



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 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
18/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	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
18/08/2017	2025 On 02-November-17			Bond Future	129.69	129.7833	129.6882	129.7833	2,291.00
18/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3282	3	3282	3	0.00
18/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3292	3	3292	3	0.00
18/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3272	3	3272	3	0.00
18/08/2017	2025 On 01-February-18			Bond Future	130.76	130.8578	130.7624	130.8578	0.00
18/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3138	3	3138	3	0.00
18/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3118	3	3118	3	0.00
18/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3128	3	3128	3	0.00
18/08/2017	2025 On 03-May-18			Bond Future	133.27	133.3727	133.2732	133.3727	0.00
18/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	53	0	53	0	0.00
18/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	63	0	63	0	0.00
18/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	73	0	73	0	0.00
18/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2029 On 02-November-17			Bond Future	100.22	100.2215	100.2166	100.2215	1,370.00
18/08/2017	2029 On 01-February-18			Bond Future	102.09	102.0953	102.0915	102.0953	0.00
18/08/2017	2029 On 03-May-18			Bond Future	103.02	103.0293	103.0237	103.0293	0.00
18/08/2017	2030 On 02-November-17			Bond Future	9.10	94.2638	9.0981	94.2638	55,693.00
18/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1645	2	1645	2	0.00
18/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1713	2	1713	2	0.00
18/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1780	2	1780	2	0.00
18/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 01-February-18			Bond Future	9.15	91.9894	9.1521	91.9894	0.00
18/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1527	2	1527	2	0.00
18/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1593	2	1593	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
18/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1461	2	1461	2	0.00
18/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 03-May-18			Bond Future	9.21	93.7151	9.2070	93.7151	0.00
18/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1861	2	1861	2	0.00
18/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1990	2	1990	2	0.00
18/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1926	2	1926	2	0.00
18/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2032 On 02-November-17			Bond Future	9.35	92.3940	9.3487	92.3940	33,251.00
18/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	2326	2	2326	2	0.00
18/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	2368	2	2368	2	0.00
18/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2411	3	2411	3	0.00
18/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1310	1	1310	1	0.00
18/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1369	1	1369	1	0.00
18/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1340	1	1340	1	0.00
18/08/2017	2032 On 01-February-18			Bond Future	9.41	94.0900	9.4090	94.0900	0.00
18/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2323	2	2323	2	7,800.00
18/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3327	3	3327	3	0.00
18/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	2003	2	2003	2	7,500.00
18/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	3286	3	3286	3	0.00
18/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	3246	3	3246	3	0.00
18/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2855	3	2855	3	750.00
18/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2671	3	2671	3	6,800.00
18/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2203	2	2203	2	0.00
18/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3534	3	3534	3	0.00
18/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2233	2	2233	2	0.00
18/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2559	2	2559	2	0.00
18/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2736	3	2736	3	0.00
18/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2173	2	2173	2	0.00
18/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3117	3	3117	3	0.00
18/08/2017	2032 On 03-May-18			Bond Future	9.47	91.6979	9.4664	91.6979	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
18/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	4311	4	4311	4	0.00
18/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	4352	4	4352	4	0.00
18/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4393	4	4393	4	0.00
18/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2609	3	2609	3	0.00
18/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2666	3	2666	3	0.00
18/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2637	3	2637	3	0.00
18/08/2017	2033 On 02-November-17			Bond Future	104.39	104.3994	104.3945	104.3994	5,174.00
18/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5686	6	5686	6	0.00
18/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5676	6	5676	6	0.00
18/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5696	6	5696	6	0.00
18/08/2017	2033 On 01-February-18			Bond Future	106.35	106.3514	106.3476	106.3514	0.00
18/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3302	3	3302	3	0.00
18/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3312	3	3312	3	0.00
18/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3292	3	3292	3	0.00
18/08/2017	2033 On 03-May-18			Bond Future	107.29	107.2968	107.2910	107.2968	0.00
18/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	399	0	399	0	0.00
18/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	409	0	409	0	0.00
18/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	419	0	419	0	0.00
18/08/2017	2037 On 02-November-17			Bond Future	9.67	92.2951	9.6693	92.2951	59,108.00
18/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	2098	2	2098	2	0.00
18/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	2137	2	2137	2	0.00
18/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	2058	2	2058	2	0.00
18/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2213	2	2213	2	0.00
18/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2172	2	2172	2	0.00
18/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2132	2	2132	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
18/08/2017	2037 On 01-February-18			Bond Future	9.73	89.7344	9.7307	89.7344	160.00
18/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3503	4	3503	4	0.00
18/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	3418	4	3418	4	0.00
18/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3460	4	3460	4	0.00
18/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	2797	3	2797	3	0.00
18/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2726	3	2726	3	0.00
18/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	2761	3	2761	3	0.00
18/08/2017	2037 On 03-May-18			Bond Future	9.79	91.4178	9.7928	91.4178	0.00
18/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4628	5	4628	5	0.00
18/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4714	5	4714	5	0.00
18/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4671	5	4671	5	0.00
18/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3233	3	3233	3	0.00
18/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3266	3	3266	3	0.00
18/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3201	3	3201	3	0.00
18/08/2017	2038 On 02-November-17			Bond Future	130.54	130.5489	130.5422	130.5489	19,544.00
18/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6268	6	6268	6	0.00
18/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6278	6	6278	6	0.00
18/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6258	6	6258	6	0.00
18/08/2017	2038 On 01-February-18			Bond Future	131.46	131.4689	131.4636	131.4689	0.00
18/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5466	5	5466	5	0.00
18/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5486	5	5486	5	0.00
18/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5476	5	5476	5	0.00
18/08/2017	2038 On 03-May-18			Bond Future	133.99	133.9954	133.9877	133.9954	0.00
18/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1718	2	1718	2	0.00
18/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1698	2	1698	2	0.00
18/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1708	2	1708	2	0.00
18/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2038 On 03-May-18	132.29	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
18/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2040 On 02-November-17			Bond Future	9.77	95.5834	9.7701	95.5834	15,669.00
18/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1900	2	1900	2	0.00
18/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1862	2	1862	2	0.00
18/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1937	2	1937	2	0.00
18/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	2893	3	2893	3	0.00
18/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	2844	3	2844	3	0.00
18/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	2795	3	2795	3	0.00
18/08/2017	2040 On 01-February-18			Bond Future	9.83	92.8326	9.8325	92.8326	0.00
18/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3504	4	3504	4	0.00
18/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3590	4	3590	4	0.00
18/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3547	4	3547	4	0.00
18/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3150	3	3150	3	0.00
18/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3110	3	3110	3	0.00
18/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3190	3	3190	3	0.00
18/08/2017	2040 On 03-May-18			Bond Future	9.90	94.5741	9.8956	94.5741	0.00
18/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4964	5	4964	5	0.00
18/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	5009	5	5009	5	0.00
18/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4918	5	4918	5	0.00
18/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3570	4	3570	4	0.00
18/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3535	3	3535	3	0.00
18/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3500	3	3500	3	0.00
18/08/2017	2044 On 02-November-17			Bond Future	9.80	92.5791	9.8038	92.5791	20,734.00
18/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1812	2	1812	2	0.00
18/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1886	2	1886	2	0.00
18/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1849	2	1849	2	0.00
18/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3010	3	3010	3	0.00
18/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	2959	3	2959	3	0.00
18/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3061	3	3061	3	0.00
18/08/2017	2044 On 01-February-18			Bond Future	9.86	89.8983	9.8645	89.8983	0.00
18/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3508	4	3508	4	0.00
18/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3551	4	3551	4	0.00
18/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3595	4	3595	4	0.00
18/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3210	3	3210	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
18/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3292	3	3292	3	0.00
18/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3251	3	3251	3	0.00
18/08/2017	2044 On 03-May-18			Bond Future	9.93	91.5849	9.9257	91.5849	0.00
18/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	5089	5	5089	5	0.00
18/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	5043	5	5043	5	0.00
18/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4997	5	4997	5	0.00
18/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3600	4	3600	4	0.00
18/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3636	4	3636	4	0.00
18/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3565	4	3565	4	0.00
18/08/2017	2046 On 02-November-17			Bond Future	123.90	124.1570	123.8991	124.1570	21,292.00
18/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12401	12	12401	12	0.00
18/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12421	12	12421	12	0.00
18/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12411	12	12411	12	0.00
18/08/2017	2046 On 01-February-18			Bond Future	126.22	126.4781	126.2171	126.4781	0.00
18/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6683	6	6683	6	0.00
18/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6693	6	6693	6	0.00
18/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6703	6	6703	6	0.00
18/08/2017	2046 On 03-May-18			Bond Future	127.03	127.2935	127.0252	127.2935	0.00
18/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	915	1	915	1	0.00
18/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	925	1	925	1	0.00
18/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	905	1	905	1	0.00
18/08/2017	2050 On 02-November-17			Bond Future	133.39	133.3990	133.3928	133.3990	22,657.00
18/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
18/08/2017	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
18/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11257	11	11257	11	0.00
18/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11267	11	11267	11	0.00
18/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11277	11	11277	11	0.00
18/08/2017	2050 On 01-February-18			Bond Future	134.20	134.2021	134.1971	134.2021	0.00
18/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
18/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6043	6	6043	6	0.00
18/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6033	6	6033	6	0.00
18/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6053	6	6053	6	0.00
18/08/2017	2050 On 03-May-18			Bond Future	136.77	136.7812	136.7738	136.7812	0.00
18/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1164	1	1164	1	0.00
18/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1154	1	1154	1	0.00
18/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1144	1	1144	1	0.00
18/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
18/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
18/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	AL37 On 02-November-17			Index Future	559.46	559.8770	559.4550	559.8770	0.00
18/08/2017	AL37 On 01-February-18			Index Future	569.73	570.1550	569.7290	570.1550	0.00
18/08/2017	AL37 On 03-May-18			Index Future	580.41	580.8520	580.4120	580.8520	0.00
18/08/2017	AL7T On 02-November-17			Index Future	644.27	645.0240	644.2680	645.0240	0.00
18/08/2017	AL7T On 01-February-18			Index Future	656.10	656.8650	656.0990	656.8650	0.00
18/08/2017	AL7T On 03-May-18			Index Future	668.40	669.1890	668.4020	669.1890	0.00
18/08/2017	ALBI On 02-November-17			Index Future	578.77	579.4260	578.7660	579.4260	616.00
18/08/2017	ALBI On 01-February-18			Index Future	589.40	590.0640	589.3950	590.0640	0.00
18/08/2017	ALBI On 03-May-18			Index Future	600.45	601.1340	600.4470	601.1340	0.00
18/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	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
18/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2017	EL28 On 02-November-17			Bond Future	127.94	127.9468	127.9428	127.9468	0.00
18/08/2017	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
18/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5937	6	5937	6	0.00
18/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5947	6	5947	6	0.00
18/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5927	6	5927	6	0.00
18/08/2017	EL28 On 01-February-18			Bond Future	130.34	130.3388	130.3363	130.3388	0.00
18/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1964	2	1964	2	0.00
18/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1974	2	1974	2	0.00
18/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1954	2	1954	2	0.00
18/08/2017	EL28 On 03-May-18			Bond Future	132.84	132.8437	132.8389	132.8437	0.00
18/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
18/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	341	0	341	0	0.00
18/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	351	0	351	0	0.00
18/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	361	0	361	0	0.00
18/08/2017	ES33 On 02-November-17			Bond Future	10.78	76.4715	10.7792	76.4715	9,466.00
18/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	670	1	670	1	0.00
18/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	732	1	732	1	0.00
18/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	609	1	609	1	0.00
18/08/2017	ES33 On 01-February-18			Bond Future	10.89	77.8753	10.8852	77.8753	0.00
18/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	625	1	625	1	0.00
18/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	684	1	684	1	0.00
18/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	743	1	743	1	0.00
18/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 03-May-18			Bond Future	10.99	75.5445	10.9869	75.5445	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
18/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1243	1	1243	1	0.00
18/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	1358	1	1358	1	0.00
18/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1300	1	1300	1	0.00
18/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
18/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
18/08/2017	ES42 On 02-November-17			Bond Future	11.00	79.2644	11.0034	79.2644	7,957.00
18/08/2017	ES42 On 01-February-18			Bond Future	11.11	80.7191	11.1051	80.7191	0.00
18/08/2017	ES42 On 03-May-18			Bond Future	11.21	77.9721	11.2077	77.9721	0.00
18/08/2017	GOVI On 02-November-17			GOVI	577.45	578.1490	577.4500	578.1490	670.00
18/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	49900	6	49900	6	0.00
18/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	50000	6	50000	6	0.00
18/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	50100	6	50100	6	0.00
18/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 01-February-18			GOVI	588.06	588.7630	588.0550	588.7630	0.00
18/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	70250	8	70250	8	0.00
18/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	70150	8	70150	8	0.00
18/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	70350	8	70350	8	0.00
18/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 03-May-18			GOVI	599.08	599.8090	599.0820	599.8090	0.00
18/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	88120	10	88120	10	0.00
18/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	87920	10	87920	10	0.00
18/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	88020	10	88020	10	0.00
18/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
18/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
18/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2017	IGOV On 02-November-17			Index Future	251.02	251.0870	251.0200	251.0870	1,163.00
18/08/2017	IGOV On 01-February-18			Index Future	255.72	255.7820	255.7160	255.7820	0.00
18/08/2017	IGOV On 03-May-18			Index Future	260.63	260.6970	260.6260	260.6970	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
18/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
18/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
18/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7654	99.7648	99.7654	0.00
18/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6334	99.6342	99.6334	0.00
18/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.70	99.7000	99.7030	99.7000	0.00
18/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.78	99.7816	99.7840	99.7816	0.00
18/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.79	99.7925	99.7919	99.7925	0.00
18/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.91	98.9138	98.9144	98.9138	0.00
18/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.39	98.3884	98.3914	98.3884	0.00
18/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.25	98.2476	98.2501	98.2476	0.00
18/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
18/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.82	98.8117	98.8172	98.8117	0.00
18/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.11	99.1083	99.1122	99.1083	0.00
18/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.43	99.4276	99.4283	99.4276	0.00
18/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.39	95.3464	95.3932	95.3464	0.00
18/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.58	94.5329	94.5831	94.5329	0.00
18/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.74	93.6904	93.7442	93.6904	0.00
18/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.89	93.8300	93.8885	93.8300	0.00
18/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.05	95.9872	96.0504	95.9872	51.00
18/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.14	96.0765	96.1449	96.0765	0.00
18/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.32	97.2433	97.3166	97.2433	0.00
18/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.51	99.4300	99.5068	99.4300	0.00
18/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.08	93.9671	94.0769	93.9671	0.00
18/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.07	90.9509	91.0690	90.9509	0.00
18/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.81	89.6817	89.8063	89.6817	0.00
18/08/2017	IS10 On 21-September-26			Interest Rate Swap	91.97	91.8475	91.9730	91.8475	0.00
18/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.76	95.6363	95.7577	95.6363	0.00
18/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.30	94.1768	94.2965	94.1768	0.00
18/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.37	96.2500	96.3651	96.2500	0.00
18/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.10	99.9832	100.0954	99.9832	0.00
18/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/08/2017	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
18/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	93.0200	7.0100	93.0200	0.00
18/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.0800	6.9000	93.0800	0.00
18/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
18/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2000	6.7600	93.2000	0.00
18/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2400	6.7500	93.2400	0.00
18/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	7.2900	6.6700	7.2900	0.00
18/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3300	6.6600	93.3300	2,500.00
18/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.3900	6.5600	93.3900	0.00
18/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.3900	6.5500	93.3900	0.00
18/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.3400	6.5800	93.3400	0.00
18/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.2700	6.6400	93.2700	0.00
18/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2000	6.7100	93.2000	0.00
18/08/2017	R023 On 02-November-17			Bond Future	7.85	101.1098	7.8476	101.1098	53,785.00
18/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	3038	3	3038	3	0.00
18/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	3077	3	3077	3	0.00
18/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3115	3	3115	3	0.00
18/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	51	0	51	0	0.00
18/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	49	0	49	0	0.00
18/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	53	0	53	0	0.00
18/08/2017	R023 On 01-February-18			Bond Future	7.88	102.9661	7.8765	102.9661	0.00
18/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2357	2	2357	2	0.00
18/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2386	2	2386	2	0.00
18/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2328	2	2328	2	0.00
18/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	572	1	572	1	0.00
18/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	561	1	561	1	0.00
18/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	549	1	549	1	0.00
18/08/2017	R023 On 03-May-18			Bond Future	7.89	100.9676	7.8923	100.9676	0.00
18/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2364	2	2364	2	0.00
18/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2416	2	2416	2	0.00
18/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2390	2	2390	2	0.00
18/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	868	1	868	1	0.00
18/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	881	1	881	1	0.00
18/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	893	1	893	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
18/08/2017	R035 On 02-November-17			Bond Future	9.57	95.8807	9.5721	95.8807	13,601.00
18/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	223	0	223	0	0.00
18/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	143	0	143	0	0.00
18/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	303	0	303	0	0.00
18/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 01-February-18			Bond Future	9.64	97.6409	9.6376	97.6409	0.00
18/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	726	1	726	1	0.00
18/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	882	1	882	1	0.00
18/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	804	1	804	1	0.00
18/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 03-May-18			Bond Future	9.70	94.9721	9.6965	94.9721	0.00
18/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	1566	2	1566	2	0.00
18/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	1642	2	1642	2	0.00
18/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	1490	2	1490	2	0.00
18/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R186 On 02-November-17			Bond Future	8.55	116.2658	8.5526	116.2658	165,744.00
18/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	2298	2	2298	2	0.00
18/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2884	3	2884	3	0.00
18/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2979	3	2979	3	0.00
18/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3475	4	3475	4	0.00
18/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2932	3	2932	3	0.00
18/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	706	1	706	1	0.00
18/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	512	0	512	0	5,000.00
18/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	670	1	670	1	0.00
18/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	978	1	978	1	3,750.00
18/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	687	1	687	1	0.00
18/08/2017	R186 On 01-February-18			Bond Future	8.60	113.1002	8.5997	113.1002	198.00
18/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1930	2	1930	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
18/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	422	0	422	0	1,460.00
18/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3809	4	3809	4	0.00
18/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4972	5	4972	5	0.00
18/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3634	4	3634	4	0.00
18/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3721	4	3721	4	0.00
18/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2781	3	2781	3	0.00
18/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3678	4	3678	4	0.00
18/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1214	1	1214	1	6,200.00
18/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	798	1	798	1	820.00
18/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1296	1	1296	1	0.00
18/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1797	2	1797	2	820.00
18/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1275	1	1275	1	0.00
18/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1255	1	1255	1	0.00
18/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2589	3	2589	3	0.00
18/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6205	6	6205	6	0.00
18/08/2017	R186 On 03-May-18			Bond Future	8.64	115.2220	8.6440	115.2220	0.00
18/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3835	4	3835	4	0.00
18/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3795	4	3795	4	0.00
18/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3757	4	3757	4	0.00
18/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2041	2	2041	2	0.00
18/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2065	2	2065	2	0.00
18/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2017	2	2017	2	0.00
18/08/2017	R197 On 02-November-17			Bond Future	301.22	301.2371	301.2219	301.2371	2,350.00
18/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	3938	4	3938	4	0.00
18/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	3928	4	3928	4	0.00
18/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	3948	4	3948	4	0.00
18/08/2017	R197 On 01-February-18			Bond Future	299.81	299.8205	299.8085	299.8205	0.00
18/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1851	2	1851	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
18/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1861	2	1861	2	0.00
18/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1871	2	1871	2	0.00
18/08/2017	R197 On 03-May-18			Bond Future	305.57	305.5827	305.5651	305.5827	0.00
18/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1125	1	1125	1	0.00
18/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	1105	1	1105	1	0.00
18/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1115	1	1115	1	0.00
18/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 02-November-17			Bond Future	241.42	241.4362	241.4249	241.4362	28,758.00
18/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12475	12	12475	12	0.00
18/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12485	12	12485	12	0.00
18/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12465	12	12465	12	0.00
18/08/2017	R202 On 01-February-18			Bond Future	242.20	242.2066	242.1976	242.2066	0.00
18/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6872	7	6872	7	0.00
18/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6862	7	6862	7	0.00
18/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6882	7	6882	7	0.00
18/08/2017	R202 On 03-May-18			Bond Future	246.85	246.8614	246.8481	246.8614	0.00
18/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	642	1	642	1	0.00
18/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	622	1	622	1	0.00
18/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	632	1	632	1	0.00
18/08/2017	R204 On 02-November-17			Bond Future	6.97	104.1364	6.9716	104.1364	47,386.00
18/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	828	1	828	1	0.00
18/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	839	1	839	1	0.00
18/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	817	1	817	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
18/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R204 On 01-February-18			Bond Future	6.83	102.0100	6.8343	102.0100	0.00
18/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	412	0	412	0	0.00
18/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	426	0	426	0	0.00
18/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	419	0	419	0	0.00
18/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	63	0	63	0	0.00
18/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	61	0	61	0	0.00
18/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	64	0	64	0	0.00
18/08/2017	R204 On 03-May-18			Bond Future	6.53	103.9238	6.5293	103.9238	0.00
18/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	395	0	395	0	0.00
18/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	400	0	400	0	0.00
18/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	390	0	390	0	0.00
18/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	58	0	58	0	0.00
18/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	56	0	56	0	0.00
18/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	55	0	55	0	0.00
18/08/2017	R207 On 02-November-17			Bond Future	7.27	102.2618	7.2668	102.2618	40,855.00
18/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1506	2	1506	2	0.00
18/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1545	2	1545	2	0.00
18/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1526	2	1526	2	0.00
18/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	2	0	2	0	0.00
18/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
18/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
18/08/2017	R207 On 01-February-18			Bond Future	7.24	100.4980	7.2392	100.4980	0.00
18/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	822	1	822	1	0.00
18/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	849	1	849	1	0.00
18/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	836	1	836	1	0.00
18/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	182	0	182	0	0.00
18/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	174	0	174	0	0.00
18/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	178	0	178	0	0.00
18/08/2017	R207 On 03-May-18			Bond Future	7.19	102.3834	7.1934	102.3834	0.00
18/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	856	1	856	1	0.00
18/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	845	1	845	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
18/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	834	1	834	1	0.00
18/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	257	0	257	0	0.00
18/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	262	0	262	0	0.00
18/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	253	0	253	0	0.00
18/08/2017	R208 On 02-November-17			Bond Future	7.44	98.7276	7.4374	98.7276	32,544.00
18/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2201	2	2201	2	0.00
18/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2174	2	2174	2	0.00
18/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2146	2	2146	2	0.00
18/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	8	0	8	0	0.00
18/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	8	0	8	0	0.00
18/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	7	0	7	0	0.00
18/08/2017	R208 On 01-February-18			Bond Future	7.44	100.5400	7.4396	100.5400	0.00
18/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1386	1	1386	1	0.00
18/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1406	1	1406	1	0.00
18/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1366	1	1366	1	0.00
18/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	308	0	308	0	0.00
18/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	301	0	301	0	0.00
18/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	294	0	294	0	0.00
18/08/2017	R208 On 03-May-18			Bond Future	7.43	99.0247	7.4254	99.0247	0.00
18/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1340	1	1340	1	0.00
18/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1375	1	1375	1	0.00
18/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1357	1	1357	1	0.00
18/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	455	0	455	0	0.00
18/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	463	0	463	0	0.00
18/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	471	0	471	0	0.00
18/08/2017	R209 On 02-November-17			Bond Future	9.54	72.4574	9.5359	72.4574	101,526.00
18/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1650	2	1650	2	0.00
18/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3630	4	3630	4	0.00
18/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1716	2	1716	2	0.00
18/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2504	3	2504	3	0.00
18/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1683	2	1683	2	0.00
18/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1854	2	1854	2	0.00
18/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	1092	1	1092	1	1,350.00
18/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	448	0	448	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
18/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6771	7	6771	7	0.00
18/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	30	0	30	0	2,800.00
18/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	3069	3	3069	3	0.00
18/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1722	2	1722	2	0.00
18/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1085	1	1085	1	6,500.00
18/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1558	2	1558	2	1,350.00
18/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2496	2	2496	2	0.00
18/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9114	9	9114	9	0.00
18/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	809	1	809	1	1,350.00
18/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1756	2	1756	2	0.00
18/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4192	4	4192	4	0.00
18/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	118	0	118	0	1,300.00
18/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	607	1	607	1	3,360.00
18/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1688	2	1688	2	0.00
18/08/2017	R209 On 01-February-18			Bond Future	9.59	73.7874	9.5922	73.7874	0.00
18/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2940	3	2940	3	0.00
18/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2976	3	2976	3	0.00
18/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4510	5	4510	5	0.00
18/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	3012	3	3012	3	0.00
18/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	4081	4	4081	4	0.00
18/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1442	1	1442	1	7,500.00
18/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1246	1	1246	1	3,000.00
18/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2132	2	2132	2	0.00
18/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2162	2	2162	2	0.00
18/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2103	2	2103	2	0.00
18/08/2017	R209 On 03-May-18			Bond Future	9.65	72.0222	9.6458	72.0222	0.00
18/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3917	4	3917	4	0.00
18/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3954	4	3954	4	0.00
18/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3880	4	3880	4	0.00
18/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2618	3	2618	3	0.00
18/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2563	3	2563	3	0.00
18/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2590	3	2590	3	0.00
18/08/2017	R210 On 02-November-17			Bond Future	186.14	186.1515	186.1423	186.1515	2,179.00
18/08/2017	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
18/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5928	6	5928	6	0.00
18/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	5948	6	5948	6	0.00
18/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5938	6	5938	6	0.00
18/08/2017	R210 On 01-February-18			Bond Future	189.62	189.6319	189.6245	189.6319	0.00
18/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2755	3	2755	3	0.00
18/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2745	3	2745	3	0.00
18/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2735	3	2735	3	0.00
18/08/2017	R210 On 03-May-18			Bond Future	190.82	190.8276	190.8168	190.8276	0.00
18/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	633	1	633	1	0.00
18/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	623	1	623	1	0.00
18/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	643	1	643	1	0.00
18/08/2017	R212 On 02-November-17			Bond Future	151.05	151.0585	151.0508	151.0585	4,282.00
18/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1359	1	1359	1	0.00
18/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1369	1	1369	1	0.00
18/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1349	1	1349	1	0.00
18/08/2017	R212 On 01-February-18			Bond Future	151.82	151.8229	151.8168	151.8229	0.00
18/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2873	3	2873	3	0.00
18/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2883	3	2883	3	0.00
18/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2893	3	2893	3	0.00
18/08/2017	R212 On 03-May-18			Bond Future	154.73	154.7407	154.7318	154.7407	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
18/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	452	0	452	0	0.00
18/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	432	0	432	0	0.00
18/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	442	0	442	0	0.00
18/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
18/08/2017	R213 On 02-November-17			Bond Future	9.21	84.6645	9.2111	84.6645	62,970.00
18/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	2112	2	2112	2	0.00
18/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	2151	2	2151	2	0.00
18/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	2073	2	2073	2	0.00
18/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1218	1	1218	1	0.00
18/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1191	1	1191	1	0.00
18/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1164	1	1164	1	0.00
18/08/2017	R213 On 01-February-18			Bond Future	9.27	86.2188	9.2690	86.2188	0.00
18/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	3017	3	3017	3	0.00
18/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2979	3	2979	3	0.00
18/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2942	3	2942	3	0.00
18/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	1993	2	1993	2	0.00
18/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2020	2	2020	2	0.00
18/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	1965	2	1965	2	0.00
18/08/2017	R213 On 03-May-18			Bond Future	9.32	84.2865	9.3203	84.2865	0.00
18/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3938	4	3938	4	0.00
18/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3975	4	3975	4	0.00
18/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	4013	4	4013	4	0.00
18/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2348	2	2348	2	0.00
18/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2399	2	2399	2	0.00
18/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2374	2	2374	2	0.00
18/08/2017	R214 On 02-November-17			Bond Future	9.67	72.1375	9.6669	72.1375	44,022.00
18/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1501	2	1501	2	0.00
18/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1564	2	1564	2	0.00
18/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1532	2	1532	2	0.00
18/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2074	2	2074	2	0.00
18/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2113	2	2113	2	0.00
18/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2035	2	2035	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
18/08/2017	R214 On 01-February-18			Bond Future	9.73	73.4619	9.7255	73.4619	0.00
18/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	3025	3	3025	3	0.00
18/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	3099	3	3099	3	0.00
18/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	3062	3	3062	3	0.00
18/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2345	2	2345	2	0.00
18/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2314	2	2314	2	0.00
18/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2375	2	2375	2	0.00
18/08/2017	R214 On 03-May-18			Bond Future	9.78	71.5438	9.7782	71.5438	0.00
18/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	4134	4	4134	4	0.00
18/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	4172	4	4172	4	0.00
18/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	4096	4	4096	4	0.00
18/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	2801	3	2801	3	0.00
18/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2772	3	2772	3	0.00
18/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2744	3	2744	3	0.00
18/08/2017	R248 On 02-November-17			Bond Future	9.76	91.9401	9.7643	91.9401	75,989.00
18/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1902	2	1902	2	0.00
18/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1863	2	1863	2	0.00
18/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1825	2	1825	2	0.00
18/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	2935	3	2935	3	0.00
18/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	2832	3	2832	3	0.00
18/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	2883	3	2883	3	0.00
18/08/2017	R248 On 01-February-18			Bond Future	9.83	93.6280	9.8259	93.6280	170.00
18/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3828	4	3828	4	0.00
18/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3921	4	3921	4	0.00
18/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3874	4	3874	4	0.00
18/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3271	3	3271	3	0.00
18/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3191	3	3191	3	0.00
18/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3231	3	3231	3	0.00
18/08/2017	R248 On 03-May-18			Bond Future	9.88	90.9473	9.8815	90.9473	0.00
18/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	5246	5	5246	5	0.00
18/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	5199	5	5199	5	0.00
18/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	5151	5	5151	5	0.00
18/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3679	4	3679	4	0.00
18/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3716	4	3716	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3643	4	3643	4	0.00
