



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 May 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	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
19/05/2017	2025 On 03-August-17			Bond Future	129.15	129.1265	129.1525	129.1265	2,414.00
19/05/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 03-August-17	133.96	Put	Bond Future	4807	5	4807	5	0.00
19/05/2017	2025 On 03-August-17	133.98	Put	Bond Future	4827	5	4827	5	0.00
19/05/2017	2025 On 03-August-17	133.97	Put	Bond Future	4817	5	4817	5	0.00
19/05/2017	2025 On 02-November-17			Bond Future	131.66	131.6310	131.6586	131.6310	0.00
19/05/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 02-November-17	132.97	Put	Bond Future	1311	1	1311	1	0.00
19/05/2017	2025 On 02-November-17	132.98	Put	Bond Future	1321	1	1321	1	0.00
19/05/2017	2025 On 02-November-17	132.96	Put	Bond Future	1301	1	1301	1	0.00
19/05/2017	2025 On 01-February-18			Bond Future	132.94	132.9114	132.9395	132.9114	0.00
19/05/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2025 On 01-February-18	133.89	Put	Bond Future	951	1	951	1	0.00
19/05/2017	2025 On 01-February-18	133.88	Put	Bond Future	941	1	941	1	0.00
19/05/2017	2025 On 01-February-18	133.90	Put	Bond Future	961	1	961	1	0.00
19/05/2017	2029 On 01-February-18			Bond Future	104.03	104.1182	104.0299	104.1182	0.00
19/05/2017	2030 On 03-August-17			Bond Future	9.16	90.8865	9.1623	90.8865	32,213.00
19/05/2017	2030 On 03-August-17	9.33	Call	Bond Future	1149	0	1149	0	0.00
19/05/2017	2030 On 03-August-17	9.34	Call	Bond Future	1216	0	1216	0	0.00
19/05/2017	2030 On 03-August-17	9.35	Call	Bond Future	1284	1	1284	1	0.00
19/05/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 02-November-17			Bond Future	9.21	92.6246	9.2062	92.6246	0.00
19/05/2017	2030 On 02-November-17	9.35	Call	Bond Future	973	0	973	0	0.00
19/05/2017	2030 On 02-November-17	9.36	Call	Bond Future	1040	0	1040	0	0.00
19/05/2017	2030 On 02-November-17	9.34	Call	Bond Future	906	0	906	0	0.00
19/05/2017	2030 On 02-November-17	9.35	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
19/05/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 01-February-18			Bond Future	9.25	90.4254	9.2482	90.4254	0.00
19/05/2017	2030 On 01-February-18	9.38	Call	Bond Future	879	0	879	0	0.00
19/05/2017	2030 On 01-February-18	9.37	Call	Bond Future	813	0	813	0	0.00
19/05/2017	2030 On 01-February-18	9.39	Call	Bond Future	945	0	945	0	0.00
19/05/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
19/05/2017	2032 On 03-August-17			Bond Future	9.32	93.6867	9.3158	93.6867	26,671.00
19/05/2017	2032 On 03-August-17	9.45	Call	Bond Future	2445	2	2445	2	0.00
19/05/2017	2032 On 03-August-17	9.43	Call	Bond Future	2361	2	2361	2	0.00
19/05/2017	2032 On 03-August-17	9.44	Call	Bond Future	2403	2	2403	2	0.00
19/05/2017	2032 On 03-August-17	9.45	Put	Bond Future	1456	2	1456	2	0.00
19/05/2017	2032 On 03-August-17	9.43	Put	Bond Future	1518	2	1518	2	0.00
19/05/2017	2032 On 03-August-17	9.44	Put	Bond Future	1487	2	1487	2	0.00
19/05/2017	2032 On 02-November-17			Bond Future	9.36	91.3205	9.3639	91.3205	0.00
19/05/2017	2032 On 02-November-17	9.48	Call	Bond Future	3354	3	3354	3	0.00
19/05/2017	2032 On 02-November-17	9.49	Call	Bond Future	3394	3	3394	3	0.00
19/05/2017	2032 On 02-November-17	9.50	Call	Bond Future	3434	3	3434	3	0.00
19/05/2017	2032 On 02-November-17	9.49	Put	Bond Future	2477	3	2477	3	0.00
19/05/2017	2032 On 02-November-17	9.48	Put	Bond Future	2509	3	2509	3	0.00
19/05/2017	2032 On 02-November-17	9.50	Put	Bond Future	2444	3	2444	3	0.00
19/05/2017	2032 On 01-February-18			Bond Future	9.41	93.1010	9.4102	93.1010	0.00
19/05/2017	2032 On 01-February-18	9.55	Call	Bond Future	4166	4	4166	4	0.00
19/05/2017	2032 On 01-February-18	9.56	Call	Bond Future	4206	4	4206	4	0.00
19/05/2017	2032 On 01-February-18	9.57	Call	Bond Future	4246	4	4246	4	0.00
19/05/2017	2032 On 01-February-18	9.56	Put	Bond Future	3132	4	3132	4	0.00
19/05/2017	2032 On 01-February-18	9.57	Put	Bond Future	3100	3	3100	3	0.00
19/05/2017	2032 On 01-February-18	9.55	Put	Bond Future	3163	4	3163	4	0.00
19/05/2017	2033 On 03-August-17			Bond Future	106.44	106.4219	106.4431	106.4219	6,134.00
19/05/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 03-August-17	113.13	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
19/05/2017	2033 On 03-August-17	113.12	Put	Bond Future	6677	7	6677	7	0.00
19/05/2017	2033 On 03-August-17	113.13	Put	Bond Future	6687	7	6687	7	0.00
19/05/2017	2033 On 03-August-17	113.14	Put	Bond Future	6697	7	6697	7	0.00
19/05/2017	2033 On 02-November-17			Bond Future	107.43	107.4091	107.4318	107.4091	0.00
19/05/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 02-November-17	110.08	Put	Bond Future	2648	3	2648	3	0.00
19/05/2017	2033 On 02-November-17	110.09	Put	Bond Future	2658	3	2658	3	0.00
19/05/2017	2033 On 02-November-17	110.07	Put	Bond Future	2638	3	2638	3	0.00
19/05/2017	2033 On 01-February-18			Bond Future	109.58	109.5572	109.5802	109.5572	0.00
19/05/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2033 On 01-February-18	109.64	Put	Bond Future	60	0	60	0	0.00
19/05/2017	2033 On 01-February-18	109.66	Put	Bond Future	80	0	80	0	0.00
19/05/2017	2033 On 01-February-18	109.65	Put	Bond Future	70	0	70	0	0.00
19/05/2017	2037 On 03-August-17			Bond Future	9.59	89.7313	9.5907	89.7313	57,059.00
19/05/2017	2037 On 03-August-17	9.58	Call	Bond Future	2128	2	2128	2	0.00
19/05/2017	2037 On 03-August-17	9.57	Call	Bond Future	2088	2	2088	2	0.00
19/05/2017	2037 On 03-August-17	9.56	Call	Bond Future	2049	2	2049	2	0.00
19/05/2017	2037 On 03-August-17	9.57	Put	Bond Future	2256	3	2256	3	0.00
19/05/2017	2037 On 03-August-17	9.58	Put	Bond Future	2215	3	2215	3	0.00
19/05/2017	2037 On 03-August-17	9.56	Put	Bond Future	2298	3	2298	3	0.00
19/05/2017	2037 On 02-November-17			Bond Future	9.64	91.4473	9.6393	91.4473	233.00
19/05/2017	2037 On 02-November-17	9.66	Call	Bond Future	3418	3	3418	3	0.00
19/05/2017	2037 On 02-November-17	9.67	Call	Bond Future	3459	3	3459	3	0.00
19/05/2017	2037 On 02-November-17	9.65	Call	Bond Future	3378	3	3378	3	0.00
19/05/2017	2037 On 02-November-17	9.67	Put	Bond Future	3213	4	3213	4	0.00
19/05/2017	2037 On 02-November-17	9.66	Put	Bond Future	3252	4	3252	4	0.00
19/05/2017	2037 On 02-November-17	9.65	Put	Bond Future	3292	4	3292	4	0.00
19/05/2017	2037 On 01-February-18			Bond Future	9.69	88.9749	9.6865	88.9749	0.00
19/05/2017	2037 On 01-February-18	9.82	Call	Bond Future	4705	4	4705	4	0.00
19/05/2017	2037 On 01-February-18	9.83	Call	Bond Future	4748	4	4748	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
19/05/2017	2037 On 01-February-18	9.81	Call	Bond Future	4662	4	4662	4	0.00
19/05/2017	2037 On 01-February-18	9.82	Put	Bond Future	3657	4	3657	4	0.00
19/05/2017	2037 On 01-February-18	9.83	Put	Bond Future	3622	4	3622	4	0.00
19/05/2017	2037 On 01-February-18	9.81	Put	Bond Future	3692	4	3692	4	0.00
19/05/2017	2038 On 03-August-17			Bond Future	130.85	131.0422	130.8524	131.0422	22,439.00
19/05/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 03-August-17	141.17	Put	Bond Future	10318	10	10318	10	0.00
19/05/2017	2038 On 03-August-17	141.16	Put	Bond Future	10308	10	10308	10	0.00
19/05/2017	2038 On 03-August-17	141.18	Put	Bond Future	10328	10	10328	10	0.00
19/05/2017	2038 On 02-November-17			Bond Future	133.39	133.5839	133.3913	133.5839	0.00
19/05/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 02-November-17	136.82	Put	Bond Future	3429	3	3429	3	0.00
19/05/2017	2038 On 02-November-17	136.80	Put	Bond Future	3409	3	3409	3	0.00
19/05/2017	2038 On 02-November-17	136.81	Put	Bond Future	3419	3	3419	3	0.00
19/05/2017	2038 On 01-February-18			Bond Future	134.54	134.7343	134.5378	134.7343	0.00
19/05/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2038 On 01-February-18	136.93	Put	Bond Future	2392	2	2392	2	0.00
19/05/2017	2038 On 01-February-18	136.94	Put	Bond Future	2402	2	2402	2	0.00
19/05/2017	2038 On 01-February-18	136.95	Put	Bond Future	2412	2	2412	2	0.00
19/05/2017	2040 On 03-August-17			Bond Future	9.68	92.9778	9.6815	92.9778	13,856.00
19/05/2017	2040 On 03-August-17	9.63	Call	Bond Future	2156	2	2156	2	0.00
19/05/2017	2040 On 03-August-17	9.62	Call	Bond Future	2116	2	2116	2	0.00
19/05/2017	2040 On 03-August-17	9.61	Call	Bond Future	2076	2	2076	2	0.00
19/05/2017	2040 On 03-August-17	9.62	Put	Bond Future	2649	3	2649	3	0.00
19/05/2017	2040 On 03-August-17	9.61	Put	Bond Future	2696	3	2696	3	0.00
19/05/2017	2040 On 03-August-17	9.63	Put	Bond Future	2603	3	2603	3	0.00
19/05/2017	2040 On 02-November-17			Bond Future	9.73	94.7559	9.7310	94.7559	0.00
19/05/2017	2040 On 02-November-17	9.66	Call	Bond Future	3319	3	3319	3	0.00

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19/05/2017	2040 On 02-November-17	9.67	Call	Bond Future	3360	3	3360	3	0.00
19/05/2017	2040 On 02-November-17	9.65	Call	Bond Future	3278	3	3278	3	0.00
19/05/2017	2040 On 02-November-17	9.67	Put	Bond Future	3884	4	3884	4	0.00
19/05/2017	2040 On 02-November-17	9.66	Put	Bond Future	3930	4	3930	4	0.00
19/05/2017	2040 On 02-November-17	9.65	Put	Bond Future	3975	5	3975	5	0.00
19/05/2017	2040 On 01-February-18			Bond Future	9.78	92.0976	9.7794	92.0976	0.00
19/05/2017	2040 On 01-February-18	9.87	Call	Bond Future	4945	4	4945	4	0.00
19/05/2017	2040 On 01-February-18	9.89	Call	Bond Future	5035	4	5035	4	0.00
19/05/2017	2040 On 01-February-18	9.88	Call	Bond Future	4990	4	4990	4	0.00
19/05/2017	2040 On 01-February-18	9.87	Put	Bond Future	4184	5	4184	5	0.00
19/05/2017	2040 On 01-February-18	9.88	Put	Bond Future	4145	5	4145	5	0.00
19/05/2017	2040 On 01-February-18	9.89	Put	Bond Future	4107	5	4107	5	0.00
19/05/2017	2044 On 03-August-17			Bond Future	9.75	89.8131	9.7461	89.8131	22,344.00
19/05/2017	2044 On 03-August-17	9.63	Call	Bond Future	1935	2	1935	2	0.00
19/05/2017	2044 On 03-August-17	9.62	Call	Bond Future	1897	2	1897	2	0.00
19/05/2017	2044 On 03-August-17	9.64	Call	Bond Future	1973	2	1973	2	0.00
19/05/2017	2044 On 03-August-17	9.62	Put	Bond Future	3002	4	3002	4	0.00
19/05/2017	2044 On 03-August-17	9.63	Put	Bond Future	2952	4	2952	4	0.00
19/05/2017	2044 On 03-August-17	9.64	Put	Bond Future	2902	3	2902	3	0.00
19/05/2017	2044 On 02-November-17			Bond Future	9.80	91.5306	9.7953	91.5306	200.00
19/05/2017	2044 On 02-November-17	9.66	Call	Bond Future	3123	3	3123	3	0.00
19/05/2017	2044 On 02-November-17	9.68	Call	Bond Future	3202	3	3202	3	0.00
19/05/2017	2044 On 02-November-17	9.67	Call	Bond Future	3162	3	3162	3	0.00
19/05/2017	2044 On 02-November-17	9.66	Put	Bond Future	4299	5	4299	5	0.00
19/05/2017	2044 On 02-November-17	9.67	Put	Bond Future	4251	5	4251	5	0.00
19/05/2017	2044 On 02-November-17	9.68	Put	Bond Future	4203	5	4203	5	0.00
19/05/2017	2044 On 01-February-18			Bond Future	9.84	88.9346	9.8434	88.9346	0.00
19/05/2017	2044 On 01-February-18	9.90	Call	Bond Future	4814	4	4814	4	0.00
19/05/2017	2044 On 01-February-18	9.91	Call	Bond Future	4857	4	4857	4	0.00
19/05/2017	2044 On 01-February-18	9.89	Call	Bond Future	4771	4	4771	4	0.00
19/05/2017	2044 On 01-February-18	9.90	Put	Bond Future	4335	5	4335	5	0.00
19/05/2017	2044 On 01-February-18	9.91	Put	Bond Future	4294	5	4294	5	0.00
19/05/2017	2044 On 01-February-18	9.89	Put	Bond Future	4376	5	4376	5	0.00
19/05/2017	2046 On 03-August-17			Bond Future	127.62	127.8576	127.6218	127.8576	22,790.00

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19/05/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 03-August-17	141.19	Put	Bond Future	13568	13	13568	13	0.00
19/05/2017	2046 On 03-August-17	141.17	Put	Bond Future	13548	13	13548	13	0.00
19/05/2017	2046 On 03-August-17	141.18	Put	Bond Future	13558	13	13558	13	0.00
19/05/2017	2046 On 02-November-17			Bond Future	128.51	128.7543	128.5148	128.7543	0.00
19/05/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 02-November-17	136.31	Put	Bond Future	7795	8	7795	8	0.00
19/05/2017	2046 On 02-November-17	136.32	Put	Bond Future	7805	8	7805	8	0.00
19/05/2017	2046 On 02-November-17	136.30	Put	Bond Future	7785	8	7785	8	0.00
19/05/2017	2046 On 01-February-18			Bond Future	131.09	131.3295	131.0850	131.3295	0.00
19/05/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2046 On 01-February-18	132.90	Put	Bond Future	1815	2	1815	2	0.00
19/05/2017	2046 On 01-February-18	132.91	Put	Bond Future	1825	2	1825	2	0.00
19/05/2017	2046 On 01-February-18	132.92	Put	Bond Future	1835	2	1835	2	0.00
19/05/2017	2050 On 03-August-17			Bond Future	135.31	135.8976	135.3051	135.8976	26,029.00
19/05/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 03-August-17	149.23	Put	Bond Future	13925	13	13925	13	0.00
19/05/2017	2050 On 03-August-17	149.24	Put	Bond Future	13935	13	13935	13	0.00
19/05/2017	2050 On 03-August-17	149.22	Put	Bond Future	13915	13	13915	13	0.00
19/05/2017	2050 On 02-November-17			Bond Future	137.93	138.5335	137.9307	138.5335	0.00
19/05/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 02-November-17	144.65	Put	Bond Future	6719	6	6719	6	0.00
19/05/2017	2050 On 02-November-17	144.66	Put	Bond Future	6729	6	6729	6	0.00
19/05/2017	2050 On 02-November-17	144.67	Put	Bond Future	6739	6	6739	6	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
19/05/2017	2050 On 01-February-18			Bond Future	139.00	139.6120	138.9972	139.6120	0.00
19/05/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/05/2017	2050 On 01-February-18	140.24	Put	Bond Future	1243	1	1243	1	0.00
19/05/2017	2050 On 01-February-18	140.25	Put	Bond Future	1253	1	1253	1	0.00
19/05/2017	2050 On 01-February-18	140.23	Put	Bond Future	1233	1	1233	1	0.00
19/05/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	AL37 On 03-August-17			Index Future	545.19	543.2200	545.1920	543.2200	0.00
19/05/2017	AL37 On 02-November-17			Index Future	555.62	553.6100	555.6230	553.6100	0.00
19/05/2017	AL37 On 01-February-18			Index Future	566.46	564.4040	566.4570	564.4040	0.00
19/05/2017	AL7T On 03-August-17			Index Future	626.36	622.2440	626.3580	622.2440	0.00
19/05/2017	AL7T On 02-November-17			Index Future	638.34	634.1460	638.3430	634.1460	0.00
19/05/2017	AL7T On 01-February-18			Index Future	650.79	646.5100	650.7890	646.5100	0.00
19/05/2017	ALBI On 03-August-17			Index Future	566.19	561.8890	566.1900	561.8890	600.00
19/05/2017	ALBI On 02-November-17			Index Future	577.02	572.6360	577.0240	572.6360	0.00
19/05/2017	ALBI On 01-February-18			Index Future	588.28	583.8010	588.2750	583.8010	0.00
19/05/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C186 On 21-December-26			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
19/05/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/05/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/05/2017	EL28 On 03-August-17			Bond Future	128.56	128.7698	128.5556	128.7698	0.00
19/05/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 03-August-17	135.17	Put	Bond Future	6614	6	6614	6	0.00
19/05/2017	EL28 On 03-August-17	135.16	Put	Bond Future	6604	6	6604	6	0.00
19/05/2017	EL28 On 03-August-17	135.18	Put	Bond Future	6624	6	6624	6	0.00
19/05/2017	EL28 On 02-November-17			Bond Future	129.31	129.5236	129.3063	129.5236	0.00
19/05/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 02-November-17	133.87	Put	Bond Future	4564	4	4564	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
19/05/2017	EL28 On 02-November-17	133.88	Put	Bond Future	4574	4	4574	4	0.00
19/05/2017	EL28 On 02-November-17	133.89	Put	Bond Future	4584	4	4584	4	0.00
19/05/2017	EL28 On 01-February-18			Bond Future	131.89	132.1140	131.8923	132.1140	0.00
19/05/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/05/2017	EL28 On 01-February-18	132.29	Put	Bond Future	398	0	398	0	0.00
19/05/2017	EL28 On 01-February-18	132.31	Put	Bond Future	418	0	418	0	0.00
19/05/2017	EL28 On 01-February-18	132.30	Put	Bond Future	408	0	408	0	0.00
19/05/2017	ES33 On 03-August-17			Bond Future	10.68	78.0718	10.6827	78.0718	9,466.00
19/05/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 03-August-17	10.53	Put	Bond Future	955	2	955	2	0.00
19/05/2017	ES33 On 03-August-17	10.54	Put	Bond Future	892	2	892	2	0.00
19/05/2017	ES33 On 03-August-17	10.55	Put	Bond Future	829	1	829	1	0.00
19/05/2017	ES33 On 02-November-17			Bond Future	10.77	75.7731	10.7723	75.7731	0.00
19/05/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 02-November-17	10.67	Put	Bond Future	629	1	629	1	0.00
19/05/2017	ES33 On 02-November-17	10.68	Put	Bond Future	567	1	567	1	0.00
19/05/2017	ES33 On 02-November-17	10.66	Put	Bond Future	691	1	691	1	0.00
19/05/2017	ES33 On 01-February-18			Bond Future	10.86	77.2505	10.8637	77.2505	0.00
19/05/2017	ES33 On 01-February-18	10.99	Call	Bond Future	754	0	754	0	0.00
19/05/2017	ES33 On 01-February-18	11.00	Call	Bond Future	813	0	813	0	0.00
19/05/2017	ES33 On 01-February-18	11.01	Call	Bond Future	872	0	872	0	0.00
19/05/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/05/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/05/2017	ES42 On 03-August-17			Bond Future	10.91	81.1050	10.9135	81.1050	7,957.00
19/05/2017	ES42 On 02-November-17			Bond Future	11.00	78.3946	11.0033	78.3946	0.00
19/05/2017	ES42 On 01-February-18			Bond Future	11.09	79.9230	11.0917	79.9230	0.00
19/05/2017	GOVI On 03-August-17			GOVI	564.52	560.2370	564.5180	560.2370	402.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2017	GOVI On 03-August-17	561.10	Call	GOVI	34180	0	34180	0	0.00
19/05/2017	GOVI On 03-August-17	561.11	Call	GOVI	34080	0	34080	0	0.00
19/05/2017	GOVI On 03-August-17	561.09	Call	GOVI	34280	0	34280	0	0.00
19/05/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	1	0	1	0.00
19/05/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	1	0	1	0.00
19/05/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	1	0	1	0.00
19/05/2017	GOVI On 02-November-17			GOVI	575.32	570.9530	575.3200	570.9530	0.00
19/05/2017	GOVI On 02-November-17	572.44	Call	GOVI	28800	0	28800	0	0.00
19/05/2017	GOVI On 02-November-17	572.45	Call	GOVI	28700	0	28700	0	0.00
19/05/2017	GOVI On 02-November-17	572.46	Call	GOVI	28600	0	28600	0	0.00
19/05/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	1	0	1	0.00
19/05/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	2	0	2	0.00
19/05/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	1	0	1	0.00
19/05/2017	GOVI On 01-February-18			GOVI	586.54	582.0850	586.5380	582.0850	0.00
19/05/2017	GOVI On 01-February-18	581.03	Call	GOVI	55080	1	55080	1	0.00
19/05/2017	GOVI On 01-February-18	581.02	Call	GOVI	55180	1	55180	1	0.00
19/05/2017	GOVI On 01-February-18	581.04	Call	GOVI	54980	1	54980	1	0.00
19/05/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
19/05/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
19/05/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
19/05/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2017	IGOV On 03-August-17			Index Future	250.58	251.1340	250.5800	251.1340	1,296.00
19/05/2017	IGOV On 02-November-17			Index Future	255.44	256.0050	255.4420	256.0050	0.00
19/05/2017	IGOV On 01-February-18			Index Future	260.55	261.1250	260.5510	261.1250	0.00
19/05/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
19/05/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
19/05/2017	IS01 On 15-June-17			Interest Rate Swap	99.61	99.6070	99.6070	99.6070	0.00
19/05/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6131	99.6115	99.6131	0.00
19/05/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8268	99.8207	99.8268	0.00
19/05/2017	IS01 On 15-March-18			Interest Rate Swap	99.77	99.7820	99.7699	99.7820	0.00
19/05/2017	IS01 On 21-June-18			Interest Rate Swap	99.95	99.9722	99.9469	99.9722	0.00
19/05/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8550	99.8489	99.8550	0.00
19/05/2017	IS02 On 16-March-18			Interest Rate Swap	99.05	99.0624	99.0504	99.0624	0.00
19/05/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.6587	98.6339	98.6587	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
19/05/2017	IS02 On 21-September-18			Interest Rate Swap	98.58	98.6190	98.5823	98.6190	0.00
19/05/2017	IS02 On 21-December-18			Interest Rate Swap	98.98	99.0300	98.9800	99.0300	0.00
19/05/2017	IS02 On 15-March-19			Interest Rate Swap	99.39	99.4541	99.3914	99.4541	0.00
19/05/2017	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8880	99.8092	99.8880	0.00
19/05/2017	IS05 On 17-December-20			Interest Rate Swap	96.59	96.7738	96.5942	96.7738	0.00
19/05/2017	IS05 On 16-March-21			Interest Rate Swap	95.85	96.0579	95.8529	96.0579	0.00
19/05/2017	IS05 On 15-June-21			Interest Rate Swap	95.08	95.3110	95.0792	95.3110	0.00
19/05/2017	IS05 On 21-September-21			Interest Rate Swap	95.28	95.5371	95.2753	95.5371	0.00
19/05/2017	IS05 On 21-December-21			Interest Rate Swap	97.47	97.7600	97.4718	97.7600	51.00
19/05/2017	IS05 On 15-March-22			Interest Rate Swap	97.62	97.9320	97.6185	97.9320	0.00
19/05/2017	IS05 On 21-June-22			Interest Rate Swap	98.83	99.1636	98.8256	99.1636	0.00
19/05/2017	IS10 On 17-December-25			Interest Rate Swap	95.81	96.3181	95.8072	96.3181	0.00
19/05/2017	IS10 On 16-March-26			Interest Rate Swap	92.83	93.3454	92.8266	93.3454	0.00
19/05/2017	IS10 On 15-June-26			Interest Rate Swap	91.58	92.1156	91.5785	92.1156	0.00
19/05/2017	IS10 On 21-September-26			Interest Rate Swap	93.72	94.2790	93.7152	94.2790	0.00
19/05/2017	IS10 On 21-December-26			Interest Rate Swap	97.46	98.0478	97.4580	98.0478	0.00
19/05/2017	IS10 On 15-March-27			Interest Rate Swap	96.04	96.6661	96.0388	96.6661	0.00
19/05/2017	IS10 On 21-June-27			Interest Rate Swap	98.09	98.7366	98.0905	98.7366	0.00
19/05/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/05/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/05/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/05/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/05/2017	JBAF On 21-June-17			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
19/05/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
19/05/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.24	92.7600	7.2400	92.7600	0.00
19/05/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
19/05/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
19/05/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
19/05/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/05/2017	JBAF On 20-March-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	1,500.00
19/05/2017	JBAF On 20-June-18			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
19/05/2017	JBAF On 19-September-18			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
19/05/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/05/2017	JBAF On 19-December-18			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	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
19/05/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
19/05/2017	R023 On 03-August-17			Bond Future	8.05	101.6230	8.0501	101.6230	32,302.00
19/05/2017	R023 On 03-August-17	8.58	Call	Bond Future	2529	2	2529	2	0.00
19/05/2017	R023 On 03-August-17	8.60	Call	Bond Future	2600	2	2600	2	0.00
19/05/2017	R023 On 03-August-17	8.59	Call	Bond Future	2564	2	2564	2	0.00
19/05/2017	R023 On 03-August-17	8.58	Put	Bond Future	242	0	242	0	0.00
19/05/2017	R023 On 03-August-17	8.59	Put	Bond Future	235	0	235	0	0.00
19/05/2017	R023 On 03-August-17	8.60	Put	Bond Future	228	0	228	0	0.00
19/05/2017	R023 On 02-November-17			Bond Future	8.07	99.6361	8.0694	99.6361	0.00
19/05/2017	R023 On 02-November-17	8.56	Call	Bond Future	2575	2	2575	2	0.00
19/05/2017	R023 On 02-November-17	8.57	Call	Bond Future	2605	2	2605	2	0.00
19/05/2017	R023 On 02-November-17	8.58	Call	Bond Future	2637	2	2637	2	0.00
19/05/2017	R023 On 02-November-17	8.57	Put	Bond Future	521	1	521	1	0.00
19/05/2017	R023 On 02-November-17	8.58	Put	Bond Future	511	1	511	1	0.00
19/05/2017	R023 On 02-November-17	8.56	Put	Bond Future	531	1	531	1	0.00
19/05/2017	R023 On 01-February-18			Bond Future	8.08	101.5788	8.0839	101.5788	0.00
19/05/2017	R023 On 01-February-18	8.32	Call	Bond Future	2208	2	2208	2	0.00
19/05/2017	R023 On 01-February-18	8.33	Call	Bond Future	2233	2	2233	2	0.00
19/05/2017	R023 On 01-February-18	8.31	Call	Bond Future	2184	2	2184	2	0.00
19/05/2017	R023 On 01-February-18	8.32	Put	Bond Future	1257	1	1257	1	0.00
19/05/2017	R023 On 01-February-18	8.33	Put	Bond Future	1241	1	1241	1	0.00
19/05/2017	R023 On 01-February-18	8.31	Put	Bond Future	1273	1	1273	1	0.00
19/05/2017	R035 On 03-August-17			Bond Future	9.49	97.7742	9.4918	97.7742	9,951.00
19/05/2017	R035 On 03-August-17	9.50	Call	Bond Future	67	0	67	0	0.00
19/05/2017	R035 On 03-August-17	9.51	Call	Bond Future	148	0	148	0	0.00
19/05/2017	R035 On 03-August-17	9.52	Call	Bond Future	229	0	229	0	0.00
19/05/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	1	0	1	0.00
19/05/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	1	0	1	0.00
19/05/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	1	0	1	0.00
19/05/2017	R035 On 02-November-17			Bond Future	9.54	95.1432	9.5432	95.1432	0.00
19/05/2017	R035 On 02-November-17	9.60	Call	Bond Future	455	0	455	0	0.00
19/05/2017	R035 On 02-November-17	9.59	Call	Bond Future	375	0	375	0	0.00
19/05/2017	R035 On 02-November-17	9.61	Call	Bond Future	534	0	534	0	0.00
19/05/2017	R035 On 02-November-17	9.61	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
19/05/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	1	0	1	0.00
19/05/2017	R035 On 01-February-18			Bond Future	9.59	96.9981	9.5940	96.9981	0.00
19/05/2017	R035 On 01-February-18	9.73	Call	Bond Future	1070	0	1070	0	0.00
19/05/2017	R035 On 01-February-18	9.75	Call	Bond Future	1226	0	1226	0	0.00
19/05/2017	R035 On 01-February-18	9.74	Call	Bond Future	1148	0	1148	0	0.00
19/05/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R186 On 03-August-17			Bond Future	8.68	112.0660	8.6838	112.0660	88,907.00
19/05/2017	R186 On 03-August-17	8.90	Call	Bond Future	2472	2	2472	2	0.00
19/05/2017	R186 On 03-August-17	9.50	Call	Bond Future	5575	5	5575	5	0.00
19/05/2017	R186 On 03-August-17	9.35	Call	Bond Future	4727	4	4727	4	0.00
19/05/2017	R186 On 03-August-17	8.93	Call	Bond Future	2603	2	2603	2	0.00
19/05/2017	R186 On 03-August-17	8.91	Call	Bond Future	2515	2	2515	2	0.00
19/05/2017	R186 On 03-August-17	9.00	Call	Bond Future	2923	2	2923	2	0.00
19/05/2017	R186 On 03-August-17	8.85	Call	Bond Future	2260	2	2260	2	0.00
19/05/2017	R186 On 03-August-17	8.92	Call	Bond Future	2559	2	2559	2	0.00
19/05/2017	R186 On 03-August-17	8.90	Put	Bond Future	1014	1	1014	1	1,050.00
19/05/2017	R186 On 03-August-17	9.50	Put	Bond Future	204	0	204	0	6,500.00
19/05/2017	R186 On 03-August-17	9.35	Put	Bond Future	316	0	316	0	750.00
19/05/2017	R186 On 03-August-17	8.91	Put	Bond Future	991	1	991	1	0.00
19/05/2017	R186 On 03-August-17	9.00	Put	Bond Future	799	1	799	1	2,604.00
19/05/2017	R186 On 03-August-17	8.93	Put	Bond Future	945	1	945	1	0.00
19/05/2017	R186 On 03-August-17	8.85	Put	Bond Future	1136	1	1136	1	750.00
19/05/2017	R186 On 03-August-17	8.92	Put	Bond Future	968	1	968	1	0.00
19/05/2017	R186 On 02-November-17			Bond Future	8.72	114.2093	8.7215	114.2093	4.00
19/05/2017	R186 On 02-November-17	8.88	Call	Bond Future	2974	3	2974	3	0.00
19/05/2017	R186 On 02-November-17	8.90	Call	Bond Future	3050	3	3050	3	0.00
19/05/2017	R186 On 02-November-17	8.89	Call	Bond Future	3012	3	3012	3	0.00
19/05/2017	R186 On 02-November-17	8.89	Put	Bond Future	1899	2	1899	2	0.00
19/05/2017	R186 On 02-November-17	8.90	Put	Bond Future	1871	2	1871	2	0.00
19/05/2017	R186 On 02-November-17	8.88	Put	Bond Future	1927	2	1927	2	0.00
19/05/2017	R186 On 01-February-18			Bond Future	8.76	111.1332	8.7563	111.1332	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
19/05/2017	R186 On 01-February-18	8.96	Call	Bond Future	3742	3	3742	3	0.00
19/05/2017	R186 On 01-February-18	8.97	Call	Bond Future	3779	3	3779	3	0.00
19/05/2017	R186 On 01-February-18	8.98	Call	Bond Future	3816	3	3816	3	0.00
19/05/2017	R186 On 01-February-18	8.96	Put	Bond Future	2428	3	2428	3	0.00
19/05/2017	R186 On 01-February-18	8.98	Put	Bond Future	2374	3	2374	3	0.00
19/05/2017	R186 On 01-February-18	8.97	Put	Bond Future	2400	3	2400	3	0.00
19/05/2017	R197 On 03-August-17			Bond Future	297.72	297.9937	297.7194	297.9937	2,350.00
19/05/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 03-August-17	308.06	Put	Bond Future	10341	10	10341	10	0.00
19/05/2017	R197 On 03-August-17	308.07	Put	Bond Future	10351	10	10351	10	0.00
19/05/2017	R197 On 03-August-17	308.05	Put	Bond Future	10331	10	10331	10	0.00
19/05/2017	R197 On 02-November-17			Bond Future	303.50	303.7735	303.4964	303.7735	0.00
19/05/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 02-November-17	305.16	Put	Bond Future	1664	1	1664	1	0.00
19/05/2017	R197 On 02-November-17	305.17	Put	Bond Future	1674	1	1674	1	0.00
19/05/2017	R197 On 02-November-17	305.15	Put	Bond Future	1654	1	1654	1	0.00
19/05/2017	R197 On 01-February-18			Bond Future	302.51	302.7947	302.5118	302.7947	0.00
19/05/2017	R197 On 01-February-18	301.67	Call	Bond Future	842	1	842	1	0.00
19/05/2017	R197 On 01-February-18	301.68	Call	Bond Future	832	1	832	1	0.00
19/05/2017	R197 On 01-February-18	301.66	Call	Bond Future	852	1	852	1	0.00
19/05/2017	R197 On 01-February-18	301.68	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 01-February-18	301.67	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R197 On 01-February-18	301.66	Put	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 03-August-17			Bond Future	242.77	244.2897	242.7674	244.2897	30,577.00
19/05/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 03-August-17	258.36	Put	Bond Future	15593	14	15593	14	0.00
19/05/2017	R202 On 03-August-17	258.37	Put	Bond Future	15603	14	15603	14	0.00
19/05/2017	R202 On 03-August-17	258.35	Put	Bond Future	15583	14	15583	14	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
19/05/2017	R202 On 02-November-17			Bond Future	247.48	249.0278	247.4782	249.0278	0.00
19/05/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R202 On 02-November-17	253.89	Put	Bond Future	6412	5	6412	5	0.00
19/05/2017	R202 On 02-November-17	253.90	Put	Bond Future	6422	5	6422	5	0.00
19/05/2017	R202 On 02-November-17	253.91	Put	Bond Future	6432	5	6432	5	0.00
19/05/2017	R202 On 01-February-18			Bond Future	248.68	250.2614	248.6807	250.2614	0.00
19/05/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	1	0	1	0.00
19/05/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	1	0	1	0.00
19/05/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	1	0	1	0.00
19/05/2017	R202 On 01-February-18	249.07	Put	Bond Future	389	0	389	0	0.00
19/05/2017	R202 On 01-February-18	249.08	Put	Bond Future	399	0	399	0	0.00
19/05/2017	R202 On 01-February-18	249.06	Put	Bond Future	379	0	379	0	0.00
19/05/2017	R203 On 03-August-17			Bond Future	7.12	103.3463	7.1150	103.3463	0.00
19/05/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R203 On 03-August-17	4.87	Put	Bond Future	240	0	240	0	0.00
19/05/2017	R203 On 03-August-17	4.88	Put	Bond Future	239	0	239	0	0.00
19/05/2017	R203 On 03-August-17	4.89	Put	Bond Future	238	0	238	0	0.00
19/05/2017	R204 On 03-August-17			Bond Future	7.35	101.7509	7.3540	101.7509	41,529.00
19/05/2017	R204 On 03-August-17	7.75	Call	Bond Future	550	0	550	0	0.00
19/05/2017	R204 On 03-August-17	7.77	Call	Bond Future	572	0	572	0	0.00
19/05/2017	R204 On 03-August-17	7.76	Call	Bond Future	561	0	561	0	0.00
19/05/2017	R204 On 03-August-17	7.75	Put	Bond Future	42	0	42	0	0.00
19/05/2017	R204 On 03-August-17	7.76	Put	Bond Future	40	0	40	0	0.00
19/05/2017	R204 On 03-August-17	7.77	Put	Bond Future	38	0	38	0	0.00
19/05/2017	R204 On 02-November-17			Bond Future	7.26	103.6970	7.2570	103.6970	0.00
19/05/2017	R204 On 02-November-17	7.76	Call	Bond Future	552	0	552	0	0.00
19/05/2017	R204 On 02-November-17	7.74	Call	Bond Future	533	0	533	0	0.00
19/05/2017	R204 On 02-November-17	7.75	Call	Bond Future	542	0	542	0	0.00
19/05/2017	R204 On 02-November-17	7.74	Put	Bond Future	20	0	20	0	0.00
19/05/2017	R204 On 02-November-17	7.75	Put	Bond Future	19	0	19	0	0.00

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19/05/2017	R204 On 02-November-17	7.76	Put	Bond Future	18	0	18	0	0.00
19/05/2017	R204 On 01-February-18			Bond Future	7.07	101.6785	7.0667	101.6785	0.00
19/05/2017	R204 On 01-February-18	7.25	Call	Bond Future	350	0	350	0	0.00
19/05/2017	R204 On 01-February-18	7.27	Call	Bond Future	360	0	360	0	0.00
19/05/2017	R204 On 01-February-18	7.26	Call	Bond Future	355	0	355	0	0.00
19/05/2017	R204 On 01-February-18	7.26	Put	Bond Future	193	0	193	0	0.00
19/05/2017	R204 On 01-February-18	7.27	Put	Bond Future	190	0	190	0	0.00
19/05/2017	R204 On 01-February-18	7.25	Put	Bond Future	196	0	196	0	0.00
19/05/2017	R207 On 03-August-17			Bond Future	7.43	99.8600	7.4285	99.8600	45,809.00
19/05/2017	R207 On 03-August-17	8.19	Call	Bond Future	1659	1	1659	1	51.00
19/05/2017	R207 On 03-August-17	8.39	Call	Bond Future	2078	2	2078	2	0.00
19/05/2017	R207 On 03-August-17	8.41	Call	Bond Future	2120	2	2120	2	0.00
19/05/2017	R207 On 03-August-17	8.40	Call	Bond Future	2099	2	2099	2	0.00
19/05/2017	R207 On 03-August-17	8.39	Put	Bond Future	4	0	4	0	0.00
19/05/2017	R207 On 03-August-17	8.40	Put	Bond Future	4	0	4	0	0.00
19/05/2017	R207 On 03-August-17	8.41	Put	Bond Future	3	0	3	0	0.00
19/05/2017	R207 On 03-August-17	8.19	Put	Bond Future	12	0	12	0	0.00
19/05/2017	R207 On 02-November-17			Bond Future	7.38	101.7699	7.3814	101.7699	0.00
19/05/2017	R207 On 02-November-17	8.05	Call	Bond Future	1376	1	1376	1	0.00
19/05/2017	R207 On 02-November-17	8.04	Call	Bond Future	1359	1	1359	1	0.00
19/05/2017	R207 On 02-November-17	8.03	Call	Bond Future	1341	1	1341	1	0.00
19/05/2017	R207 On 02-November-17	8.04	Put	Bond Future	62	0	62	0	0.00
19/05/2017	R207 On 02-November-17	8.03	Put	Bond Future	64	0	64	0	0.00
19/05/2017	R207 On 02-November-17	8.05	Put	Bond Future	60	0	60	0	0.00
19/05/2017	R207 On 01-February-18			Bond Future	7.31	100.1121	7.3052	100.1121	0.00
19/05/2017	R207 On 01-February-18	7.60	Call	Bond Future	883	1	883	1	0.00
19/05/2017	R207 On 01-February-18	7.61	Call	Bond Future	894	1	894	1	0.00
19/05/2017	R207 On 01-February-18	7.62	Call	Bond Future	906	1	906	1	0.00
19/05/2017	R207 On 01-February-18	7.61	Put	Bond Future	354	0	354	0	0.00
19/05/2017	R207 On 01-February-18	7.62	Put	Bond Future	348	0	348	0	0.00
19/05/2017	R207 On 01-February-18	7.60	Put	Bond Future	360	0	360	0	0.00
19/05/2017	R208 On 03-August-17			Bond Future	7.57	99.5065	7.5744	99.5065	32,968.00
19/05/2017	R208 On 03-August-17	8.30	Call	Bond Future	2254	2	2254	2	0.00
19/05/2017	R208 On 03-August-17	8.32	Call	Bond Future	2310	2	2310	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
19/05/2017	R208 On 03-August-17	8.31	Call	Bond Future	2282	2	2282	2	0.00
19/05/2017	R208 On 03-August-17	8.30	Put	Bond Future	46	0	46	0	0.00
19/05/2017	R208 On 03-August-17	8.31	Put	Bond Future	44	0	44	0	0.00
19/05/2017	R208 On 03-August-17	8.32	Put	Bond Future	42	0	42	0	0.00
19/05/2017	R208 On 02-November-17			Bond Future	7.56	98.0077	7.5597	98.0077	0.00
19/05/2017	R208 On 02-November-17	8.18	Call	Bond Future	1935	2	1935	2	0.00
19/05/2017	R208 On 02-November-17	8.20	Call	Bond Future	1983	2	1983	2	0.00
19/05/2017	R208 On 02-November-17	8.19	Call	Bond Future	1959	2	1959	2	0.00
19/05/2017	R208 On 02-November-17	8.19	Put	Bond Future	149	0	149	0	0.00
19/05/2017	R208 On 02-November-17	8.20	Put	Bond Future	145	0	145	0	0.00
19/05/2017	R208 On 02-November-17	8.18	Put	Bond Future	153	0	153	0	0.00
19/05/2017	R208 On 01-February-18			Bond Future	7.53	99.9186	7.5318	99.9186	0.00
19/05/2017	R208 On 01-February-18	7.85	Call	Bond Future	1463	1	1463	1	0.00
19/05/2017	R208 On 01-February-18	7.83	Call	Bond Future	1427	1	1427	1	0.00
19/05/2017	R208 On 01-February-18	7.84	Call	Bond Future	1445	1	1445	1	0.00
19/05/2017	R208 On 01-February-18	7.83	Put	Bond Future	620	1	620	1	0.00
19/05/2017	R208 On 01-February-18	7.84	Put	Bond Future	611	1	611	1	0.00
19/05/2017	R208 On 01-February-18	7.85	Put	Bond Future	602	1	602	1	0.00
19/05/2017	R209 On 03-August-17			Bond Future	9.46	73.6113	9.4580	73.6113	70,969.00
19/05/2017	R209 On 03-August-17	9.44	Call	Bond Future	1715	1	1715	1	0.00
19/05/2017	R209 On 03-August-17	9.43	Call	Bond Future	1682	1	1682	1	0.00
19/05/2017	R209 On 03-August-17	9.45	Call	Bond Future	1749	1	1749	1	0.00
19/05/2017	R209 On 03-August-17	9.44	Put	Bond Future	1838	2	1838	2	0.00
19/05/2017	R209 On 03-August-17	9.45	Put	Bond Future	1804	2	1804	2	0.00
19/05/2017	R209 On 03-August-17	9.43	Put	Bond Future	1874	2	1874	2	0.00
19/05/2017	R209 On 02-November-17			Bond Future	9.50	71.8692	9.5029	71.8692	476.00
19/05/2017	R209 On 02-November-17	10.00	Call	Bond Future	4664	4	4664	4	0.00
19/05/2017	R209 On 02-November-17	9.54	Call	Bond Future	2859	2	2859	2	0.00
19/05/2017	R209 On 02-November-17	9.52	Call	Bond Future	2791	2	2791	2	0.00
19/05/2017	R209 On 02-November-17	10.60	Call	Bond Future	7465	7	7465	7	0.00
19/05/2017	R209 On 02-November-17	8.30	Call	Bond Future	348	0	348	0	2,800.00
19/05/2017	R209 On 02-November-17	9.00	Call	Bond Future	1332	1	1332	1	4,100.00
19/05/2017	R209 On 02-November-17	9.53	Call	Bond Future	2825	2	2825	2	0.00
19/05/2017	R209 On 02-November-17	10.00	Put	Bond Future	1419	2	1419	2	3,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2017	R209 On 02-November-17	10.60	Put	Bond Future	590	1	590	1	1,300.00
19/05/2017	R209 On 02-November-17	9.00	Put	Bond Future	4853	5	4853	5	0.00
19/05/2017	R209 On 02-November-17	9.54	Put	Bond Future	2609	3	2609	3	0.00
19/05/2017	R209 On 02-November-17	9.52	Put	Bond Future	2675	3	2675	3	0.00
19/05/2017	R209 On 02-November-17	8.30	Put	Bond Future	9210	10	9210	10	0.00
19/05/2017	R209 On 02-November-17	9.53	Put	Bond Future	2642	3	2642	3	0.00
19/05/2017	R209 On 01-February-18			Bond Future	9.55	73.2705	9.5460	73.2705	0.00
19/05/2017	R209 On 01-February-18	9.71	Call	Bond Future	3970	4	3970	4	0.00
19/05/2017	R209 On 01-February-18	9.72	Call	Bond Future	4006	4	4006	4	0.00
19/05/2017	R209 On 01-February-18	9.73	Call	Bond Future	4042	4	4042	4	0.00
19/05/2017	R209 On 01-February-18	9.71	Put	Bond Future	2883	3	2883	3	0.00
19/05/2017	R209 On 01-February-18	9.73	Put	Bond Future	2825	3	2825	3	0.00
19/05/2017	R209 On 01-February-18	9.72	Put	Bond Future	2854	3	2854	3	0.00
19/05/2017	R210 On 03-August-17			Bond Future	187.20	187.5175	187.2026	187.5175	1,675.00
19/05/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 03-August-17	196.29	Put	Bond Future	9087	9	9087	9	0.00
19/05/2017	R210 On 03-August-17	196.28	Put	Bond Future	9077	9	9077	9	0.00
19/05/2017	R210 On 03-August-17	196.30	Put	Bond Future	9097	9	9097	9	0.00
19/05/2017	R210 On 02-November-17			Bond Future	188.43	188.7544	188.4350	188.7544	0.00
19/05/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 02-November-17	192.08	Put	Bond Future	3645	3	3645	3	0.00
19/05/2017	R210 On 02-November-17	192.09	Put	Bond Future	3655	3	3655	3	0.00
19/05/2017	R210 On 02-November-17	192.07	Put	Bond Future	3635	3	3635	3	0.00
19/05/2017	R210 On 01-February-18			Bond Future	192.20	192.5293	192.2035	192.5293	0.00
19/05/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R210 On 01-February-18	192.36	Put	Bond Future	157	0	157	0	0.00
19/05/2017	R210 On 01-February-18	192.38	Put	Bond Future	177	0	177	0	0.00
19/05/2017	R210 On 01-February-18	192.37	Put	Bond Future	167	0	167	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
19/05/2017	R212 On 03-August-17			Bond Future	148.90	148.8085	148.9043	148.8085	4,858.00
19/05/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 03-August-17	153.34	Put	Bond Future	4436	5	4436	5	0.00
19/05/2017	R212 On 03-August-17	153.35	Put	Bond Future	4446	5	4446	5	0.00
19/05/2017	R212 On 03-August-17	153.36	Put	Bond Future	4456	5	4456	5	0.00
19/05/2017	R212 On 02-November-17			Bond Future	151.79	151.6947	151.7936	151.6947	0.00
19/05/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 02-November-17	152.40	Put	Bond Future	606	1	606	1	0.00
19/05/2017	R212 On 02-November-17	152.42	Put	Bond Future	626	1	626	1	0.00
19/05/2017	R212 On 02-November-17	152.41	Put	Bond Future	616	1	616	1	0.00
19/05/2017	R212 On 01-February-18			Bond Future	152.77	152.6683	152.7691	152.6683	0.00
19/05/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/05/2017	R212 On 01-February-18	154.69	Put	Bond Future	1921	2	1921	2	0.00
19/05/2017	R212 On 01-February-18	154.70	Put	Bond Future	1931	2	1931	2	0.00
19/05/2017	R212 On 01-February-18	154.71	Put	Bond Future	1941	2	1941	2	0.00
19/05/2017	R213 On 03-August-17			Bond Future	9.19	85.5660	9.1864	85.5660	55,673.00
19/05/2017	R213 On 03-August-17	9.33	Call	Bond Future	2237	2	2237	2	0.00
19/05/2017	R213 On 03-August-17	9.35	Call	Bond Future	2317	2	2317	2	0.00
19/05/2017	R213 On 03-August-17	9.34	Call	Bond Future	2277	2	2277	2	0.00
19/05/2017	R213 On 03-August-17	9.34	Put	Bond Future	1249	2	1249	2	0.00
19/05/2017	R213 On 03-August-17	9.35	Put	Bond Future	1223	2	1223	2	0.00
19/05/2017	R213 On 03-August-17	9.33	Put	Bond Future	1275	2	1275	2	0.00
19/05/2017	R213 On 02-November-17			Bond Future	9.23	83.6525	9.2316	83.6525	0.00
19/05/2017	R213 On 02-November-17	9.36	Call	Bond Future	3046	3	3046	3	0.00
19/05/2017	R213 On 02-November-17	9.34	Call	Bond Future	2974	3	2974	3	0.00
19/05/2017	R213 On 02-November-17	9.35	Call	Bond Future	3010	3	3010	3	0.00
19/05/2017	R213 On 02-November-17	9.34	Put	Bond Future	2255	3	2255	3	0.00
19/05/2017	R213 On 02-November-17	9.35	Put	Bond Future	2225	3	2225	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
19/05/2017	R213 On 02-November-17	9.36	Put	Bond Future	2196	3	2196	3	0.00
19/05/2017	R213 On 01-February-18			Bond Future	9.28	85.2835	9.2757	85.2835	0.00
19/05/2017	R213 On 01-February-18	9.43	Call	Bond Future	3780	3	3780	3	0.00
19/05/2017	R213 On 01-February-18	9.42	Call	Bond Future	3744	3	3744	3	0.00
19/05/2017	R213 On 01-February-18	9.41	Call	Bond Future	3709	3	3709	3	0.00
19/05/2017	R213 On 01-February-18	9.42	Put	Bond Future	2801	3	2801	3	0.00
19/05/2017	R213 On 01-February-18	9.43	Put	Bond Future	2772	3	2772	3	0.00
19/05/2017	R213 On 01-February-18	9.41	Put	Bond Future	2831	3	2831	3	0.00
19/05/2017	R214 On 03-August-17			Bond Future	9.62	73.1652	9.6188	73.1652	35,526.00
19/05/2017	R214 On 03-August-17	9.51	Call	Bond Future	1502	1	1502	1	0.00
19/05/2017	R214 On 03-August-17	9.53	Call	Bond Future	1565	1	1565	1	0.00
19/05/2017	R214 On 03-August-17	9.52	Call	Bond Future	1534	1	1534	1	0.00
19/05/2017	R214 On 03-August-17	9.51	Put	Bond Future	2277	3	2277	3	0.00
19/05/2017	R214 On 03-August-17	9.53	Put	Bond Future	2196	3	2196	3	0.00
19/05/2017	R214 On 03-August-17	9.52	Put	Bond Future	2236	3	2236	3	0.00
19/05/2017	R214 On 02-November-17			Bond Future	9.67	71.2680	9.6663	71.2680	0.00
19/05/2017	R214 On 02-November-17	9.58	Call	Bond Future	2613	2	2613	2	0.00
19/05/2017	R214 On 02-November-17	9.60	Call	Bond Future	2680	2	2680	2	0.00
19/05/2017	R214 On 02-November-17	9.59	Call	Bond Future	2646	2	2646	2	0.00
19/05/2017	R214 On 02-November-17	9.59	Put	Bond Future	3183	4	3183	4	0.00
19/05/2017	R214 On 02-November-17	9.60	Put	Bond Future	3146	4	3146	4	0.00
19/05/2017	R214 On 02-November-17	9.58	Put	Bond Future	3221	4	3221	4	0.00
19/05/2017	R214 On 01-February-18			Bond Future	9.71	72.6576	9.7131	72.6576	0.00
19/05/2017	R214 On 01-February-18	9.82	Call	Bond Future	3988	4	3988	4	0.00
19/05/2017	R214 On 01-February-18	9.84	Call	Bond Future	4062	4	4062	4	0.00
19/05/2017	R214 On 01-February-18	9.83	Call	Bond Future	4025	4	4025	4	0.00
19/05/2017	R214 On 01-February-18	9.82	Put	Bond Future	3253	4	3253	4	0.00
19/05/2017	R214 On 01-February-18	9.83	Put	Bond Future	3222	4	3222	4	0.00
19/05/2017	R214 On 01-February-18	9.84	Put	Bond Future	3191	4	3191	4	0.00
19/05/2017	R248 On 03-August-17			Bond Future	9.72	93.3760	9.7212	93.3760	69,161.00
19/05/2017	R248 On 03-August-17	9.57	Call	Bond Future	1858	1	1858	1	0.00
19/05/2017	R248 On 03-August-17	9.56	Call	Bond Future	1821	1	1821	1	0.00
19/05/2017	R248 On 03-August-17	9.58	Call	Bond Future	1896	2	1896	2	0.00
19/05/2017	R248 On 03-August-17	9.58	Put	Bond Future	3170	4	3170	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
19/05/2017	R248 On 03-August-17	9.57	Put	Bond Future	3224	4	3224	4	0.00
19/05/2017	R248 On 03-August-17	9.56	Put	Bond Future	3278	4	3278	4	0.00
19/05/2017	R248 On 02-November-17			Bond Future	9.77	90.7243	9.7718	90.7243	226.00
19/05/2017	R248 On 02-November-17	9.64	Call	Bond Future	3227	3	3227	3	0.00
19/05/2017	R248 On 02-November-17	9.66	Call	Bond Future	3309	3	3309	3	0.00
19/05/2017	R248 On 02-November-17	9.65	Call	Bond Future	3268	3	3268	3	0.00
19/05/2017	R248 On 02-November-17	9.64	Put	Bond Future	4404	5	4404	5	0.00
19/05/2017	R248 On 02-November-17	9.65	Put	Bond Future	4354	5	4354	5	0.00
19/05/2017	R248 On 02-November-17	9.66	Put	Bond Future	4305	5	4305	5	0.00
19/05/2017	R248 On 01-February-18			Bond Future	9.82	92.4931	9.8217	92.4931	0.00
19/05/2017	R248 On 01-February-18	9.89	Call	Bond Future	4999	4	4999	4	0.00
19/05/2017	R248 On 01-February-18	9.90	Call	Bond Future	5044	5	5044	5	0.00
19/05/2017	R248 On 01-February-18	9.91	Call	Bond Future	5089	5	5089	5	0.00
19/05/2017	R248 On 01-February-18	9.90	Put	Bond Future	4364	5	4364	5	0.00
19/05/2017	R248 On 01-February-18	9.91	Put	Bond Future	4323	5	4323	5	0.00
19/05/2017	R248 On 01-February-18	9.89	Put	Bond Future	4406	5	4406	5	0.00