



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
25/08/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	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
25/08/2017	2025 On 02-November-17			Bond Future	129.65	129.5677	129.6497	129.5677	2,291.00
25/08/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 02-November-17	132.97	Put	Bond Future	3320	3	3320	3	0.00
25/08/2017	2025 On 02-November-17	132.98	Put	Bond Future	3330	3	3330	3	0.00
25/08/2017	2025 On 02-November-17	132.96	Put	Bond Future	3310	3	3310	3	0.00
25/08/2017	2025 On 01-February-18			Bond Future	130.73	130.6415	130.7266	130.6415	0.00
25/08/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 01-February-18	133.90	Put	Bond Future	3173	3	3173	3	0.00
25/08/2017	2025 On 01-February-18	133.88	Put	Bond Future	3153	3	3153	3	0.00
25/08/2017	2025 On 01-February-18	133.89	Put	Bond Future	3163	3	3163	3	0.00
25/08/2017	2025 On 03-May-18			Bond Future	133.23	133.1445	133.2278	133.1445	0.00
25/08/2017	2025 On 03-May-18	133.22	Call	Bond Future	8	0	8	0	0.00
25/08/2017	2025 On 03-May-18	133.21	Call	Bond Future	18	0	18	0	0.00
25/08/2017	2025 On 03-May-18	133.20	Call	Bond Future	28	0	28	0	0.00
25/08/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2029 On 02-November-17			Bond Future	100.19	100.1919	100.1869	100.1919	1,370.00
25/08/2017	2029 On 01-February-18			Bond Future	102.06	102.0676	102.0637	102.0676	0.00
25/08/2017	2029 On 03-May-18			Bond Future	102.99	102.9952	102.9886	102.9952	0.00
25/08/2017	2030 On 02-November-17			Bond Future	9.16	93.7612	9.1609	93.7612	56,015.00
25/08/2017	2030 On 02-November-17	9.34	Call	Bond Future	1214	1	1214	1	0.00
25/08/2017	2030 On 02-November-17	9.35	Call	Bond Future	1282	1	1282	1	0.00
25/08/2017	2030 On 02-November-17	9.36	Call	Bond Future	1349	1	1349	1	0.00
25/08/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 01-February-18			Bond Future	9.22	91.4789	9.2168	91.4789	0.00
25/08/2017	2030 On 01-February-18	9.38	Call	Bond Future	1090	1	1090	1	0.00
25/08/2017	2030 On 01-February-18	9.39	Call	Bond Future	1156	1	1156	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
25/08/2017	2030 On 01-February-18	9.37	Call	Bond Future	1023	1	1023	1	0.00
25/08/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 03-May-18			Bond Future	9.27	93.1905	9.2749	93.1905	0.00
25/08/2017	2030 On 03-May-18	9.49	Call	Bond Future	1410	1	1410	1	0.00
25/08/2017	2030 On 03-May-18	9.51	Call	Bond Future	1540	2	1540	2	0.00
25/08/2017	2030 On 03-May-18	9.50	Call	Bond Future	1475	2	1475	2	0.00
25/08/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2032 On 02-November-17			Bond Future	9.42	91.8630	9.4160	91.8630	33,318.00
25/08/2017	2032 On 02-November-17	9.48	Call	Bond Future	1950	2	1950	2	0.00
25/08/2017	2032 On 02-November-17	9.49	Call	Bond Future	1990	2	1990	2	0.00
25/08/2017	2032 On 02-November-17	9.50	Call	Bond Future	2030	2	2030	2	0.00
25/08/2017	2032 On 02-November-17	9.50	Put	Bond Future	1421	1	1421	1	0.00
25/08/2017	2032 On 02-November-17	9.48	Put	Bond Future	1486	1	1486	1	0.00
25/08/2017	2032 On 02-November-17	9.49	Put	Bond Future	1453	1	1453	1	0.00
25/08/2017	2032 On 01-February-18			Bond Future	9.48	93.5505	9.4783	93.5505	0.00
25/08/2017	2032 On 01-February-18	9.30	Call	Bond Future	2064	2	2064	2	7,800.00
25/08/2017	2032 On 01-February-18	9.57	Call	Bond Future	3026	3	3026	3	0.00
25/08/2017	2032 On 01-February-18	9.20	Call	Bond Future	1763	2	1763	2	7,500.00
25/08/2017	2032 On 01-February-18	9.56	Call	Bond Future	2987	3	2987	3	0.00
25/08/2017	2032 On 01-February-18	9.55	Call	Bond Future	2948	3	2948	3	0.00
25/08/2017	2032 On 01-February-18	9.45	Call	Bond Future	2575	3	2575	3	750.00
25/08/2017	2032 On 01-February-18	9.40	Call	Bond Future	2398	2	2398	2	6,800.00
25/08/2017	2032 On 01-February-18	9.56	Put	Bond Future	2403	2	2403	2	0.00
25/08/2017	2032 On 01-February-18	9.20	Put	Bond Future	3793	4	3793	4	0.00
25/08/2017	2032 On 01-February-18	9.55	Put	Bond Future	2436	2	2436	2	0.00
25/08/2017	2032 On 01-February-18	9.45	Put	Bond Future	2778	3	2778	3	0.00
25/08/2017	2032 On 01-February-18	9.40	Put	Bond Future	2962	3	2962	3	0.00
25/08/2017	2032 On 01-February-18	9.57	Put	Bond Future	2371	2	2371	2	0.00
25/08/2017	2032 On 01-February-18	9.30	Put	Bond Future	3357	3	3357	3	0.00
25/08/2017	2032 On 03-May-18			Bond Future	9.54	91.1438	9.5387	91.1438	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
25/08/2017	2032 On 03-May-18	9.70	Call	Bond Future	3947	4	3947	4	0.00
25/08/2017	2032 On 03-May-18	9.71	Call	Bond Future	3987	4	3987	4	0.00
25/08/2017	2032 On 03-May-18	9.72	Call	Bond Future	4026	4	4026	4	0.00
25/08/2017	2032 On 03-May-18	9.72	Put	Bond Future	2757	3	2757	3	0.00
25/08/2017	2032 On 03-May-18	9.70	Put	Bond Future	2816	3	2816	3	0.00
25/08/2017	2032 On 03-May-18	9.71	Put	Bond Future	2786	3	2786	3	0.00
25/08/2017	2033 On 02-November-17			Bond Future	104.36	104.3694	104.3644	104.3694	5,174.00
25/08/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 02-November-17	110.08	Put	Bond Future	5716	6	5716	6	0.00
25/08/2017	2033 On 02-November-17	110.07	Put	Bond Future	5706	6	5706	6	0.00
25/08/2017	2033 On 02-November-17	110.09	Put	Bond Future	5726	6	5726	6	0.00
25/08/2017	2033 On 01-February-18			Bond Future	106.32	106.3234	106.3194	106.3234	0.00
25/08/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 01-February-18	109.65	Put	Bond Future	3331	3	3331	3	0.00
25/08/2017	2033 On 01-February-18	109.66	Put	Bond Future	3341	3	3341	3	0.00
25/08/2017	2033 On 01-February-18	109.64	Put	Bond Future	3321	3	3321	3	0.00
25/08/2017	2033 On 03-May-18			Bond Future	107.26	107.2620	107.2553	107.2620	0.00
25/08/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2033 On 03-May-18	107.69	Put	Bond Future	435	0	435	0	0.00
25/08/2017	2033 On 03-May-18	107.70	Put	Bond Future	445	0	445	0	0.00
25/08/2017	2033 On 03-May-18	107.71	Put	Bond Future	455	0	455	0	0.00
25/08/2017	2037 On 02-November-17			Bond Future	9.76	91.6388	9.7569	91.6388	58,242.00
25/08/2017	2037 On 02-November-17	9.66	Call	Bond Future	1683	2	1683	2	0.00
25/08/2017	2037 On 02-November-17	9.67	Call	Bond Future	1719	2	1719	2	0.00
25/08/2017	2037 On 02-November-17	9.65	Call	Bond Future	1648	2	1648	2	0.00
25/08/2017	2037 On 02-November-17	9.65	Put	Bond Future	2497	2	2497	2	0.00
25/08/2017	2037 On 02-November-17	9.66	Put	Bond Future	2452	2	2452	2	0.00
25/08/2017	2037 On 02-November-17	9.67	Put	Bond Future	2408	2	2408	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
25/08/2017	2037 On 01-February-18			Bond Future	9.82	89.0672	9.8209	89.0672	160.00
25/08/2017	2037 On 01-February-18	9.83	Call	Bond Future	3052	3	3052	3	0.00
25/08/2017	2037 On 01-February-18	9.81	Call	Bond Future	2973	3	2973	3	0.00
25/08/2017	2037 On 01-February-18	9.82	Call	Bond Future	3013	3	3013	3	0.00
25/08/2017	2037 On 01-February-18	9.81	Put	Bond Future	3058	3	3058	3	0.00
25/08/2017	2037 On 01-February-18	9.83	Put	Bond Future	2981	3	2981	3	0.00
25/08/2017	2037 On 01-February-18	9.82	Put	Bond Future	3019	3	3019	3	0.00
25/08/2017	2037 On 03-May-18			Bond Future	9.89	90.7337	9.8865	90.7337	0.00
25/08/2017	2037 On 03-May-18	9.97	Call	Bond Future	4162	4	4162	4	0.00
25/08/2017	2037 On 03-May-18	9.99	Call	Bond Future	4244	4	4244	4	0.00
25/08/2017	2037 On 03-May-18	9.98	Call	Bond Future	4203	4	4203	4	0.00
25/08/2017	2037 On 03-May-18	9.98	Put	Bond Future	3489	3	3489	3	0.00
25/08/2017	2037 On 03-May-18	9.97	Put	Bond Future	3524	3	3524	3	0.00
25/08/2017	2037 On 03-May-18	9.99	Put	Bond Future	3455	3	3455	3	0.00
25/08/2017	2038 On 02-November-17			Bond Future	130.40	130.5080	130.3959	130.5080	19,544.00
25/08/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 02-November-17	136.81	Put	Bond Future	6414	6	6414	6	0.00
25/08/2017	2038 On 02-November-17	136.82	Put	Bond Future	6424	6	6424	6	0.00
25/08/2017	2038 On 02-November-17	136.80	Put	Bond Future	6404	6	6404	6	0.00
25/08/2017	2038 On 01-February-18			Bond Future	131.32	131.4305	131.3176	131.4305	0.00
25/08/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 01-February-18	136.93	Put	Bond Future	5612	5	5612	5	0.00
25/08/2017	2038 On 01-February-18	136.95	Put	Bond Future	5632	6	5632	6	0.00
25/08/2017	2038 On 01-February-18	136.94	Put	Bond Future	5622	6	5622	6	0.00
25/08/2017	2038 On 03-May-18			Bond Future	133.83	133.9487	133.8302	133.9487	0.00
25/08/2017	2038 On 03-May-18	132.27	Call	Bond Future	1560	2	1560	2	0.00
25/08/2017	2038 On 03-May-18	132.29	Call	Bond Future	1540	2	1540	2	0.00
25/08/2017	2038 On 03-May-18	132.28	Call	Bond Future	1550	2	1550	2	0.00
25/08/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00

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25/08/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2040 On 02-November-17			Bond Future	9.85	94.9715	9.8525	94.9715	15,719.00
25/08/2017	2040 On 02-November-17	9.66	Call	Bond Future	1495	2	1495	2	0.00
25/08/2017	2040 On 02-November-17	9.65	Call	Bond Future	1462	2	1462	2	0.00
25/08/2017	2040 On 02-November-17	9.67	Call	Bond Future	1529	2	1529	2	0.00
25/08/2017	2040 On 02-November-17	9.65	Put	Bond Future	3189	3	3189	3	0.00
25/08/2017	2040 On 02-November-17	9.66	Put	Bond Future	3135	3	3135	3	0.00
25/08/2017	2040 On 02-November-17	9.67	Put	Bond Future	3082	3	3082	3	0.00
25/08/2017	2040 On 01-February-18			Bond Future	9.92	92.2108	9.9173	92.2108	0.00
25/08/2017	2040 On 01-February-18	9.87	Call	Bond Future	3108	3	3108	3	0.00
25/08/2017	2040 On 01-February-18	9.89	Call	Bond Future	3190	3	3190	3	0.00
25/08/2017	2040 On 01-February-18	9.88	Call	Bond Future	3149	3	3149	3	0.00
25/08/2017	2040 On 01-February-18	9.88	Put	Bond Future	3459	3	3459	3	0.00
25/08/2017	2040 On 01-February-18	9.89	Put	Bond Future	3417	3	3417	3	0.00
25/08/2017	2040 On 01-February-18	9.87	Put	Bond Future	3502	3	3502	3	0.00
25/08/2017	2040 On 03-May-18			Bond Future	9.98	93.9362	9.9837	93.9362	0.00
25/08/2017	2040 On 03-May-18	10.07	Call	Bond Future	4492	5	4492	5	0.00
25/08/2017	2040 On 03-May-18	10.08	Call	Bond Future	4536	5	4536	5	0.00
25/08/2017	2040 On 03-May-18	10.06	Call	Bond Future	4449	5	4449	5	0.00
25/08/2017	2040 On 03-May-18	10.06	Put	Bond Future	3827	4	3827	4	0.00
25/08/2017	2040 On 03-May-18	10.07	Put	Bond Future	3789	4	3789	4	0.00
25/08/2017	2040 On 03-May-18	10.08	Put	Bond Future	3752	4	3752	4	0.00
25/08/2017	2044 On 02-November-17			Bond Future	9.87	91.9172	9.8709	91.9172	20,734.00
25/08/2017	2044 On 02-November-17	9.66	Call	Bond Future	1468	1	1468	1	0.00
25/08/2017	2044 On 02-November-17	9.68	Call	Bond Future	1535	2	1535	2	0.00
25/08/2017	2044 On 02-November-17	9.67	Call	Bond Future	1501	2	1501	2	0.00
25/08/2017	2044 On 02-November-17	9.67	Put	Bond Future	3236	3	3236	3	0.00
25/08/2017	2044 On 02-November-17	9.68	Put	Bond Future	3181	3	3181	3	0.00
25/08/2017	2044 On 02-November-17	9.66	Put	Bond Future	3290	3	3290	3	0.00
25/08/2017	2044 On 01-February-18			Bond Future	9.93	89.2255	9.9335	89.2255	0.00
25/08/2017	2044 On 01-February-18	9.89	Call	Bond Future	3182	3	3182	3	0.00
25/08/2017	2044 On 01-February-18	9.90	Call	Bond Future	3223	3	3223	3	0.00
25/08/2017	2044 On 01-February-18	9.91	Call	Bond Future	3265	3	3265	3	0.00
25/08/2017	2044 On 01-February-18	9.91	Put	Bond Future	3462	3	3462	3	0.00

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25/08/2017	2044 On 01-February-18	9.89	Put	Bond Future	3548	4	3548	4	0.00
25/08/2017	2044 On 01-February-18	9.90	Put	Bond Future	3505	3	3505	3	0.00
25/08/2017	2044 On 03-May-18			Bond Future	10.00	90.8949	9.9974	90.8949	0.00
25/08/2017	2044 On 03-May-18	10.11	Call	Bond Future	4687	5	4687	5	0.00
25/08/2017	2044 On 03-May-18	10.10	Call	Bond Future	4643	5	4643	5	0.00
25/08/2017	2044 On 03-May-18	10.09	Call	Bond Future	4599	5	4599	5	0.00
25/08/2017	2044 On 03-May-18	10.10	Put	Bond Future	3799	4	3799	4	0.00
25/08/2017	2044 On 03-May-18	10.09	Put	Bond Future	3837	4	3837	4	0.00
25/08/2017	2044 On 03-May-18	10.11	Put	Bond Future	3762	4	3762	4	0.00
25/08/2017	2046 On 02-November-17			Bond Future	123.86	123.6187	123.8640	123.6187	21,292.00
25/08/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 02-November-17	136.30	Put	Bond Future	12436	13	12436	13	0.00
25/08/2017	2046 On 02-November-17	136.32	Put	Bond Future	12456	13	12456	13	0.00
25/08/2017	2046 On 02-November-17	136.31	Put	Bond Future	12446	13	12446	13	0.00
25/08/2017	2046 On 01-February-18			Bond Future	126.18	125.9331	126.1843	125.9331	0.00
25/08/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 01-February-18	132.90	Put	Bond Future	6716	7	6716	7	0.00
25/08/2017	2046 On 01-February-18	132.91	Put	Bond Future	6726	7	6726	7	0.00
25/08/2017	2046 On 01-February-18	132.92	Put	Bond Future	6736	7	6736	7	0.00
25/08/2017	2046 On 03-May-18			Bond Future	126.98	126.7307	126.9834	126.7307	0.00
25/08/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2046 On 03-May-18	127.94	Put	Bond Future	957	1	957	1	0.00
25/08/2017	2046 On 03-May-18	127.95	Put	Bond Future	967	1	967	1	0.00
25/08/2017	2046 On 03-May-18	127.93	Put	Bond Future	947	1	947	1	0.00
25/08/2017	2050 On 02-November-17			Bond Future	133.35	133.3603	133.3538	133.3603	22,382.00
25/08/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
25/08/2017	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
25/08/2017	2050 On 02-November-17	144.65	Put	Bond Future	11296	11	11296	11	0.00
25/08/2017	2050 On 02-November-17	144.66	Put	Bond Future	11306	11	11306	11	0.00
25/08/2017	2050 On 02-November-17	144.67	Put	Bond Future	11316	11	11316	11	0.00
25/08/2017	2050 On 01-February-18			Bond Future	134.16	134.1658	134.1607	134.1658	0.00
25/08/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
25/08/2017	2050 On 01-February-18	140.24	Put	Bond Future	6079	6	6079	6	0.00
25/08/2017	2050 On 01-February-18	140.23	Put	Bond Future	6069	6	6069	6	0.00
25/08/2017	2050 On 01-February-18	140.25	Put	Bond Future	6089	6	6089	6	0.00
25/08/2017	2050 On 03-May-18			Bond Future	136.73	136.7364	136.7277	136.7364	0.00
25/08/2017	2050 On 03-May-18	135.61	Call	Bond Future	1118	1	1118	1	0.00
25/08/2017	2050 On 03-May-18	135.62	Call	Bond Future	1108	1	1108	1	0.00
25/08/2017	2050 On 03-May-18	135.63	Call	Bond Future	1098	1	1098	1	0.00
25/08/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
25/08/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
25/08/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	AL37 On 02-November-17			Index Future	558.98	558.8870	558.9830	558.8870	0.00
25/08/2017	AL37 On 01-February-18			Index Future	569.26	569.1540	569.2570	569.1540	0.00
25/08/2017	AL37 On 03-May-18			Index Future	579.90	579.8050	579.9010	579.8050	0.00
25/08/2017	AL7T On 02-November-17			Index Future	641.91	642.2750	641.9080	642.2750	0.00
25/08/2017	AL7T On 01-February-18			Index Future	653.71	654.0740	653.7060	654.0740	0.00
25/08/2017	AL7T On 03-May-18			Index Future	665.93	666.3140	665.9290	666.3140	0.00
25/08/2017	ALBI On 02-November-17			Index Future	576.09	576.6180	576.0900	576.6180	616.00
25/08/2017	ALBI On 01-February-18			Index Future	586.68	587.2120	586.6780	587.2120	0.00
25/08/2017	ALBI On 03-May-18			Index Future	597.65	598.2000	597.6470	598.2000	0.00
25/08/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	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
25/08/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2017	EL28 On 02-November-17			Bond Future	127.92	127.9248	127.9208	127.9248	0.00
25/08/2017	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
25/08/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5959	6	5959	6	0.00
25/08/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5969	6	5969	6	0.00
25/08/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5949	6	5949	6	0.00
25/08/2017	EL28 On 01-February-18			Bond Future	130.32	130.3196	130.3171	130.3196	0.00
25/08/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1983	2	1983	2	0.00
25/08/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1993	2	1993	2	0.00
25/08/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1973	2	1973	2	0.00
25/08/2017	EL28 On 03-May-18			Bond Future	132.81	132.8166	132.8105	132.8166	0.00
25/08/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
25/08/2017	EL28 On 03-May-18	133.18	Put	Bond Future	370	0	370	0	0.00
25/08/2017	EL28 On 03-May-18	133.19	Put	Bond Future	380	0	380	0	0.00
25/08/2017	EL28 On 03-May-18	133.20	Put	Bond Future	390	0	390	0	0.00
25/08/2017	ES33 On 02-November-17			Bond Future	10.85	76.1120	10.8536	76.1120	9,466.00
25/08/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1123	1	1123	1	0.00
25/08/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1184	1	1184	1	0.00
25/08/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1061	1	1061	1	0.00
25/08/2017	ES33 On 01-February-18			Bond Future	10.96	77.5103	10.9621	77.5103	0.00
25/08/2017	ES33 On 01-February-18	10.99	Call	Bond Future	166	0	166	0	0.00
25/08/2017	ES33 On 01-February-18	11.00	Call	Bond Future	225	0	225	0	0.00
25/08/2017	ES33 On 01-February-18	11.01	Call	Bond Future	284	0	284	0	0.00
25/08/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 03-May-18			Bond Future	11.07	75.1690	11.0672	75.1690	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
25/08/2017	ES33 On 03-May-18	11.20	Call	Bond Future	771	1	771	1	0.00
25/08/2017	ES33 On 03-May-18	11.22	Call	Bond Future	886	1	886	1	0.00
25/08/2017	ES33 On 03-May-18	11.21	Call	Bond Future	828	1	828	1	0.00
25/08/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
25/08/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
25/08/2017	ES42 On 02-November-17			Bond Future	11.08	78.8231	11.0830	78.8231	7,957.00
25/08/2017	ES42 On 01-February-18			Bond Future	11.19	80.2709	11.1873	80.2709	0.00
25/08/2017	ES42 On 03-May-18			Bond Future	11.29	77.5116	11.2935	77.5116	0.00
25/08/2017	GOVI On 02-November-17			GOVI	574.84	575.2590	574.8390	575.2590	670.00
25/08/2017	GOVI On 02-November-17	572.46	Call	GOVI	23790	3	23790	3	0.00
25/08/2017	GOVI On 02-November-17	572.45	Call	GOVI	23890	3	23890	3	0.00
25/08/2017	GOVI On 02-November-17	572.44	Call	GOVI	23990	3	23990	3	0.00
25/08/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 01-February-18			GOVI	585.40	585.8280	585.4040	585.8280	0.00
25/08/2017	GOVI On 01-February-18	581.03	Call	GOVI	43740	5	43740	5	0.00
25/08/2017	GOVI On 01-February-18	581.04	Call	GOVI	43640	5	43640	5	0.00
25/08/2017	GOVI On 01-February-18	581.02	Call	GOVI	43840	5	43840	5	0.00
25/08/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 03-May-18			GOVI	596.35	596.7910	596.3490	596.7910	0.00
25/08/2017	GOVI On 03-May-18	590.27	Call	GOVI	60790	7	60790	7	0.00
25/08/2017	GOVI On 03-May-18	590.29	Call	GOVI	60590	7	60590	7	0.00
25/08/2017	GOVI On 03-May-18	590.28	Call	GOVI	60690	7	60690	7	0.00
25/08/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
25/08/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
25/08/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2017	IGOV On 02-November-17			Index Future	250.94	250.9120	250.9380	250.9120	1,163.00
25/08/2017	IGOV On 01-February-18			Index Future	255.64	255.6090	255.6390	255.6090	0.00
25/08/2017	IGOV On 03-May-18			Index Future	260.53	260.5070	260.5300	260.5070	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
25/08/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
25/08/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
25/08/2017	IS01 On 21-December-17			Interest Rate Swap	99.74	99.7393	99.7404	99.7393	0.00
25/08/2017	IS01 On 15-March-18			Interest Rate Swap	99.61	99.6123	99.6138	99.6123	0.00
25/08/2017	IS01 On 21-June-18			Interest Rate Swap	99.67	99.6721	99.6700	99.6721	0.00
25/08/2017	IS01 On 20-September-18			Interest Rate Swap	99.75	99.7541	99.7451	99.7541	0.00
25/08/2017	IS02 On 18-December-17			Interest Rate Swap	99.77	99.7691	99.7707	99.7691	0.00
25/08/2017	IS02 On 16-March-18			Interest Rate Swap	98.89	98.8898	98.8907	98.8898	0.00
25/08/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3637	98.3625	98.3637	0.00
25/08/2017	IS02 On 21-September-18			Interest Rate Swap	98.21	98.2195	98.2104	98.2195	0.00
25/08/2017	IS02 On 21-December-18			Interest Rate Swap	98.48	98.4900	98.4800	98.4900	0.00
25/08/2017	IS02 On 15-March-19			Interest Rate Swap	98.78	98.7861	98.7753	98.7861	0.00
25/08/2017	IS02 On 21-June-19			Interest Rate Swap	99.07	99.0824	99.0701	99.0824	0.00
25/08/2017	IS02 On 20-September-19			Interest Rate Swap	99.39	99.4005	99.3903	99.4005	0.00
25/08/2017	IS05 On 17-December-20			Interest Rate Swap	95.34	95.3467	95.3377	95.3467	0.00
25/08/2017	IS05 On 16-March-21			Interest Rate Swap	94.53	94.5430	94.5280	94.5430	0.00
25/08/2017	IS05 On 15-June-21			Interest Rate Swap	93.70	93.7168	93.6976	93.7168	0.00
25/08/2017	IS05 On 21-September-21			Interest Rate Swap	93.85	93.8740	93.8547	93.8740	0.00
25/08/2017	IS05 On 21-December-21			Interest Rate Swap	96.04	96.0515	96.0371	96.0515	51.00
25/08/2017	IS05 On 15-March-22			Interest Rate Swap	96.15	96.1608	96.1527	96.1608	0.00
25/08/2017	IS05 On 21-June-22			Interest Rate Swap	97.35	97.3485	97.3482	97.3485	0.00
25/08/2017	IS05 On 20-September-22			Interest Rate Swap	99.55	99.5501	99.5548	99.5501	0.00
25/08/2017	IS10 On 17-December-25			Interest Rate Swap	94.23	94.1829	94.2346	94.1829	0.00
25/08/2017	IS10 On 16-March-26			Interest Rate Swap	91.24	91.1735	91.2388	91.1735	0.00
25/08/2017	IS10 On 15-June-26			Interest Rate Swap	89.99	89.9174	89.9936	89.9174	0.00
25/08/2017	IS10 On 21-September-26			Interest Rate Swap	92.17	92.0970	92.1745	92.0970	0.00
25/08/2017	IS10 On 21-December-26			Interest Rate Swap	95.97	95.9039	95.9720	95.9039	0.00
25/08/2017	IS10 On 15-March-27			Interest Rate Swap	94.52	94.4693	94.5246	94.4693	0.00
25/08/2017	IS10 On 21-June-27			Interest Rate Swap	96.61	96.5661	96.6055	96.5661	0.00
25/08/2017	IS10 On 20-September-27			Interest Rate Swap	100.34	100.3142	100.3422	100.3142	0.00
25/08/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/08/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/08/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/08/2017	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
25/08/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
25/08/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
25/08/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
25/08/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
25/08/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
25/08/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
25/08/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
25/08/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
25/08/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
25/08/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/08/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
25/08/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
25/08/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
25/08/2017	R023 On 02-November-17			Bond Future	7.87	100.8929	7.8723	100.8929	54,163.00
25/08/2017	R023 On 02-November-17	8.56	Call	Bond Future	2925	3	2925	3	0.00
25/08/2017	R023 On 02-November-17	8.57	Call	Bond Future	2964	3	2964	3	0.00
25/08/2017	R023 On 02-November-17	8.58	Call	Bond Future	3003	3	3003	3	0.00
25/08/2017	R023 On 02-November-17	8.57	Put	Bond Future	44	0	44	0	0.00
25/08/2017	R023 On 02-November-17	8.58	Put	Bond Future	42	0	42	0	0.00
25/08/2017	R023 On 02-November-17	8.56	Put	Bond Future	46	0	46	0	0.00
25/08/2017	R023 On 01-February-18			Bond Future	7.90	102.7465	7.9024	102.7465	0.00
25/08/2017	R023 On 01-February-18	8.32	Call	Bond Future	2268	2	2268	2	0.00
25/08/2017	R023 On 01-February-18	8.33	Call	Bond Future	2297	2	2297	2	0.00
25/08/2017	R023 On 01-February-18	8.31	Call	Bond Future	2239	2	2239	2	0.00
25/08/2017	R023 On 01-February-18	8.31	Put	Bond Future	589	1	589	1	0.00
25/08/2017	R023 On 01-February-18	8.32	Put	Bond Future	577	1	577	1	0.00
25/08/2017	R023 On 01-February-18	8.33	Put	Bond Future	566	1	566	1	0.00
25/08/2017	R023 On 03-May-18			Bond Future	7.92	100.7391	7.9211	100.7391	0.00
25/08/2017	R023 On 03-May-18	8.27	Call	Bond Future	2280	2	2280	2	0.00
25/08/2017	R023 On 03-May-18	8.29	Call	Bond Future	2332	2	2332	2	0.00
25/08/2017	R023 On 03-May-18	8.28	Call	Bond Future	2306	2	2306	2	0.00
25/08/2017	R023 On 03-May-18	8.29	Put	Bond Future	897	1	897	1	0.00
25/08/2017	R023 On 03-May-18	8.28	Put	Bond Future	910	1	910	1	0.00
25/08/2017	R023 On 03-May-18	8.27	Put	Bond Future	923	1	923	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
25/08/2017	R035 On 02-November-17			Bond Future	9.65	95.3842	9.6496	95.3842	18,280.00
25/08/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 02-November-17	9.59	Put	Bond Future	474	0	474	0	0.00
25/08/2017	R035 On 02-November-17	9.60	Put	Bond Future	395	0	395	0	0.00
25/08/2017	R035 On 02-November-17	9.61	Put	Bond Future	315	0	315	0	0.00
25/08/2017	R035 On 01-February-18			Bond Future	9.72	97.1366	9.7174	97.1366	0.00
25/08/2017	R035 On 01-February-18	9.73	Call	Bond Future	98	0	98	0	0.00
25/08/2017	R035 On 01-February-18	9.75	Call	Bond Future	254	0	254	0	0.00
25/08/2017	R035 On 01-February-18	9.74	Call	Bond Future	176	0	176	0	0.00
25/08/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 03-May-18			Bond Future	9.78	94.4537	9.7796	94.4537	0.00
25/08/2017	R035 On 03-May-18	9.90	Call	Bond Future	922	1	922	1	0.00
25/08/2017	R035 On 03-May-18	9.91	Call	Bond Future	998	1	998	1	0.00
25/08/2017	R035 On 03-May-18	9.89	Call	Bond Future	846	1	846	1	0.00
25/08/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R186 On 02-November-17			Bond Future	8.62	115.7669	8.6163	115.7669	164,581.00
25/08/2017	R186 On 02-November-17	8.75	Call	Bond Future	1950	2	1950	2	0.00
25/08/2017	R186 On 02-November-17	8.88	Call	Bond Future	2508	3	2508	3	0.00
25/08/2017	R186 On 02-November-17	8.90	Call	Bond Future	2600	3	2600	3	0.00
25/08/2017	R186 On 02-November-17	9.00	Call	Bond Future	3079	3	3079	3	0.00
25/08/2017	R186 On 02-November-17	8.89	Call	Bond Future	2554	3	2554	3	0.00
25/08/2017	R186 On 02-November-17	8.88	Put	Bond Future	758	1	758	1	0.00
25/08/2017	R186 On 02-November-17	9.00	Put	Bond Future	544	1	544	1	5,000.00
25/08/2017	R186 On 02-November-17	8.90	Put	Bond Future	718	1	718	1	0.00
25/08/2017	R186 On 02-November-17	8.75	Put	Bond Future	1058	1	1058	1	3,750.00
25/08/2017	R186 On 02-November-17	8.89	Put	Bond Future	738	1	738	1	0.00
25/08/2017	R186 On 01-February-18			Bond Future	8.67	112.5937	8.6659	112.5937	198.00
25/08/2017	R186 On 01-February-18	8.50	Call	Bond Future	1697	2	1697	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
25/08/2017	R186 On 01-February-18	7.75	Call	Bond Future	340	0	340	0	1,460.00
25/08/2017	R186 On 01-February-18	9.00	Call	Bond Future	3500	4	3500	4	0.00
25/08/2017	R186 On 01-February-18	9.25	Call	Bond Future	4623	5	4623	5	0.00
25/08/2017	R186 On 01-February-18	8.96	Call	Bond Future	3332	3	3332	3	0.00
25/08/2017	R186 On 01-February-18	8.98	Call	Bond Future	3415	3	3415	3	0.00
25/08/2017	R186 On 01-February-18	8.75	Call	Bond Future	2515	3	2515	3	0.00
25/08/2017	R186 On 01-February-18	8.97	Call	Bond Future	3373	3	3373	3	0.00
25/08/2017	R186 On 01-February-18	9.00	Put	Bond Future	1340	1	1340	1	6,200.00
25/08/2017	R186 On 01-February-18	9.25	Put	Bond Future	883	1	883	1	820.00
25/08/2017	R186 On 01-February-18	8.96	Put	Bond Future	1428	1	1428	1	0.00
25/08/2017	R186 On 01-February-18	8.75	Put	Bond Future	1966	2	1966	2	820.00
25/08/2017	R186 On 01-February-18	8.97	Put	Bond Future	1406	1	1406	1	0.00
25/08/2017	R186 On 01-February-18	8.98	Put	Bond Future	1383	1	1383	1	0.00
25/08/2017	R186 On 01-February-18	8.50	Put	Bond Future	2791	3	2791	3	0.00
25/08/2017	R186 On 01-February-18	7.75	Put	Bond Future	6558	7	6558	7	0.00
25/08/2017	R186 On 03-May-18			Bond Future	8.71	114.7005	8.7141	114.7005	0.00
25/08/2017	R186 On 03-May-18	8.93	Call	Bond Future	3560	4	3560	4	0.00
25/08/2017	R186 On 03-May-18	8.92	Call	Bond Future	3523	4	3523	4	0.00
25/08/2017	R186 On 03-May-18	8.91	Call	Bond Future	3486	4	3486	4	0.00
25/08/2017	R186 On 03-May-18	8.92	Put	Bond Future	2217	2	2217	2	0.00
25/08/2017	R186 On 03-May-18	8.91	Put	Bond Future	2243	2	2243	2	0.00
25/08/2017	R186 On 03-May-18	8.93	Put	Bond Future	2192	2	2192	2	0.00
25/08/2017	R197 On 02-November-17			Bond Future	301.13	301.1431	301.1276	301.1431	2,350.00
25/08/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 02-November-17	305.16	Put	Bond Future	4032	4	4032	4	0.00
25/08/2017	R197 On 02-November-17	305.15	Put	Bond Future	4022	4	4022	4	0.00
25/08/2017	R197 On 02-November-17	305.17	Put	Bond Future	4042	4	4042	4	0.00
25/08/2017	R197 On 01-February-18			Bond Future	299.72	299.7325	299.7202	299.7325	0.00
25/08/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 01-February-18	301.66	Put	Bond Future	1940	2	1940	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
25/08/2017	R197 On 01-February-18	301.67	Put	Bond Future	1950	2	1950	2	0.00
25/08/2017	R197 On 01-February-18	301.68	Put	Bond Future	1960	2	1960	2	0.00
25/08/2017	R197 On 03-May-18			Bond Future	305.45	305.4753	305.4548	305.4753	0.00
25/08/2017	R197 On 03-May-18	304.44	Call	Bond Future	1015	1	1015	1	0.00
25/08/2017	R197 On 03-May-18	304.46	Call	Bond Future	995	1	995	1	0.00
25/08/2017	R197 On 03-May-18	304.45	Call	Bond Future	1005	1	1005	1	0.00
25/08/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 02-November-17			Bond Future	241.36	241.3670	241.3553	241.3670	28,758.00
25/08/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 02-November-17	253.90	Put	Bond Future	12545	13	12545	13	0.00
25/08/2017	R202 On 02-November-17	253.91	Put	Bond Future	12555	13	12555	13	0.00
25/08/2017	R202 On 02-November-17	253.89	Put	Bond Future	12535	13	12535	13	0.00
25/08/2017	R202 On 01-February-18			Bond Future	242.13	242.1421	242.1331	242.1421	0.00
25/08/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 01-February-18	249.07	Put	Bond Future	6937	7	6937	7	0.00
25/08/2017	R202 On 01-February-18	249.06	Put	Bond Future	6927	7	6927	7	0.00
25/08/2017	R202 On 01-February-18	249.08	Put	Bond Future	6947	7	6947	7	0.00
25/08/2017	R202 On 03-May-18			Bond Future	246.77	246.7814	246.7658	246.7814	0.00
25/08/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R202 On 03-May-18	247.49	Put	Bond Future	724	1	724	1	0.00
25/08/2017	R202 On 03-May-18	247.47	Put	Bond Future	704	1	704	1	0.00
25/08/2017	R202 On 03-May-18	247.48	Put	Bond Future	714	1	714	1	0.00
25/08/2017	R204 On 02-November-17			Bond Future	6.90	104.1852	6.9025	104.1852	47,201.00
25/08/2017	R204 On 02-November-17	7.75	Call	Bond Future	902	1	902	1	0.00
25/08/2017	R204 On 02-November-17	7.76	Call	Bond Future	913	1	913	1	0.00
25/08/2017	R204 On 02-November-17	7.74	Call	Bond Future	891	1	891	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
25/08/2017	R204 On 02-November-17	7.74	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R204 On 02-November-17	7.75	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R204 On 02-November-17	7.76	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R204 On 01-February-18			Bond Future	6.74	102.0611	6.7428	102.0611	0.00
25/08/2017	R204 On 01-February-18	7.25	Call	Bond Future	469	0	469	0	0.00
25/08/2017	R204 On 01-February-18	7.27	Call	Bond Future	483	0	483	0	0.00
25/08/2017	R204 On 01-February-18	7.26	Call	Bond Future	476	0	476	0	0.00
25/08/2017	R204 On 01-February-18	7.26	Put	Bond Future	43	0	43	0	0.00
25/08/2017	R204 On 01-February-18	7.27	Put	Bond Future	41	0	41	0	0.00
25/08/2017	R204 On 01-February-18	7.25	Put	Bond Future	44	0	44	0	0.00
25/08/2017	R204 On 03-May-18			Bond Future	6.41	103.9709	6.4092	103.9709	0.00
25/08/2017	R204 On 03-May-18	7.09	Call	Bond Future	453	0	453	0	0.00
25/08/2017	R204 On 03-May-18	7.10	Call	Bond Future	458	0	458	0	0.00
25/08/2017	R204 On 03-May-18	7.08	Call	Bond Future	448	0	448	0	0.00
25/08/2017	R204 On 03-May-18	7.08	Put	Bond Future	43	0	43	0	0.00
25/08/2017	R204 On 03-May-18	7.09	Put	Bond Future	42	0	42	0	0.00
25/08/2017	R204 On 03-May-18	7.10	Put	Bond Future	41	0	41	0	0.00
25/08/2017	R207 On 02-November-17			Bond Future	7.29	102.1378	7.2852	102.1378	40,517.00
25/08/2017	R207 On 02-November-17	8.03	Call	Bond Future	1469	1	1469	1	0.00
25/08/2017	R207 On 02-November-17	8.05	Call	Bond Future	1508	1	1508	1	0.00
25/08/2017	R207 On 02-November-17	8.04	Call	Bond Future	1489	1	1489	1	0.00
25/08/2017	R207 On 02-November-17	8.03	Put	Bond Future	1	0	1	0	0.00
25/08/2017	R207 On 02-November-17	8.05	Put	Bond Future	1	0	1	0	0.00
25/08/2017	R207 On 02-November-17	8.04	Put	Bond Future	1	0	1	0	0.00
25/08/2017	R207 On 01-February-18			Bond Future	7.26	100.3731	7.2593	100.3731	0.00
25/08/2017	R207 On 01-February-18	7.60	Call	Bond Future	784	1	784	1	0.00
25/08/2017	R207 On 01-February-18	7.62	Call	Bond Future	811	1	811	1	0.00
25/08/2017	R207 On 01-February-18	7.61	Call	Bond Future	797	1	797	1	0.00
25/08/2017	R207 On 01-February-18	7.60	Put	Bond Future	180	0	180	0	0.00
25/08/2017	R207 On 01-February-18	7.62	Put	Bond Future	171	0	171	0	0.00
25/08/2017	R207 On 01-February-18	7.61	Put	Bond Future	176	0	176	0	0.00
25/08/2017	R207 On 03-May-18			Bond Future	7.22	102.2512	7.2202	102.2512	0.00
25/08/2017	R207 On 03-May-18	7.58	Call	Bond Future	818	1	818	1	0.00
25/08/2017	R207 On 03-May-18	7.57	Call	Bond Future	807	1	807	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
25/08/2017	R207 On 03-May-18	7.56	Call	Bond Future	796	1	796	1	0.00
25/08/2017	R207 On 03-May-18	7.57	Put	Bond Future	262	0	262	0	0.00
25/08/2017	R207 On 03-May-18	7.56	Put	Bond Future	266	0	266	0	0.00
25/08/2017	R207 On 03-May-18	7.58	Put	Bond Future	257	0	257	0	0.00
25/08/2017	R208 On 02-November-17			Bond Future	7.45	98.5875	7.4534	98.5875	32,537.00
25/08/2017	R208 On 02-November-17	8.20	Call	Bond Future	2153	2	2153	2	0.00
25/08/2017	R208 On 02-November-17	8.19	Call	Bond Future	2125	2	2125	2	0.00
25/08/2017	R208 On 02-November-17	8.18	Call	Bond Future	2097	2	2097	2	0.00
25/08/2017	R208 On 02-November-17	8.19	Put	Bond Future	6	0	6	0	0.00
25/08/2017	R208 On 02-November-17	8.18	Put	Bond Future	6	0	6	0	0.00
25/08/2017	R208 On 02-November-17	8.20	Put	Bond Future	5	0	5	0	0.00
25/08/2017	R208 On 01-February-18			Bond Future	7.46	100.3986	7.4565	100.3986	0.00
25/08/2017	R208 On 01-February-18	7.84	Call	Bond Future	1334	1	1334	1	0.00
25/08/2017	R208 On 01-February-18	7.85	Call	Bond Future	1354	1	1354	1	0.00
25/08/2017	R208 On 01-February-18	7.83	Call	Bond Future	1314	1	1314	1	0.00
25/08/2017	R208 On 01-February-18	7.83	Put	Bond Future	302	0	302	0	0.00
25/08/2017	R208 On 01-February-18	7.84	Put	Bond Future	295	0	295	0	0.00
25/08/2017	R208 On 01-February-18	7.85	Put	Bond Future	288	0	288	0	0.00
25/08/2017	R208 On 03-May-18			Bond Future	7.45	98.8759	7.4461	98.8759	0.00
25/08/2017	R208 On 03-May-18	7.77	Call	Bond Future	1289	1	1289	1	0.00
25/08/2017	R208 On 03-May-18	7.79	Call	Bond Future	1323	1	1323	1	0.00
25/08/2017	R208 On 03-May-18	7.78	Call	Bond Future	1306	1	1306	1	0.00
25/08/2017	R208 On 03-May-18	7.79	Put	Bond Future	456	0	456	0	0.00
25/08/2017	R208 On 03-May-18	7.78	Put	Bond Future	464	0	464	0	0.00
25/08/2017	R208 On 03-May-18	7.77	Put	Bond Future	472	0	472	0	0.00
25/08/2017	R209 On 02-November-17			Bond Future	9.61	72.0399	9.6134	72.0399	114,877.00
25/08/2017	R209 On 02-November-17	9.52	Call	Bond Future	1316	1	1316	1	0.00
25/08/2017	R209 On 02-November-17	10.00	Call	Bond Future	3169	3	3169	3	0.00
25/08/2017	R209 On 02-November-17	9.54	Call	Bond Future	1375	1	1375	1	0.00
25/08/2017	R209 On 02-November-17	9.75	Call	Bond Future	2099	2	2099	2	0.00
25/08/2017	R209 On 02-November-17	9.53	Call	Bond Future	1345	1	1345	1	0.00
25/08/2017	R209 On 02-November-17	9.58	Call	Bond Future	1500	2	1500	2	0.00
25/08/2017	R209 On 02-November-17	9.33	Call	Bond Future	828	1	828	1	1,350.00
25/08/2017	R209 On 02-November-17	9.00	Call	Bond Future	303	0	303	0	2,248.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2017	R209 On 02-November-17	10.60	Call	Bond Future	6256	6	6256	6	0.00
25/08/2017	R209 On 02-November-17	8.30	Call	Bond Future	14	0	14	0	2,800.00
25/08/2017	R209 On 02-November-17	9.88	Call	Bond Future	2631	3	2631	3	0.00
25/08/2017	R209 On 02-November-17	9.75	Put	Bond Future	1199	1	1199	1	6,500.00
25/08/2017	R209 On 02-November-17	9.53	Put	Bond Future	1903	2	1903	2	0.00
25/08/2017	R209 On 02-November-17	9.58	Put	Bond Future	1723	2	1723	2	1,350.00
25/08/2017	R209 On 02-November-17	9.33	Put	Bond Future	2751	3	2751	3	0.00
25/08/2017	R209 On 02-November-17	8.30	Put	Bond Future	9617	9	9617	9	0.00
25/08/2017	R209 On 02-November-17	9.52	Put	Bond Future	1941	2	1941	2	0.00
25/08/2017	R209 On 02-November-17	9.00	Put	Bond Future	4565	4	4565	4	0.00
25/08/2017	R209 On 02-November-17	10.60	Put	Bond Future	122	0	122	0	1,300.00
25/08/2017	R209 On 02-November-17	9.88	Put	Bond Future	890	1	890	1	1,350.00
25/08/2017	R209 On 02-November-17	10.00	Put	Bond Future	665	1	665	1	1,138.00
25/08/2017	R209 On 02-November-17	9.54	Put	Bond Future	1866	2	1866	2	0.00
25/08/2017	R209 On 01-February-18			Bond Future	9.67	73.3632	9.6718	73.3632	0.00
25/08/2017	R209 On 01-February-18	9.71	Call	Bond Future	2628	3	2628	3	0.00
25/08/2017	R209 On 01-February-18	10.10	Call	Bond Future	4127	4	4127	4	0.00
25/08/2017	R209 On 01-February-18	9.73	Call	Bond Future	2698	3	2698	3	0.00
25/08/2017	R209 On 01-February-18	9.72	Call	Bond Future	2663	3	2663	3	0.00
25/08/2017	R209 On 01-February-18	10.00	Call	Bond Future	3715	4	3715	4	0.00
25/08/2017	R209 On 01-February-18	10.00	Put	Bond Future	1604	2	1604	2	7,500.00
25/08/2017	R209 On 01-February-18	10.10	Put	Bond Future	1390	1	1390	1	3,000.00
25/08/2017	R209 On 01-February-18	9.72	Put	Bond Future	2347	2	2347	2	0.00
25/08/2017	R209 On 01-February-18	9.71	Put	Bond Future	2378	2	2378	2	0.00
25/08/2017	R209 On 01-February-18	9.73	Put	Bond Future	2316	2	2316	2	0.00
25/08/2017	R209 On 03-May-18			Bond Future	9.73	71.5866	9.7284	71.5866	0.00
25/08/2017	R209 On 03-May-18	9.85	Call	Bond Future	3548	4	3548	4	0.00
25/08/2017	R209 On 03-May-18	9.86	Call	Bond Future	3584	4	3584	4	0.00
25/08/2017	R209 On 03-May-18	9.84	Call	Bond Future	3513	4	3513	4	0.00
25/08/2017	R209 On 03-May-18	9.84	Put	Bond Future	2792	3	2792	3	0.00
25/08/2017	R209 On 03-May-18	9.86	Put	Bond Future	2735	3	2735	3	0.00
25/08/2017	R209 On 03-May-18	9.85	Put	Bond Future	2763	3	2763	3	0.00
25/08/2017	R210 On 02-November-17			Bond Future	186.09	186.0946	186.0852	186.0946	2,179.00
25/08/2017	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
25/08/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 02-November-17	192.07	Put	Bond Future	5985	6	5985	6	0.00
25/08/2017	R210 On 02-November-17	192.09	Put	Bond Future	6005	6	6005	6	0.00
25/08/2017	R210 On 02-November-17	192.08	Put	Bond Future	5995	6	5995	6	0.00
25/08/2017	R210 On 01-February-18			Bond Future	189.57	189.5786	189.5711	189.5786	0.00
25/08/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 01-February-18	192.38	Put	Bond Future	2809	3	2809	3	0.00
25/08/2017	R210 On 01-February-18	192.37	Put	Bond Future	2799	3	2799	3	0.00
25/08/2017	R210 On 01-February-18	192.36	Put	Bond Future	2789	3	2789	3	0.00
25/08/2017	R210 On 03-May-18			Bond Future	190.75	190.7622	190.7496	190.7622	0.00
25/08/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R210 On 03-May-18	191.45	Put	Bond Future	700	1	700	1	0.00
25/08/2017	R210 On 03-May-18	191.44	Put	Bond Future	690	1	690	1	0.00
25/08/2017	R210 On 03-May-18	191.46	Put	Bond Future	710	1	710	1	0.00
25/08/2017	R212 On 02-November-17			Bond Future	151.07	151.0735	151.0657	151.0735	4,247.00
25/08/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 02-November-17	152.41	Put	Bond Future	1344	1	1344	1	0.00
25/08/2017	R212 On 02-November-17	152.42	Put	Bond Future	1354	1	1354	1	0.00
25/08/2017	R212 On 02-November-17	152.40	Put	Bond Future	1334	1	1334	1	0.00
25/08/2017	R212 On 01-February-18			Bond Future	151.84	151.8419	151.8357	151.8419	0.00
25/08/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 01-February-18	154.69	Put	Bond Future	2854	3	2854	3	0.00
25/08/2017	R212 On 01-February-18	154.70	Put	Bond Future	2864	3	2864	3	0.00
25/08/2017	R212 On 01-February-18	154.71	Put	Bond Future	2874	3	2874	3	0.00
25/08/2017	R212 On 03-May-18			Bond Future	154.74	154.7512	154.7408	154.7512	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
25/08/2017	R212 On 03-May-18	154.28	Call	Bond Future	461	0	461	0	0.00
25/08/2017	R212 On 03-May-18	154.30	Call	Bond Future	441	0	441	0	0.00
25/08/2017	R212 On 03-May-18	154.29	Call	Bond Future	451	0	451	0	0.00
25/08/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
25/08/2017	R213 On 02-November-17			Bond Future	9.27	84.1771	9.2738	84.1771	63,381.00
25/08/2017	R213 On 02-November-17	9.35	Call	Bond Future	1809	2	1809	2	0.00
25/08/2017	R213 On 02-November-17	9.36	Call	Bond Future	1846	2	1846	2	0.00
25/08/2017	R213 On 02-November-17	9.34	Call	Bond Future	1772	2	1772	2	0.00
25/08/2017	R213 On 02-November-17	9.34	Put	Bond Future	1335	1	1335	1	0.00
25/08/2017	R213 On 02-November-17	9.35	Put	Bond Future	1305	1	1305	1	0.00
25/08/2017	R213 On 02-November-17	9.36	Put	Bond Future	1277	1	1277	1	0.00
25/08/2017	R213 On 01-February-18			Bond Future	9.33	85.7236	9.3337	85.7236	0.00
25/08/2017	R213 On 01-February-18	9.43	Call	Bond Future	2713	3	2713	3	0.00
25/08/2017	R213 On 01-February-18	9.42	Call	Bond Future	2677	3	2677	3	0.00
25/08/2017	R213 On 01-February-18	9.41	Call	Bond Future	2641	3	2641	3	0.00
25/08/2017	R213 On 01-February-18	9.42	Put	Bond Future	2115	2	2115	2	0.00
25/08/2017	R213 On 01-February-18	9.41	Put	Bond Future	2144	2	2144	2	0.00
25/08/2017	R213 On 01-February-18	9.43	Put	Bond Future	2086	2	2086	2	0.00
25/08/2017	R213 On 03-May-18			Bond Future	9.39	83.7780	9.3878	83.7780	0.00
25/08/2017	R213 On 03-May-18	9.56	Call	Bond Future	3623	4	3623	4	0.00
25/08/2017	R213 On 03-May-18	9.57	Call	Bond Future	3660	4	3660	4	0.00
25/08/2017	R213 On 03-May-18	9.58	Call	Bond Future	3696	4	3696	4	0.00
25/08/2017	R213 On 03-May-18	9.58	Put	Bond Future	2469	2	2469	2	0.00
25/08/2017	R213 On 03-May-18	9.56	Put	Bond Future	2522	2	2522	2	0.00
25/08/2017	R213 On 03-May-18	9.57	Put	Bond Future	2495	2	2495	2	0.00
25/08/2017	R214 On 02-November-17			Bond Future	9.75	71.6670	9.7498	71.6670	43,984.00
25/08/2017	R214 On 02-November-17	9.58	Call	Bond Future	1184	1	1184	1	0.00
25/08/2017	R214 On 02-November-17	9.60	Call	Bond Future	1240	1	1240	1	0.00
25/08/2017	R214 On 02-November-17	9.59	Call	Bond Future	1212	1	1212	1	0.00
25/08/2017	R214 On 02-November-17	9.59	Put	Bond Future	2329	2	2329	2	0.00
25/08/2017	R214 On 02-November-17	9.58	Put	Bond Future	2372	2	2372	2	0.00
25/08/2017	R214 On 02-November-17	9.60	Put	Bond Future	2286	2	2286	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
25/08/2017	R214 On 01-February-18			Bond Future	9.81	72.9836	9.8106	72.9836	0.00
25/08/2017	R214 On 01-February-18	9.82	Call	Bond Future	2645	3	2645	3	0.00
25/08/2017	R214 On 01-February-18	9.84	Call	Bond Future	2715	3	2715	3	0.00
25/08/2017	R214 On 01-February-18	9.83	Call	Bond Future	2680	3	2680	3	0.00
25/08/2017	R214 On 01-February-18	9.83	Put	Bond Future	2547	2	2547	2	0.00
25/08/2017	R214 On 01-February-18	9.84	Put	Bond Future	2515	2	2515	2	0.00
25/08/2017	R214 On 01-February-18	9.82	Put	Bond Future	2581	3	2581	3	0.00
25/08/2017	R214 On 03-May-18			Bond Future	9.87	71.0532	9.8663	71.0532	0.00
25/08/2017	R214 On 03-May-18	9.98	Call	Bond Future	3735	4	3735	4	0.00
25/08/2017	R214 On 03-May-18	9.99	Call	Bond Future	3771	4	3771	4	0.00
25/08/2017	R214 On 03-May-18	9.97	Call	Bond Future	3699	4	3699	4	0.00
25/08/2017	R214 On 03-May-18	9.97	Put	Bond Future	3003	3	3003	3	0.00
25/08/2017	R214 On 03-May-18	9.98	Put	Bond Future	2973	3	2973	3	0.00
25/08/2017	R214 On 03-May-18	9.99	Put	Bond Future	2943	3	2943	3	0.00
25/08/2017	R248 On 02-November-17			Bond Future	9.84	91.2570	9.8367	91.2570	78,989.00
25/08/2017	R248 On 02-November-17	9.66	Call	Bond Future	1525	2	1525	2	0.00
25/08/2017	R248 On 02-November-17	9.65	Call	Bond Future	1490	2	1490	2	0.00
25/08/2017	R248 On 02-November-17	9.64	Call	Bond Future	1456	2	1456	2	0.00
25/08/2017	R248 On 02-November-17	9.64	Put	Bond Future	3203	3	3203	3	0.00
25/08/2017	R248 On 02-November-17	9.66	Put	Bond Future	3091	3	3091	3	0.00
25/08/2017	R248 On 02-November-17	9.65	Put	Bond Future	3147	3	3147	3	0.00
25/08/2017	R248 On 01-February-18			Bond Future	9.90	92.9335	9.9004	92.9335	170.00
25/08/2017	R248 On 01-February-18	9.89	Call	Bond Future	3412	3	3412	3	0.00
25/08/2017	R248 On 01-February-18	9.91	Call	Bond Future	3500	4	3500	4	0.00
25/08/2017	R248 On 01-February-18	9.90	Call	Bond Future	3456	4	3456	4	0.00
25/08/2017	R248 On 01-February-18	9.89	Put	Bond Future	3502	3	3502	3	0.00
25/08/2017	R248 On 01-February-18	9.91	Put	Bond Future	3417	3	3417	3	0.00
25/08/2017	R248 On 01-February-18	9.90	Put	Bond Future	3459	3	3459	3	0.00
25/08/2017	R248 On 03-May-18			Bond Future	9.96	90.2354	9.9588	90.2354	0.00
25/08/2017	R248 On 03-May-18	10.07	Call	Bond Future	4808	5	4808	5	0.00
25/08/2017	R248 On 03-May-18	10.06	Call	Bond Future	4763	5	4763	5	0.00
25/08/2017	R248 On 03-May-18	10.05	Call	Bond Future	4717	5	4717	5	0.00
25/08/2017	R248 On 03-May-18	10.06	Put	Bond Future	3907	4	3907	4	0.00
25/08/2017	R248 On 03-May-18	10.05	Put	Bond Future	3946	4	3946	4	0.00

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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2017	R248 On 03-May-18	10.07	Put	Bond Future	3869	4	3869	4	0.00

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