	9	0	9	0	0.00
26/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	69	0	69	0	3,654.00
26/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	11	0	11	0	0.00
26/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
26/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
26/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	39	0	39	0	7,100.00
26/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	188	0	188	0	2,500.00
26/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	2	0	2	0	0.00
26/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	7	0	7	0	0.00
26/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	21	0	21	0	733.00
26/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	8	0	8	0	0.00
26/07/2017	R186 On 02-November-17			Bond Future	8.57	115.8799	8.5724	115.8799	75,594.00
26/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2968	3	2968	3	0.00
26/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	3059	3	3059	3	0.00
26/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	3013	3	3013	3	0.00
26/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3532	3	3532	3	0.00
26/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	882	1	882	1	0.00
26/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	922	1	922	1	0.00
26/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	702	1	702	1	5,000.00
26/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	902	1	902	1	0.00
26/07/2017	R186 On 01-February-18			Bond Future	8.62	112.7328	8.6166	112.7328	0.00
26/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3701	4	3701	4	0.00
26/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3786	4	3786	4	0.00
26/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3744	4	3744	4	0.00
26/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1474	2	1474	2	0.00
26/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1452	1	1452	1	0.00
26/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1431	1	1431	1	0.00
26/07/2017	R186 On 03-May-18			Bond Future	8.66	114.8533	8.6606	114.8533	0.00
26/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3809	4	3809	4	0.00
26/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3886	4	3886	4	0.00
26/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3847	4	3847	4	0.00
26/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2199	2	2199	2	0.00
26/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2175	2	2175	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
26/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2224	2	2224	2	0.00
26/07/2017	R197 On 03-August-17			Bond Future	295.23	295.3225	295.2332	295.3225	950.00
26/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12817	13	12817	13	0.00
26/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12827	13	12827	13	0.00
26/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12837	13	12837	13	0.00
26/07/2017	R197 On 02-November-17			Bond Future	300.79	300.8840	300.7904	300.8840	1,400.00
26/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4370	4	4370	4	0.00
26/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4380	4	4380	4	0.00
26/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4360	4	4360	4	0.00
26/07/2017	R197 On 01-February-18			Bond Future	299.46	299.5546	299.4599	299.5546	0.00
26/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2220	2	2220	2	0.00
26/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2210	2	2210	2	0.00
26/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2200	2	2200	2	0.00
26/07/2017	R197 On 03-May-18			Bond Future	305.24	305.3434	305.2438	305.3434	0.00
26/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	804	1	804	1	0.00
26/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	784	1	784	1	0.00
26/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	794	1	794	1	0.00
26/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-August-17			Bond Future	236.65	236.7192	236.6496	236.7192	20,323.00
26/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21710	22	21710	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
26/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21720	22	21720	22	0.00
26/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21700	22	21700	22	0.00
26/07/2017	R202 On 02-November-17			Bond Future	241.10	241.1771	241.1041	241.1771	12,807.00
26/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12786	13	12786	13	0.00
26/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12796	13	12796	13	0.00
26/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12806	13	12806	13	0.00
26/07/2017	R202 On 01-February-18			Bond Future	241.94	242.0182	241.9442	242.0182	0.00
26/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	7126	7	7126	7	0.00
26/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	7136	7	7136	7	0.00
26/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	7116	7	7116	7	0.00
26/07/2017	R202 On 03-May-18			Bond Future	246.62	246.6951	246.6173	246.6951	0.00
26/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	863	1	863	1	0.00
26/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	853	1	853	1	0.00
26/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	873	1	873	1	0.00
26/07/2017	R203 On 03-August-17			Bond Future	7.06	103.3659	7.0554	103.3659	0.00
26/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	234	0	234	0	0.00
26/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	232	0	232	0	0.00
26/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	233	0	233	0	0.00
26/07/2017	R204 On 03-August-17			Bond Future	7.11	102.1448	7.1111	102.1448	41,536.00
26/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	823	1	823	1	0.00
26/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	848	1	848	1	0.00
26/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	835	1	835	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
26/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R204 On 02-November-17			Bond Future	7.03	104.0268	7.0253	104.0268	8,290.00
26/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	781	1	781	1	0.00
26/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	760	1	760	1	0.00
26/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	771	1	771	1	0.00
26/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R204 On 01-February-18			Bond Future	6.88	101.9215	6.8777	101.9215	0.00
26/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	393	0	393	0	0.00
26/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	406	0	406	0	0.00
26/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	399	0	399	0	0.00
26/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	79	0	79	0	0.00
26/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	77	0	77	0	0.00
26/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	81	0	81	0	0.00
26/07/2017	R204 On 03-May-18			Bond Future	6.58	103.8387	6.5810	103.8387	0.00
26/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	371	0	371	0	0.00
26/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	381	0	381	0	0.00
26/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	376	0	376	0	0.00
26/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	70	0	70	0	0.00
26/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	69	0	69	0	0.00
26/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	67	0	67	0	0.00
26/07/2017	R207 On 03-August-17			Bond Future	7.29	100.3362	7.2891	100.3362	46,383.00
26/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1953	2	1953	2	51.00
26/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2401	2	2401	2	0.00
26/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2380	2	2380	2	0.00
26/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2422	2	2422	2	0.00
26/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R207 On 02-November-17			Bond Future	7.26	102.1850	7.2607	102.1850	3,995.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1525	1	1525	1	0.00
26/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1563	2	1563	2	0.00
26/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1544	2	1544	2	0.00
26/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	7	0	7	0	0.00
26/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	7	0	7	0	0.00
26/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	8	0	8	0	0.00
26/07/2017	R207 On 01-February-18			Bond Future	7.22	100.4426	7.2200	100.4426	0.00
26/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	861	1	861	1	0.00
26/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	875	1	875	1	0.00
26/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	888	1	888	1	0.00
26/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	183	0	183	0	0.00
26/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	187	0	187	0	0.00
26/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	179	0	179	0	0.00
26/07/2017	R207 On 03-May-18			Bond Future	7.17	102.3320	7.1675	102.3320	0.00
26/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	891	1	891	1	0.00
26/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	879	1	879	1	0.00
26/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	868	1	868	1	0.00
26/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	251	0	251	0	0.00
26/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	256	0	256	0	0.00
26/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	247	0	247	0	0.00
26/07/2017	R208 On 03-August-17			Bond Future	7.44	100.1361	7.4406	100.1361	32,204.00
26/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2622	3	2622	3	0.00
26/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2682	3	2682	3	0.00
26/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2652	3	2652	3	0.00
26/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R208 On 02-November-17			Bond Future	7.44	98.5802	7.4389	98.5802	18,983.00
26/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	2164	2	2164	2	0.00
26/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2218	2	2218	2	0.00
26/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	2191	2	2191	2	0.00
26/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	30	0	30	0	0.00
26/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	28	0	28	0	0.00
26/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	31	0	31	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
26/07/2017	R208 On 01-February-18			Bond Future	7.43	100.4120	7.4335	100.4120	0.00
26/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1454	1	1454	1	0.00
26/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1415	1	1415	1	0.00
26/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1435	1	1435	1	0.00
26/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	340	0	340	0	0.00
26/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	333	0	333	0	0.00
26/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	326	0	326	0	0.00
26/07/2017	R208 On 03-May-18			Bond Future	7.42	98.8994	7.4165	98.8994	0.00
26/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1432	1	1432	1	0.00
26/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1415	1	1415	1	0.00
26/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1398	1	1398	1	0.00
26/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	505	1	505	1	0.00
26/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	497	1	497	1	0.00
26/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	489	1	489	1	0.00
26/07/2017	R209 On 03-August-17			Bond Future	9.53	73.7396	9.5300	73.7396	69,358.00
26/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	294	0	294	0	0.00
26/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	317	0	317	0	0.00
26/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	272	0	272	0	0.00
26/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	860	1	860	1	0.00
26/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	905	1	905	1	0.00
26/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	952	1	952	1	0.00
26/07/2017	R209 On 02-November-17			Bond Future	9.58	71.9493	9.5846	71.9493	9,335.00
26/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3619	4	3619	4	0.00
26/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2570	3	2570	3	0.00
26/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1767	2	1767	2	0.00
26/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1830	2	1830	2	0.00
26/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1798	2	1798	2	0.00
26/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	575	1	575	1	4,100.00
26/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	63	0	63	0	2,800.00
26/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6579	6	6579	6	0.00
26/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	253	0	253	0	1,300.00
26/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4646	5	4646	5	0.00
26/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	923	1	923	1	3,360.00
26/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9474	10	9474	10	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
26/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2201	2	2201	2	0.00
26/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2129	2	2129	2	0.00
26/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1478	2	1478	2	6,500.00
26/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2165	2	2165	2	0.00
26/07/2017	R209 On 01-February-18			Bond Future	9.64	73.2861	9.6400	73.2861	0.00
26/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2970	3	2970	3	0.00
26/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	3005	3	3005	3	0.00
26/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	3041	3	3041	3	0.00
26/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2450	2	2450	2	0.00
26/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2509	3	2509	3	0.00
26/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2480	3	2480	3	0.00
26/07/2017	R209 On 03-May-18			Bond Future	9.69	71.5152	9.6945	71.5152	0.00
26/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3896	4	3896	4	0.00
26/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3824	4	3824	4	0.00
26/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3860	4	3860	4	0.00
26/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2882	3	2882	3	0.00
26/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2825	3	2825	3	0.00
26/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2853	3	2853	3	0.00
26/07/2017	R210 On 03-August-17			Bond Future	184.77	184.8210	184.7656	184.8210	1,535.00
26/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11524	11	11524	11	0.00
26/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11534	11	11534	11	0.00
26/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11514	11	11514	11	0.00
26/07/2017	R210 On 02-November-17			Bond Future	185.84	185.9024	185.8443	185.9024	754.00
26/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6236	6	6236	6	0.00
26/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6226	6	6226	6	0.00
26/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6246	6	6246	6	0.00
26/07/2017	R210 On 01-February-18			Bond Future	189.38	189.4368	189.3780	189.4368	0.00
26/07/2017	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
26/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2982	3	2982	3	0.00
26/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2992	3	2992	3	0.00
26/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	3002	3	3002	3	0.00
26/07/2017	R210 On 03-May-18			Bond Future	190.59	190.6489	190.5871	190.6489	0.00
26/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	863	1	863	1	0.00
26/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	853	1	853	1	0.00
26/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	873	1	873	1	0.00
26/07/2017	R212 On 03-August-17			Bond Future	148.26	148.3086	148.2639	148.3086	3,258.00
26/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5076	5	5076	5	0.00
26/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5096	5	5096	5	0.00
26/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5086	5	5086	5	0.00
26/07/2017	R212 On 02-November-17			Bond Future	151.05	151.1016	151.0547	151.1016	3,812.00
26/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1345	1	1345	1	0.00
26/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1355	1	1355	1	0.00
26/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1365	1	1365	1	0.00
26/07/2017	R212 On 01-February-18			Bond Future	151.87	151.9144	151.8669	151.9144	0.00
26/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2823	3	2823	3	0.00
26/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2833	3	2833	3	0.00
26/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2843	3	2843	3	0.00
26/07/2017	R212 On 03-May-18			Bond Future	154.80	154.8501	154.8002	154.8501	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
26/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	510	1	510	1	0.00
26/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	520	1	520	1	0.00
26/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	500	1	500	1	0.00
26/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
26/07/2017	R213 On 03-August-17			Bond Future	9.20	86.0889	9.1998	86.0889	60,410.00
26/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1074	1	1074	1	0.00
26/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1124	1	1124	1	0.00
26/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1175	1	1175	1	0.00
26/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	186	0	186	0	0.00
26/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	171	0	171	0	0.00
26/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	202	0	202	0	0.00
26/07/2017	R213 On 02-November-17			Bond Future	9.25	84.1271	9.2543	84.1271	3,794.00
26/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2278	2	2278	2	0.00
26/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2204	2	2204	2	0.00
26/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2241	2	2241	2	0.00
26/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1636	2	1636	2	0.00
26/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1607	2	1607	2	0.00
26/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1579	2	1579	2	0.00
26/07/2017	R213 On 01-February-18			Bond Future	9.31	85.6903	9.3109	85.6903	0.00
26/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	3021	3	3021	3	0.00
26/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2985	3	2985	3	0.00
26/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2949	3	2949	3	0.00
26/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2273	2	2273	2	0.00
26/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2245	2	2245	2	0.00
26/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2302	2	2302	2	0.00
26/07/2017	R213 On 03-May-18			Bond Future	9.36	83.7522	9.3628	83.7522	0.00
26/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3905	4	3905	4	0.00
26/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	3979	4	3979	4	0.00
26/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	3942	4	3942	4	0.00
26/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2616	3	2616	3	0.00
26/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2642	3	2642	3	0.00
26/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2589	3	2589	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
26/07/2017	R214 On 03-August-17			Bond Future	9.73	73.0941	9.7301	73.0941	37,004.00
26/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	101	0	101	0	0.00
26/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	111	0	111	0	0.00
26/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	123	0	123	0	0.00
26/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1592	2	1592	2	0.00
26/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1532	2	1532	2	0.00
26/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1654	2	1654	2	0.00
26/07/2017	R214 On 02-November-17			Bond Future	9.79	71.1462	9.7881	71.1462	2,819.00
26/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1452	1	1452	1	0.00
26/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1508	1	1508	1	0.00
26/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1480	1	1480	1	0.00
26/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2904	3	2904	3	0.00
26/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2818	3	2818	3	0.00
26/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2861	3	2861	3	0.00
26/07/2017	R214 On 01-February-18			Bond Future	9.85	72.4683	9.8480	72.4683	0.00
26/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2788	3	2788	3	0.00
26/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2754	3	2754	3	0.00
26/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2823	3	2823	3	0.00
26/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2945	3	2945	3	0.00
26/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2911	3	2911	3	0.00
26/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2877	3	2877	3	0.00
26/07/2017	R214 On 03-May-18			Bond Future	9.90	70.5350	9.9036	70.5350	0.00
26/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3799	4	3799	4	0.00
26/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3763	4	3763	4	0.00
26/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3834	4	3834	4	0.00
26/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3257	3	3257	3	0.00
26/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3288	3	3288	3	0.00
26/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3319	3	3319	3	0.00
26/07/2017	R248 On 03-August-17			Bond Future	9.80	93.5691	9.8003	93.5691	62,398.00
26/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	134	0	134	0	0.00
26/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	147	0	147	0	0.00
26/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	122	0	122	0	0.00
26/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2200	2	2200	2	0.00
26/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2122	2	2122	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
26/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2279	2	2279	2	0.00
26/07/2017	R248 On 02-November-17			Bond Future	9.86	90.8580	9.8605	90.8580	64,240.00
26/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1860	2	1860	2	0.00
26/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1895	2	1895	2	0.00
26/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1930	2	1930	2	0.00
26/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3814	4	3814	4	0.00
26/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3758	4	3758	4	0.00
26/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3704	4	3704	4	0.00
26/07/2017	R248 On 01-February-18			Bond Future	9.92	92.5464	9.9228	92.5464	0.00
26/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3618	4	3618	4	0.00
26/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3661	4	3661	4	0.00
26/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3705	4	3705	4	0.00
26/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3857	4	3857	4	0.00
26/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3815	4	3815	4	0.00
26/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3901	4	3901	4	0.00
26/07/2017	R248 On 03-May-18			Bond Future	9.98	89.8497	9.9808	89.8497	0.00
26/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	4858	5	4858	5	0.00
26/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	4948	5	4948	5	0.00
26/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	4903	5	4903	5	0.00
26/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4234	4	4234	4	0.00
26/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	4195	4	4195	4	0.00
26/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4273	4	4273	4	0.00