



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	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
14/08/2017	2025 On 02-November-17			Bond Future	130.03	129.9941	130.0327	129.9941	2,291.00
14/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	2937	3	2937	3	0.00
14/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	2947	3	2947	3	0.00
14/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	2927	3	2927	3	0.00
14/08/2017	2025 On 01-February-18			Bond Future	131.11	131.0719	131.1109	131.0719	0.00
14/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	2789	3	2789	3	0.00
14/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	2769	3	2769	3	0.00
14/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	2779	3	2779	3	0.00
14/08/2017	2025 On 03-May-18			Bond Future	133.63	133.5973	133.6325	133.5973	0.00
14/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	412	0	412	0	0.00
14/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	422	0	422	0	0.00
14/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	432	0	432	0	0.00
14/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2029 On 02-November-17			Bond Future	100.24	100.2465	100.2418	100.2465	1,370.00
14/08/2017	2029 On 01-February-18			Bond Future	102.12	102.1202	102.1152	102.1202	0.00
14/08/2017	2029 On 03-May-18			Bond Future	103.05	103.0597	103.0512	103.0597	0.00
14/08/2017	2030 On 02-November-17			Bond Future	9.19	93.2876	9.1891	93.2876	55,173.00
14/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1022	1	1022	1	0.00
14/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1089	1	1089	1	0.00
14/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1156	1	1156	1	0.00
14/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 01-February-18			Bond Future	9.25	90.9943	9.2464	90.9943	0.00
14/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	891	1	891	1	0.00
14/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	957	1	957	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
14/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	824	1	824	1	0.00
14/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 03-May-18			Bond Future	9.30	92.7050	9.3043	92.7050	0.00
14/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1215	1	1215	1	0.00
14/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1345	1	1345	1	0.00
14/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1280	1	1280	1	0.00
14/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2032 On 02-November-17			Bond Future	9.43	91.3889	9.4349	91.3889	32,123.00
14/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2040	2	2040	2	0.00
14/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2078	2	2078	2	0.00
14/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2117	2	2117	2	0.00
14/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1646	2	1646	2	0.00
14/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1713	2	1713	2	0.00
14/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1679	2	1679	2	0.00
14/08/2017	2032 On 01-February-18			Bond Future	9.50	93.0653	9.4983	93.0653	0.00
14/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2101	2	2101	2	7,800.00
14/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3034	3	3034	3	0.00
14/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1807	2	1807	2	7,500.00
14/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2995	3	2995	3	0.00
14/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2957	3	2957	3	0.00
14/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2593	3	2593	3	750.00
14/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2422	2	2422	2	6,800.00
14/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2554	3	2554	3	0.00
14/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3980	4	3980	4	0.00
14/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2587	3	2587	3	0.00
14/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2939	3	2939	3	0.00
14/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	3130	3	3130	3	0.00
14/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2522	3	2522	3	0.00
14/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3537	4	3537	4	0.00
14/08/2017	2032 On 03-May-18			Bond Future	9.56	90.6576	9.5583	90.6576	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
14/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3931	4	3931	4	0.00
14/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3970	4	3970	4	0.00
14/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4009	4	4009	4	0.00
14/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2878	3	2878	3	0.00
14/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2938	3	2938	3	0.00
14/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2908	3	2908	3	0.00
14/08/2017	2033 On 02-November-17			Bond Future	104.42	104.4254	104.4208	104.4254	5,174.00
14/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5659	6	5659	6	0.00
14/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5649	6	5649	6	0.00
14/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5669	6	5669	6	0.00
14/08/2017	2033 On 01-February-18			Bond Future	106.37	106.3773	106.3721	106.3773	0.00
14/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3278	3	3278	3	0.00
14/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3288	3	3288	3	0.00
14/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3268	3	3268	3	0.00
14/08/2017	2033 On 03-May-18			Bond Future	107.32	107.3283	107.3195	107.3283	0.00
14/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	370	0	370	0	0.00
14/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	380	0	380	0	0.00
14/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	390	0	390	0	0.00
14/08/2017	2037 On 02-November-17			Bond Future	9.77	91.1259	9.7656	91.1259	59,013.00
14/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1767	2	1767	2	0.00
14/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1803	2	1803	2	0.00
14/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1733	2	1733	2	0.00
14/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2650	3	2650	3	0.00
14/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2605	3	2605	3	0.00
14/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2560	3	2560	3	0.00

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14/08/2017	2037 On 01-February-18			Bond Future	9.83	88.5426	9.8302	88.5426	160.00
14/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3090	3	3090	3	0.00
14/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3011	3	3011	3	0.00
14/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3050	3	3050	3	0.00
14/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3168	3	3168	3	0.00
14/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	3092	3	3092	3	0.00
14/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3130	3	3130	3	0.00
14/08/2017	2037 On 03-May-18			Bond Future	9.90	90.2073	9.8952	90.2073	0.00
14/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4199	4	4199	4	0.00
14/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4279	4	4279	4	0.00
14/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4239	4	4239	4	0.00
14/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3592	4	3592	4	0.00
14/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3628	4	3628	4	0.00
14/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3556	4	3556	4	0.00
14/08/2017	2038 On 02-November-17			Bond Future	131.21	131.2207	131.2142	131.2207	19,516.00
14/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	5596	6	5596	6	0.00
14/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	5606	6	5606	6	0.00
14/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	5586	6	5586	6	0.00
14/08/2017	2038 On 01-February-18			Bond Future	132.15	132.1524	132.1455	132.1524	0.00
14/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	4785	5	4785	5	0.00
14/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	4805	5	4805	5	0.00
14/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	4795	5	4795	5	0.00
14/08/2017	2038 On 03-May-18			Bond Future	134.69	134.6986	134.6871	134.6986	0.00
14/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	2417	2	2417	2	0.00
14/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	2397	2	2397	2	0.00
14/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	2407	2	2407	2	0.00
14/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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14/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2040 On 02-November-17			Bond Future	9.88	94.2528	9.8819	94.2528	15,669.00
14/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1543	1	1543	1	0.00
14/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1511	1	1511	1	0.00
14/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1575	2	1575	2	0.00
14/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3483	4	3483	4	0.00
14/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3429	4	3429	4	0.00
14/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3375	4	3375	4	0.00
14/08/2017	2040 On 01-February-18			Bond Future	9.95	91.4766	9.9479	91.4766	0.00
14/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3018	3	3018	3	0.00
14/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3097	3	3097	3	0.00
14/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3057	3	3057	3	0.00
14/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3621	4	3621	4	0.00
14/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3577	4	3577	4	0.00
14/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3665	4	3665	4	0.00
14/08/2017	2040 On 03-May-18			Bond Future	10.01	93.1963	10.0143	93.1963	0.00
14/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4505	4	4505	4	0.00
14/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4547	4	4547	4	0.00
14/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4462	4	4462	4	0.00
14/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	4091	4	4091	4	0.00
14/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	4053	4	4053	4	0.00
14/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	4014	4	4014	4	0.00
14/08/2017	2044 On 02-November-17			Bond Future	9.91	91.2811	9.9103	91.2811	20,734.00
14/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1483	1	1483	1	0.00
14/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1547	1	1547	1	0.00
14/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1515	1	1515	1	0.00
14/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3582	4	3582	4	0.00
14/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3527	4	3527	4	0.00
14/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3638	4	3638	4	0.00
14/08/2017	2044 On 01-February-18			Bond Future	9.97	88.5754	9.9744	88.5754	0.00
14/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3042	3	3042	3	0.00
14/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3081	3	3081	3	0.00
14/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3121	3	3121	3	0.00
14/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3660	4	3660	4	0.00

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14/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3750	4	3750	4	0.00
14/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3705	4	3705	4	0.00
14/08/2017	2044 On 03-May-18			Bond Future	10.04	90.2407	10.0387	90.2407	0.00
14/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4645	5	4645	5	0.00
14/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4602	4	4602	4	0.00
14/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4559	4	4559	4	0.00
14/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	4099	4	4099	4	0.00
14/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	4137	4	4137	4	0.00
14/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	4060	4	4060	4	0.00
14/08/2017	2046 On 02-November-17			Bond Future	125.71	125.7136	125.7080	125.7136	21,292.00
14/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	10592	11	10592	11	0.00
14/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	10612	11	10612	11	0.00
14/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	10602	11	10602	11	0.00
14/08/2017	2046 On 01-February-18			Bond Future	128.06	128.0633	128.0572	128.0633	0.00
14/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	4843	5	4843	5	0.00
14/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	4853	5	4853	5	0.00
14/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	4863	5	4863	5	0.00
14/08/2017	2046 On 03-May-18			Bond Future	128.90	128.9154	128.9047	128.9154	0.00
14/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	975	1	975	1	0.00
14/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	955	1	955	1	0.00
14/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	965	1	965	1	0.00
14/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 02-November-17			Bond Future	133.43	133.4318	133.4259	133.4318	21,928.00
14/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 02-November-17	144.65	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
14/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11224	11	11224	11	0.00
14/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11234	11	11234	11	0.00
14/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11244	11	11244	11	0.00
14/08/2017	2050 On 01-February-18			Bond Future	134.23	134.2350	134.2284	134.2350	0.00
14/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6012	6	6012	6	0.00
14/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6002	6	6002	6	0.00
14/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6022	6	6022	6	0.00
14/08/2017	2050 On 03-May-18			Bond Future	136.81	136.8211	136.8099	136.8211	0.00
14/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1200	1	1200	1	0.00
14/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1190	1	1190	1	0.00
14/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1180	1	1180	1	0.00
14/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
14/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
14/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	AL37 On 02-November-17			Index Future	557.68	556.8270	557.6750	556.8270	0.00
14/08/2017	AL37 On 01-February-18			Index Future	567.91	567.0430	567.9090	567.0430	0.00
14/08/2017	AL37 On 03-May-18			Index Future	578.57	577.7040	578.5740	577.7040	0.00
14/08/2017	AL7T On 02-November-17			Index Future	641.10	639.6930	641.1040	639.6930	0.00
14/08/2017	AL7T On 01-February-18			Index Future	652.87	651.4290	652.8690	651.4290	0.00
14/08/2017	AL7T On 03-May-18			Index Future	665.13	663.6770	665.1290	663.6770	0.00
14/08/2017	ALBI On 02-November-17			Index Future	574.90	573.5310	574.9010	573.5310	616.00
14/08/2017	ALBI On 01-February-18			Index Future	585.45	584.0530	585.4520	584.0530	0.00
14/08/2017	ALBI On 03-May-18			Index Future	596.45	595.0340	596.4450	595.0340	0.00
14/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C030 On 31-January-30			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
14/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2017	EL28 On 02-November-17			Bond Future	127.96	127.9652	127.9616	127.9652	0.00
14/08/2017	EL28 On 02-November-17	133.87	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
14/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5918	6	5918	6	0.00
14/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5928	6	5928	6	0.00
14/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5908	6	5908	6	0.00
14/08/2017	EL28 On 01-February-18			Bond Future	130.35	130.3569	130.3529	130.3569	0.00
14/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1947	2	1947	2	0.00
14/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1957	2	1957	2	0.00
14/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1937	2	1937	2	0.00
14/08/2017	EL28 On 03-May-18			Bond Future	132.86	132.8684	132.8599	132.8684	0.00
14/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
14/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	320	0	320	0	0.00
14/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	330	0	330	0	0.00
14/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	340	0	340	0	0.00
14/08/2017	ES33 On 02-November-17			Bond Future	10.89	75.5578	10.8888	75.5578	9,466.00
14/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1335	2	1335	2	0.00
14/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1397	2	1397	2	0.00
14/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1273	1	1273	1	0.00
14/08/2017	ES33 On 01-February-18			Bond Future	11.00	76.9439	10.9990	76.9439	0.00
14/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	6	0	6	0	0.00
14/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	65	0	65	0	0.00
14/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	53	0	53	0	0.00
14/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 03-May-18			Bond Future	11.10	74.5986	11.1044	74.5986	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
14/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	554	0	554	0	0.00
14/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	669	0	669	0	0.00
14/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	611	0	611	0	0.00
14/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
14/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
14/08/2017	ES42 On 02-November-17			Bond Future	11.13	78.0593	11.1338	78.0593	7,957.00
14/08/2017	ES42 On 01-February-18			Bond Future	11.24	79.4910	11.2403	79.4910	0.00
14/08/2017	ES42 On 03-May-18			Bond Future	11.35	76.7241	11.3474	76.7241	0.00
14/08/2017	GOVI On 02-November-17			GOVI	573.69	572.3430	573.6920	572.3430	670.00
14/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	12320	0	12320	0	0.00
14/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	12420	0	12420	0	0.00
14/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	12520	0	12520	0	0.00
14/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 01-February-18			GOVI	584.22	582.8440	584.2200	582.8440	0.00
14/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	31900	2	31900	2	0.00
14/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	31800	2	31800	2	0.00
14/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	32000	2	32000	2	0.00
14/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 03-May-18			GOVI	595.19	593.8020	595.1910	593.8020	0.00
14/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	49210	4	49210	4	0.00
14/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	49010	4	49010	4	0.00
14/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	49110	4	49110	4	0.00
14/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
14/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
14/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2017	IGOV On 02-November-17			Index Future	251.68	251.7090	251.6800	251.7090	1,161.00
14/08/2017	IGOV On 01-February-18			Index Future	256.38	256.4140	256.3840	256.4140	0.00
14/08/2017	IGOV On 03-May-18			Index Future	261.32	261.3540	261.3150	261.3540	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
14/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
14/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
14/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7642	99.7656	99.7642	0.00
14/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.64	99.6445	99.6398	99.6445	0.00
14/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.72	99.7299	99.7204	99.7299	0.00
14/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.82	99.8318	99.8160	99.8318	0.00
14/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7919	99.7929	99.7919	0.00
14/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.92	98.9262	98.9217	98.9262	0.00
14/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.41	98.4170	98.4068	98.4170	0.00
14/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.28	98.2983	98.2824	98.2983	0.00
14/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.57	98.6000	98.5700	98.6000	0.00
14/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.88	98.9185	98.8817	98.9185	0.00
14/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.20	99.2445	99.1991	99.2445	0.00
14/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.54	99.5925	99.5391	99.5925	0.00
14/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.52	95.6334	95.5193	95.6334	0.00
14/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.72	94.8426	94.7162	94.8426	0.00
14/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.88	94.0227	93.8843	94.0227	0.00
14/08/2017	IS05 On 21-September-21			Interest Rate Swap	94.04	94.1870	94.0392	94.1870	0.00
14/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.21	96.3678	96.2145	96.3678	51.00
14/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.32	96.4844	96.3244	96.4844	0.00
14/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.51	97.6763	97.5095	97.6763	0.00
14/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.70	99.8810	99.7036	99.8810	0.00
14/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.36	94.5822	94.3579	94.5822	0.00
14/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.35	91.5997	91.3545	91.5997	0.00
14/08/2017	IS10 On 15-June-26			Interest Rate Swap	90.09	90.3579	90.0932	90.3579	0.00
14/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.26	92.5366	92.2609	92.5366	0.00
14/08/2017	IS10 On 21-December-26			Interest Rate Swap	96.05	96.3300	96.0475	96.3300	0.00
14/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.60	94.8957	94.5984	94.8957	0.00
14/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.67	96.9785	96.6733	96.9785	0.00
14/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.40	100.7113	100.4032	100.7113	0.00
14/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/08/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
14/08/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	0.00
14/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
14/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
14/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
14/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
14/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
14/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,500.00
14/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
14/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.61	93.3900	6.6100	93.3900	0.00
14/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	0.00
14/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
14/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
14/08/2017	R023 On 02-November-17			Bond Future	7.94	100.4548	7.9384	100.4548	53,785.00
14/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2699	3	2699	3	0.00
14/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2736	3	2736	3	0.00
14/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	2774	3	2774	3	0.00
14/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	98	0	98	0	0.00
14/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	94	0	94	0	0.00
14/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	102	0	102	0	0.00
14/08/2017	R023 On 01-February-18			Bond Future	7.97	102.2977	7.9733	102.2977	0.00
14/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2135	2	2135	2	0.00
14/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2163	2	2163	2	0.00
14/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2108	2	2108	2	0.00
14/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	747	1	747	1	0.00
14/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	734	1	734	1	0.00
14/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	722	1	722	1	0.00
14/08/2017	R023 On 03-May-18			Bond Future	7.99	100.2908	7.9943	100.2908	0.00
14/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2136	2	2136	2	0.00
14/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2185	2	2185	2	0.00
14/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2161	2	2161	2	0.00
14/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	1038	1	1038	1	0.00
14/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	1051	1	1051	1	0.00
14/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	1066	1	1066	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
14/08/2017	R035 On 02-November-17			Bond Future	9.67	94.7029	9.6741	94.7029	12,213.00
14/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	668	1	668	1	0.00
14/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	588	1	588	1	0.00
14/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	508	1	508	1	0.00
14/08/2017	R035 On 01-February-18			Bond Future	9.74	96.4404	9.7431	96.4404	0.00
14/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	54	0	54	0	0.00
14/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	24	0	24	0	0.00
14/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	102	0	102	0	0.00
14/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 03-May-18			Bond Future	9.81	93.7528	9.8051	93.7528	0.00
14/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	726	0	726	0	0.00
14/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	802	1	802	1	0.00
14/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	650	0	650	0	0.00
14/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R186 On 02-November-17			Bond Future	8.64	115.3056	8.6385	115.3056	157,554.00
14/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1976	2	1976	2	0.00
14/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2514	2	2514	2	0.00
14/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2602	2	2602	2	0.00
14/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3064	3	3064	3	0.00
14/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2558	2	2558	2	0.00
14/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	913	1	913	1	0.00
14/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	678	1	678	1	5,000.00
14/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	870	1	870	1	0.00
14/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1233	1	1233	1	2,500.00
14/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	891	1	891	1	0.00
14/08/2017	R186 On 01-February-18			Bond Future	8.69	112.1210	8.6896	112.1210	198.00
14/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1683	2	1683	2	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	346	0	346	0	1,460.00
14/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3430	3	3430	3	0.00
14/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4536	4	4536	4	0.00
14/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3265	3	3265	3	0.00
14/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3347	3	3347	3	0.00
14/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2466	2	2466	2	0.00
14/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3306	3	3306	3	0.00
14/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1426	2	1426	2	6,200.00
14/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	951	1	951	1	820.00
14/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1517	2	1517	2	0.00
14/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	2072	2	2072	2	820.00
14/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1493	2	1493	2	0.00
14/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1471	2	1471	2	0.00
14/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2931	3	2931	3	0.00
14/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6719	7	6719	7	0.00
14/08/2017	R186 On 03-May-18			Bond Future	8.74	114.2290	8.7374	114.2290	0.00
14/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3549	3	3549	3	0.00
14/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3512	3	3512	3	0.00
14/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3475	3	3475	3	0.00
14/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2355	2	2355	2	0.00
14/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2381	3	2381	3	0.00
14/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2329	2	2329	2	0.00
14/08/2017	R197 On 02-November-17			Bond Future	301.30	301.3163	301.3019	301.3163	2,350.00
14/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3858	4	3858	4	0.00
14/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3848	4	3848	4	0.00
14/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3868	4	3868	4	0.00
14/08/2017	R197 On 01-February-18			Bond Future	299.88	299.8998	299.8842	299.8998	0.00
14/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1776	2	1776	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
14/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1786	2	1786	2	0.00
14/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1796	2	1796	2	0.00
14/08/2017	R197 On 03-May-18			Bond Future	305.65	305.6781	305.6519	305.6781	0.00
14/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1212	1	1212	1	0.00
14/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1192	1	1192	1	0.00
14/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1202	1	1202	1	0.00
14/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 02-November-17			Bond Future	242.40	242.4106	242.3998	242.4106	28,740.00
14/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	11500	11	11500	11	0.00
14/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	11510	11	11510	11	0.00
14/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	11490	11	11490	11	0.00
14/08/2017	R202 On 01-February-18			Bond Future	243.19	243.1976	243.1859	243.1976	0.00
14/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	5884	6	5884	6	0.00
14/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	5874	6	5874	6	0.00
14/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	5894	6	5894	6	0.00
14/08/2017	R202 On 03-May-18			Bond Future	247.86	247.8834	247.8630	247.8834	0.00
14/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	393	0	393	0	0.00
14/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	383	0	383	0	0.00
14/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	373	0	373	0	0.00
14/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R204 On 02-November-17			Bond Future	7.02	104.0331	7.0198	104.0331	47,386.00
14/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	776	1	776	1	0.00
14/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	787	1	787	1	0.00
14/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	766	1	766	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
14/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R204 On 01-February-18			Bond Future	6.90	101.9036	6.8988	101.9036	0.00
14/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	392	0	392	0	0.00
14/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	405	0	405	0	0.00
14/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	399	0	399	0	0.00
14/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	96	0	96	0	0.00
14/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	94	0	94	0	0.00
14/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	98	0	98	0	0.00
14/08/2017	R204 On 03-May-18			Bond Future	6.62	103.8195	6.6159	103.8195	0.00
14/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	395	0	395	0	0.00
14/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	399	0	399	0	0.00
14/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	390	0	390	0	0.00
14/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	110	0	110	0	0.00
14/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	109	0	109	0	0.00
14/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	107	0	107	0	0.00
14/08/2017	R207 On 02-November-17			Bond Future	7.35	101.9781	7.3484	101.9781	40,855.00
14/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1348	1	1348	1	0.00
14/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1387	1	1387	1	0.00
14/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1367	1	1367	1	0.00
14/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	6	0	6	0	0.00
14/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	5	0	5	0	0.00
14/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	5	0	5	0	0.00
14/08/2017	R207 On 01-February-18			Bond Future	7.33	100.2079	7.3330	100.2079	0.00
14/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	726	1	726	1	0.00
14/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	751	1	751	1	0.00
14/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	738	1	738	1	0.00
14/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	253	0	253	0	0.00
14/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	242	0	242	0	0.00
14/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	248	0	248	0	0.00
14/08/2017	R207 On 03-May-18			Bond Future	7.30	102.0919	7.3003	102.0919	0.00
14/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	781	1	781	1	0.00
14/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	771	1	771	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
14/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	761	1	761	1	0.00
14/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	350	0	350	0	0.00
14/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	356	0	356	0	0.00
14/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	345	0	345	0	0.00
14/08/2017	R208 On 02-November-17			Bond Future	7.52	98.3210	7.5179	98.3210	32,234.00
14/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	1978	2	1978	2	0.00
14/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	1951	2	1951	2	0.00
14/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	1924	2	1924	2	0.00
14/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	19	0	19	0	0.00
14/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	21	0	21	0	0.00
14/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	18	0	18	0	0.00
14/08/2017	R208 On 01-February-18			Bond Future	7.53	100.1247	7.5278	100.1247	0.00
14/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1261	1	1261	1	0.00
14/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1279	1	1279	1	0.00
14/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1242	1	1242	1	0.00
14/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	424	0	424	0	0.00
14/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	416	0	416	0	0.00
14/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	408	0	408	0	0.00
14/08/2017	R208 On 03-May-18			Bond Future	7.52	98.6056	7.5211	98.6056	0.00
14/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1225	1	1225	1	0.00
14/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1257	1	1257	1	0.00
14/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1241	1	1241	1	0.00
14/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	580	1	580	1	0.00
14/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	589	1	589	1	0.00
14/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	598	1	598	1	0.00
14/08/2017	R209 On 02-November-17			Bond Future	9.64	71.4755	9.6421	71.4755	84,138.00
14/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1381	1	1381	1	0.00
14/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3160	3	3160	3	0.00
14/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1439	1	1439	1	0.00
14/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2136	2	2136	2	0.00
14/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1409	1	1409	1	0.00
14/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1560	1	1560	1	0.00
14/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	900	1	900	1	1,350.00
14/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	361	0	361	0	4,100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6137	6	6137	6	0.00
14/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	24	0	24	0	2,800.00
14/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2646	3	2646	3	0.00
14/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1426	2	1426	2	6,500.00
14/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	2158	2	2158	2	0.00
14/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1973	2	1973	2	1,350.00
14/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	3014	3	3014	3	0.00
14/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9817	10	9817	10	0.00
14/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	2196	2	2196	2	0.00
14/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4814	5	4814	5	0.00
14/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	194	0	194	0	1,300.00
14/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	1095	1	1095	1	1,350.00
14/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	846	1	846	1	3,360.00
14/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	2120	2	2120	2	0.00
14/08/2017	R209 On 01-February-18			Bond Future	9.70	72.7866	9.7017	72.7866	0.00
14/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2608	3	2608	3	0.00
14/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4067	4	4067	4	0.00
14/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2674	3	2674	3	0.00
14/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2641	3	2641	3	0.00
14/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3665	4	3665	4	0.00
14/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1749	2	1749	2	7,500.00
14/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1527	2	1527	2	3,000.00
14/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2521	3	2521	3	0.00
14/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2554	3	2554	3	0.00
14/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2489	3	2489	3	0.00
14/08/2017	R209 On 03-May-18			Bond Future	9.76	71.0055	9.7583	71.0055	0.00
14/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3494	3	3494	3	0.00
14/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3529	3	3529	3	0.00
14/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3459	3	3459	3	0.00
14/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2932	3	2932	3	0.00
14/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2873	3	2873	3	0.00
14/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2903	3	2903	3	0.00
14/08/2017	R210 On 02-November-17			Bond Future	186.19	186.1997	186.1909	186.1997	2,179.00
14/08/2017	R210 On 02-November-17	192.07	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
14/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5879	6	5879	6	0.00
14/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5899	6	5899	6	0.00
14/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5889	6	5889	6	0.00
14/08/2017	R210 On 01-February-18			Bond Future	189.67	189.6799	189.6704	189.6799	0.00
14/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2710	3	2710	3	0.00
14/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2700	3	2700	3	0.00
14/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2690	3	2690	3	0.00
14/08/2017	R210 On 03-May-18			Bond Future	190.87	190.8857	190.8696	190.8857	0.00
14/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	580	1	580	1	0.00
14/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	570	1	570	1	0.00
14/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	590	1	590	1	0.00
14/08/2017	R212 On 02-November-17			Bond Future	151.12	151.1617	151.1228	151.1617	4,256.00
14/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1287	1	1287	1	0.00
14/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1297	1	1297	1	0.00
14/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1277	1	1277	1	0.00
14/08/2017	R212 On 01-February-18			Bond Future	151.89	151.9271	151.8872	151.9271	0.00
14/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2803	3	2803	3	0.00
14/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2813	3	2813	3	0.00
14/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2823	3	2823	3	0.00
14/08/2017	R212 On 03-May-18			Bond Future	154.81	154.8544	154.8084	154.8544	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
14/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	528	1	528	1	0.00
14/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	508	1	508	1	0.00
14/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	518	1	518	1	0.00
14/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
14/08/2017	R213 On 02-November-17			Bond Future	9.30	83.7165	9.3022	83.7165	62,970.00
14/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1831	2	1831	2	0.00
14/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1866	2	1866	2	0.00
14/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1796	2	1796	2	0.00
14/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1547	2	1547	2	0.00
14/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1516	2	1516	2	0.00
14/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1485	2	1485	2	0.00
14/08/2017	R213 On 01-February-18			Bond Future	9.36	85.2523	9.3634	85.2523	0.00
14/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2733	3	2733	3	0.00
14/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2698	3	2698	3	0.00
14/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2663	3	2663	3	0.00
14/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2330	2	2330	2	0.00
14/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2360	2	2360	2	0.00
14/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2300	2	2300	2	0.00
14/08/2017	R213 On 03-May-18			Bond Future	9.42	83.3052	9.4174	83.3052	0.00
14/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3521	3	3521	3	0.00
14/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3556	3	3556	3	0.00
14/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3592	3	3592	3	0.00
14/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2555	3	2555	3	0.00
14/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2610	3	2610	3	0.00
14/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2583	3	2583	3	0.00
14/08/2017	R214 On 02-November-17			Bond Future	9.79	70.9414	9.7938	70.9414	44,022.00
14/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1200	1	1200	1	0.00
14/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1254	1	1254	1	0.00
14/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1227	1	1227	1	0.00
14/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2647	3	2647	3	0.00
14/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2691	3	2691	3	0.00
14/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2603	3	2603	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
14/08/2017	R214 On 01-February-18			Bond Future	9.86	72.2429	9.8563	72.2429	0.00
14/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2583	2	2583	2	0.00
14/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2649	3	2649	3	0.00
14/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2616	3	2616	3	0.00
14/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2794	3	2794	3	0.00
14/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2760	3	2760	3	0.00
14/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2829	3	2829	3	0.00
14/08/2017	R214 On 03-May-18			Bond Future	9.91	70.3048	9.9124	70.3048	0.00
14/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3561	3	3561	3	0.00
14/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3596	3	3596	3	0.00
14/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3527	3	3527	3	0.00
14/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3142	3	3142	3	0.00
14/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	3110	3	3110	3	0.00
14/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	3078	3	3078	3	0.00
14/08/2017	R248 On 02-November-17			Bond Future	9.87	90.6026	9.8710	90.6026	75,989.00
14/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1596	2	1596	2	0.00
14/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1563	2	1563	2	0.00
14/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1529	1	1529	1	0.00
14/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3574	4	3574	4	0.00
14/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3460	4	3460	4	0.00
14/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3517	4	3517	4	0.00
14/08/2017	R248 On 01-February-18			Bond Future	9.94	92.2648	9.9360	92.2648	170.00
14/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3363	3	3363	3	0.00
14/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3447	3	3447	3	0.00
14/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3405	3	3405	3	0.00
14/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3759	4	3759	4	0.00
14/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3670	4	3670	4	0.00
14/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3715	4	3715	4	0.00
14/08/2017	R248 On 03-May-18			Bond Future	9.99	89.5621	9.9947	89.5621	0.00
14/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4684	5	4684	5	0.00
14/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4639	5	4639	5	0.00
14/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4595	4	4595	4	0.00
14/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	4088	4	4088	4	0.00
14/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	4128	4	4128	4	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
14/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	4049	4	4049	4	0.00

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