



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 June 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	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
22/06/2017	2025 On 03-August-17			Bond Future	128.20	128.1899	128.1966	128.1899	2,414.00
22/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	5763	6	5763	6	0.00
22/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	5783	6	5783	6	0.00
22/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	5773	6	5773	6	0.00
22/06/2017	2025 On 02-November-17			Bond Future	130.68	130.6685	130.6760	130.6685	0.00
22/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2294	2	2294	2	0.00
22/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2304	2	2304	2	0.00
22/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2284	2	2284	2	0.00
22/06/2017	2025 On 01-February-18			Bond Future	131.92	131.9104	131.9160	131.9104	0.00
22/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	1974	2	1974	2	0.00
22/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	1964	2	1964	2	0.00
22/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	1984	2	1984	2	0.00
22/06/2017	2029 On 01-February-18			Bond Future	103.45	103.4447	103.4489	103.4447	0.00
22/06/2017	2030 On 03-August-17			Bond Future	9.15	91.5479	9.1537	91.5479	42,791.00
22/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1208	1	1208	1	0.00
22/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1276	1	1276	1	0.00
22/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1344	1	1344	1	0.00
22/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 02-November-17			Bond Future	9.20	93.2968	9.1976	93.2968	0.00
22/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1031	1	1031	1	0.00
22/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1098	1	1098	1	0.00
22/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	964	1	964	1	0.00
22/06/2017	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
22/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 01-February-18			Bond Future	9.24	91.1058	9.2401	91.1058	0.00
22/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	933	1	933	1	0.00
22/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	867	1	867	1	0.00
22/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	999	1	999	1	0.00
22/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
22/06/2017	2032 On 03-August-17			Bond Future	9.35	94.0883	9.3537	94.0883	26,589.00
22/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	1679	2	1679	2	0.00
22/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1593	2	1593	2	0.00
22/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1636	2	1636	2	0.00
22/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	971	1	971	1	0.00
22/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	1032	1	1032	1	0.00
22/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	1001	1	1001	1	0.00
22/06/2017	2032 On 02-November-17			Bond Future	9.40	91.7278	9.4035	91.7278	0.00
22/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2771	3	2771	3	0.00
22/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2811	3	2811	3	0.00
22/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2851	3	2851	3	0.00
22/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2183	2	2183	2	0.00
22/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2215	2	2215	2	0.00
22/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2150	2	2150	2	0.00
22/06/2017	2032 On 01-February-18			Bond Future	9.45	93.5113	9.4518	93.5113	0.00
22/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3509	3	3509	3	0.00
22/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3548	3	3548	3	0.00
22/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3588	4	3588	4	0.00
22/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2774	3	2774	3	0.00
22/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2742	3	2742	3	0.00
22/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2806	3	2806	3	0.00
22/06/2017	2033 On 03-August-17			Bond Future	105.21	105.2021	105.2074	105.2021	6,534.00
22/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
22/06/2017	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
22/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	7913	8	7913	8	0.00
22/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	7923	8	7923	8	0.00
22/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	7933	8	7933	8	0.00
22/06/2017	2033 On 02-November-17			Bond Future	106.17	106.1597	106.1656	106.1597	0.00
22/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	3914	4	3914	4	0.00
22/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	3924	4	3924	4	0.00
22/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	3904	4	3904	4	0.00
22/06/2017	2033 On 01-February-18			Bond Future	108.27	108.2670	108.2716	108.2670	0.00
22/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1368	1	1368	1	0.00
22/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1388	1	1388	1	0.00
22/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1378	1	1378	1	0.00
22/06/2017	2037 On 03-August-17			Bond Future	9.71	89.4194	9.7073	89.4194	66,825.00
22/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1013	1	1013	1	0.00
22/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	981	1	981	1	0.00
22/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	950	1	950	1	0.00
22/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2085	2	2085	2	0.00
22/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2035	2	2035	2	0.00
22/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2135	2	2135	2	0.00
22/06/2017	2037 On 02-November-17			Bond Future	9.76	91.1277	9.7596	91.1277	233.00
22/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2463	2	2463	2	0.00
22/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2501	2	2501	2	0.00
22/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2426	2	2426	2	0.00
22/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3211	3	3211	3	0.00
22/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3253	3	3253	3	0.00
22/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3296	3	3296	3	0.00
22/06/2017	2037 On 01-February-18			Bond Future	9.81	88.6442	9.8112	88.6442	0.00
22/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3634	3	3634	3	0.00
22/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3675	4	3675	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
22/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	3594	3	3594	3	0.00
22/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3566	4	3566	4	0.00
22/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3528	4	3528	4	0.00
22/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3604	4	3604	4	0.00
22/06/2017	2038 On 03-August-17			Bond Future	130.61	130.6036	130.6100	130.6036	22,539.00
22/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10560	11	10560	11	0.00
22/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10550	11	10550	11	0.00
22/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10570	11	10570	11	0.00
22/06/2017	2038 On 02-November-17			Bond Future	133.14	133.1288	133.1360	133.1288	0.00
22/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	3684	4	3684	4	0.00
22/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	3664	4	3664	4	0.00
22/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	3674	4	3674	4	0.00
22/06/2017	2038 On 01-February-18			Bond Future	134.26	134.2505	134.2558	134.2505	0.00
22/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	2674	3	2674	3	0.00
22/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	2684	3	2684	3	0.00
22/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	2694	3	2694	3	0.00
22/06/2017	2040 On 03-August-17			Bond Future	9.75	93.0788	9.7521	93.0788	13,856.00
22/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1138	1	1138	1	0.00
22/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1104	1	1104	1	0.00
22/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1070	1	1070	1	0.00
22/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	2243	2	2243	2	0.00
22/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	2296	3	2296	3	0.00
22/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2191	2	2191	2	0.00
22/06/2017	2040 On 02-November-17			Bond Future	9.80	94.8569	9.8039	94.8569	0.00
22/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2493	2	2493	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
22/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2531	2	2531	2	0.00
22/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2456	2	2456	2	0.00
22/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3675	4	3675	4	0.00
22/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3724	4	3724	4	0.00
22/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3773	4	3773	4	0.00
22/06/2017	2040 On 01-February-18			Bond Future	9.86	92.1956	9.8552	92.1956	0.00
22/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4011	4	4011	4	0.00
22/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4097	4	4097	4	0.00
22/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4054	4	4054	4	0.00
22/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3887	4	3887	4	0.00
22/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3846	4	3846	4	0.00
22/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3806	4	3806	4	0.00
22/06/2017	2044 On 03-August-17			Bond Future	9.80	89.9991	9.7965	89.9991	23,720.00
22/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1012	1	1012	1	0.00
22/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	980	1	980	1	0.00
22/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1045	1	1045	1	0.00
22/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	2522	3	2522	3	0.00
22/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	2465	3	2465	3	0.00
22/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	2410	3	2410	3	0.00
22/06/2017	2044 On 02-November-17			Bond Future	9.85	91.7183	9.8474	91.7183	200.00
22/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2385	2	2385	2	0.00
22/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2459	2	2459	2	0.00
22/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2422	2	2422	2	0.00
22/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4008	4	4008	4	0.00
22/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3957	4	3957	4	0.00
22/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3906	4	3906	4	0.00
22/06/2017	2044 On 01-February-18			Bond Future	9.90	89.1212	9.8977	89.1212	0.00
22/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3963	4	3963	4	0.00
22/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4006	4	4006	4	0.00
22/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3920	4	3920	4	0.00
22/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3944	4	3944	4	0.00
22/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3903	4	3903	4	0.00
22/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3985	4	3985	4	0.00
22/06/2017	2046 On 03-August-17			Bond Future	128.01	128.0032	128.0097	128.0032	23,901.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	13180	13	13180	13	0.00
22/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	13160	13	13160	13	0.00
22/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	13170	13	13170	13	0.00
22/06/2017	2046 On 02-November-17			Bond Future	128.90	128.8950	128.9021	128.8950	0.00
22/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	7408	7	7408	7	0.00
22/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	7418	7	7418	7	0.00
22/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	7398	7	7398	7	0.00
22/06/2017	2046 On 01-February-18			Bond Future	131.46	131.4539	131.4592	131.4539	0.00
22/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	1441	1	1441	1	0.00
22/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	1451	1	1451	1	0.00
22/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	1461	1	1461	1	0.00
22/06/2017	2050 On 03-August-17			Bond Future	136.03	136.0254	136.0319	136.0254	26,059.00
22/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13198	13	13198	13	0.00
22/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13208	13	13208	13	0.00
22/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13188	13	13188	13	0.00
22/06/2017	2050 On 02-November-17			Bond Future	138.66	138.6552	138.6629	138.6552	0.00
22/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	5987	6	5987	6	0.00
22/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	5997	6	5997	6	0.00
22/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6007	6	6007	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
22/06/2017	2050 On 01-February-18			Bond Future	139.72	139.7159	139.7216	139.7159	0.00
22/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
22/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	518	1	518	1	0.00
22/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	528	1	528	1	0.00
22/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	508	1	508	1	0.00
22/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	AL37 On 03-August-17			Index Future	546.06	545.4400	546.0640	545.4400	0.00
22/06/2017	AL37 On 02-November-17			Index Future	556.50	555.8600	556.4990	555.8600	0.00
22/06/2017	AL37 On 01-February-18			Index Future	567.32	566.6690	567.3170	566.6690	0.00
22/06/2017	AL7T On 03-August-17			Index Future	629.86	629.6530	629.8610	629.6530	0.00
22/06/2017	AL7T On 02-November-17			Index Future	641.90	641.6820	641.8970	641.6820	0.00
22/06/2017	AL7T On 01-February-18			Index Future	654.38	654.1590	654.3750	654.1590	0.00
22/06/2017	ALBI On 03-August-17			Index Future	565.11	564.0270	565.1050	564.0270	599.00
22/06/2017	ALBI On 02-November-17			Index Future	575.90	574.8020	575.9040	574.8020	0.00
22/06/2017	ALBI On 01-February-18			Index Future	587.10	585.9790	587.0990	585.9790	0.00
22/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	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
22/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2017	EL28 On 03-August-17			Bond Future	128.06	128.0553	128.0642	128.0553	0.00
22/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7106	7	7106	7	0.00
22/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7096	7	7096	7	0.00
22/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7116	7	7116	7	0.00
22/06/2017	EL28 On 02-November-17			Bond Future	128.80	128.7875	128.7972	128.7875	0.00
22/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5073	5	5073	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5083	5	5083	5	0.00
22/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5093	5	5093	5	0.00
22/06/2017	EL28 On 01-February-18			Bond Future	131.35	131.3442	131.3521	131.3442	0.00
22/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
22/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	938	1	938	1	0.00
22/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	958	1	958	1	0.00
22/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	948	1	948	1	0.00
22/06/2017	ES33 On 03-August-17			Bond Future	10.79	77.8729	10.7927	77.8729	9,466.00
22/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1632	2	1632	2	0.00
22/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1569	2	1569	2	0.00
22/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1506	2	1506	2	0.00
22/06/2017	ES33 On 02-November-17			Bond Future	10.89	75.5688	10.8865	75.5688	0.00
22/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1321	2	1321	2	0.00
22/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1259	1	1259	1	0.00
22/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1383	2	1383	2	0.00
22/06/2017	ES33 On 01-February-18			Bond Future	10.98	77.0382	10.9826	77.0382	0.00
22/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	44	0	44	0	0.00
22/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	103	0	103	0	0.00
22/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	162	0	162	0	0.00
22/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
22/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
22/06/2017	ES42 On 03-August-17			Bond Future	10.95	81.3741	10.9521	81.3741	7,957.00
22/06/2017	ES42 On 02-November-17			Bond Future	11.04	78.6670	11.0434	78.6670	0.00
22/06/2017	ES42 On 01-February-18			Bond Future	11.13	80.1966	11.1339	80.1966	0.00
22/06/2017	GOVI On 03-August-17			GOVI	563.81	562.7520	563.8130	562.7520	406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	27130	2	27130	2	0.00
22/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	27030	2	27030	2	0.00
22/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	27230	2	27230	2	0.00
22/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 02-November-17			GOVI	574.59	573.5030	574.5870	573.5030	0.00
22/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	21470	1	21470	1	0.00
22/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	21370	1	21370	1	0.00
22/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	21270	1	21270	1	0.00
22/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 01-February-18			GOVI	585.76	584.6540	585.7560	584.6540	0.00
22/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	47260	4	47260	4	0.00
22/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	47360	4	47360	4	0.00
22/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	47160	4	47160	4	0.00
22/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
22/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
22/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2017	IGOV On 03-August-17			Index Future	250.16	250.1470	250.1600	250.1470	1,296.00
22/06/2017	IGOV On 02-November-17			Index Future	255.00	254.9840	254.9980	254.9840	0.00
22/06/2017	IGOV On 01-February-18			Index Future	260.06	260.0460	260.0560	260.0460	0.00
22/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
22/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
22/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
22/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8195	99.8014	99.8195	0.00
22/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7472	99.7344	99.7472	0.00
22/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.87	99.8779	99.8662	99.8779	0.00
22/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.00	100.0034	99.9960	100.0034	0.00
22/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8452	99.8279	99.8452	0.00
22/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0289	99.0140	99.0289	0.00
22/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5622	98.5543	98.5622	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
22/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.47	98.4734	98.4654	98.4734	0.00
22/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.83	98.8300	98.8300	98.8300	0.00
22/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.20	99.1994	99.1985	99.1994	0.00
22/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.58	99.5757	99.5800	99.5757	0.00
22/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.98	99.9721	99.9791	99.9721	0.00
22/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.13	96.1399	96.1324	96.1399	0.00
22/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.35	95.3638	95.3518	95.3638	0.00
22/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.54	94.5519	94.5396	94.5519	0.00
22/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.70	94.7080	94.6972	94.7080	0.00
22/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.86	96.8668	96.8612	96.8668	51.00
22/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.97	96.9704	96.9696	96.9704	0.00
22/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.14	98.1427	98.1405	98.1427	0.00
22/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.32	100.3287	100.3184	100.3287	0.00
22/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.74	94.7921	94.7355	94.7921	0.00
22/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.73	91.8010	91.7325	91.8010	0.00
22/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.47	90.5420	90.4739	90.5420	0.00
22/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.63	92.6830	92.6302	92.6830	0.00
22/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.41	96.4344	96.4082	96.4344	0.00
22/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.98	94.9848	94.9841	94.9848	0.00
22/06/2017	IS10 On 21-June-27			Interest Rate Swap	97.05	97.0342	97.0530	97.0342	0.00
22/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.76	100.7349	100.7618	100.7349	0.00
22/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.28	92.7100	7.2800	92.7100	0.00
22/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
22/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.16	92.7900	7.1600	92.7900	0.00
22/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8300	7.1300	92.8300	0.00
22/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.10	92.8700	7.1000	92.8700	0.00
22/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.03	92.9100	7.0300	92.9100	0.00
22/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	92.9900	6.9000	92.9900	2,500.00
22/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.87	93.0100	6.8700	93.0100	0.00
22/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.91	92.9600	6.9100	92.9600	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
22/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	92.9100	6.9300	92.9100	0.00
22/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.00	92.8600	7.0000	92.8600	0.00
22/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.05	7.1400	7.0500	7.1400	0.00
22/06/2017	R023 On 03-August-17			Bond Future	7.98	102.2409	7.9774	102.2409	38,317.00
22/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2649	3	2649	3	0.00
22/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2730	3	2730	3	0.00
22/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2690	3	2690	3	0.00
22/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	43	0	43	0	0.00
22/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	41	0	41	0	0.00
22/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	39	0	39	0	0.00
22/06/2017	R023 On 02-November-17			Bond Future	7.99	100.2638	7.9931	100.2638	0.00
22/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2660	3	2660	3	0.00
22/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2694	3	2694	3	0.00
22/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2727	3	2727	3	0.00
22/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	287	0	287	0	0.00
22/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	279	0	279	0	0.00
22/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	294	0	294	0	0.00
22/06/2017	R023 On 01-February-18			Bond Future	8.00	102.2133	8.0044	102.2133	0.00
22/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2160	2	2160	2	0.00
22/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2186	2	2186	2	0.00
22/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2134	2	2134	2	0.00
22/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	886	1	886	1	0.00
22/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	872	1	872	1	0.00
22/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	900	1	900	1	0.00
22/06/2017	R035 On 03-August-17			Bond Future	9.60	97.5242	9.5952	97.5242	10,528.00
22/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	687	1	687	1	0.00
22/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	606	1	606	1	0.00
22/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	769	1	769	1	0.00
22/06/2017	R035 On 02-November-17			Bond Future	9.65	94.8864	9.6502	94.8864	0.00
22/06/2017	R035 On 02-November-17	9.60	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
22/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	319	1	319	1	0.00
22/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	399	1	399	1	0.00
22/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	479	1	479	1	0.00
22/06/2017	R035 On 01-February-18			Bond Future	9.71	96.7314	9.7051	96.7314	0.00
22/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	194	0	194	0	0.00
22/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	350	0	350	0	0.00
22/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	272	0	272	0	0.00
22/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
22/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
22/06/2017	R186 On 03-August-17			Bond Future	8.58	113.4973	8.5820	113.4973	128,791.00
22/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2500	2	2500	2	0.00
22/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6084	6	6084	6	0.00
22/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5146	5	5146	5	0.00
22/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2660	3	2660	3	0.00
22/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2553	3	2553	3	0.00
22/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	1763	2	1763	2	0.00
22/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1340	1	1340	1	0.00
22/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	1997	2	1997	2	0.00
22/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3046	3	3046	3	0.00
22/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2243	2	2243	2	0.00
22/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2607	3	2607	3	0.00
22/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	347	0	347	0	0.00
22/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	17	0	17	0	6,500.00
22/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	41	0	41	0	750.00
22/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	334	0	334	0	0.00
22/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	619	1	619	1	3,654.00
22/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	875	1	875	1	2,500.00
22/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	227	0	227	0	0.00
22/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	515	1	515	1	7,100.00
22/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	307	0	307	0	0.00
22/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	425	0	425	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	320	0	320	0	0.00
22/06/2017	R186 On 02-November-17			Bond Future	8.62	115.6655	8.6158	115.6655	4.00
22/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3066	3	3066	3	0.00
22/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3108	3	3108	3	0.00
22/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3151	3	3151	3	0.00
22/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	3594	4	3594	4	0.00
22/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1266	1	1266	1	0.00
22/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1312	1	1312	1	0.00
22/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	1055	1	1055	1	5,000.00
22/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1289	1	1289	1	0.00
22/06/2017	R186 On 01-February-18			Bond Future	8.65	112.6118	8.6471	112.6118	0.00
22/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	3786	4	3786	4	0.00
22/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	3868	4	3868	4	0.00
22/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	3827	4	3827	4	0.00
22/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1759	2	1759	2	0.00
22/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1736	2	1736	2	0.00
22/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1713	2	1713	2	0.00
22/06/2017	R197 On 03-August-17			Bond Future	296.48	296.4605	296.4754	296.4605	2,350.00
22/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11585	12	11585	12	0.00
22/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11595	12	11595	12	0.00
22/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11575	12	11575	12	0.00
22/06/2017	R197 On 02-November-17			Bond Future	302.21	302.1924	302.2092	302.1924	0.00
22/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	2951	3	2951	3	0.00
22/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	2961	3	2961	3	0.00
22/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	2941	3	2941	3	0.00
22/06/2017	R197 On 01-February-18			Bond Future	301.15	301.1381	301.1505	301.1381	0.00
22/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 01-February-18	301.68	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
22/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	530	1	530	1	0.00
22/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	520	1	520	1	0.00
22/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	510	1	510	1	0.00
22/06/2017	R202 On 03-August-17			Bond Future	241.95	241.9377	241.9497	241.9377	30,532.00
22/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	16410	16	16410	16	0.00
22/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	16420	16	16420	16	0.00
22/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	16400	16	16400	16	0.00
22/06/2017	R202 On 02-November-17			Bond Future	246.63	246.6155	246.6290	246.6155	0.00
22/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7261	7	7261	7	0.00
22/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7271	7	7271	7	0.00
22/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7281	7	7281	7	0.00
22/06/2017	R202 On 01-February-18			Bond Future	247.77	247.7647	247.7748	247.7647	0.00
22/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1295	1	1295	1	0.00
22/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1305	1	1305	1	0.00
22/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1285	1	1285	1	0.00
22/06/2017	R203 On 03-August-17			Bond Future	7.32	103.3379	7.3243	103.3379	0.00
22/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	263	0	263	0	0.00
22/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	262	0	262	0	0.00
22/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	261	0	261	0	0.00
22/06/2017	R204 On 03-August-17			Bond Future	7.41	101.7885	7.4119	101.7885	42,124.00
22/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	453	0	453	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
22/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	476	0	476	0	0.00
22/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	465	0	465	0	0.00
22/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	19	0	19	0	0.00
22/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	18	0	18	0	0.00
22/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	16	0	16	0	0.00
22/06/2017	R204 On 02-November-17			Bond Future	7.33	103.7331	7.3306	103.7331	0.00
22/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	470	0	470	0	0.00
22/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	451	0	451	0	0.00
22/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	461	0	461	0	0.00
22/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	17	0	17	0	0.00
22/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	16	0	16	0	0.00
22/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	15	0	15	0	0.00
22/06/2017	R204 On 01-February-18			Bond Future	7.17	101.7099	7.1695	101.7099	0.00
22/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	251	0	251	0	0.00
22/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	261	0	261	0	0.00
22/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	256	0	256	0	0.00
22/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	181	0	181	0	0.00
22/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	177	0	177	0	0.00
22/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	184	0	184	0	0.00
22/06/2017	R207 On 03-August-17			Bond Future	7.46	99.9327	7.4621	99.9327	45,774.00
22/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1575	2	1575	2	51.00
22/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2001	2	2001	2	0.00
22/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2043	2	2043	2	0.00
22/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2022	2	2022	2	0.00
22/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
22/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
22/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
22/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
22/06/2017	R207 On 02-November-17			Bond Future	7.42	101.8418	7.4204	101.8418	0.00
22/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1276	1	1276	1	0.00
22/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1258	1	1258	1	0.00
22/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1240	1	1240	1	0.00
22/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	39	0	39	0	0.00
22/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	41	0	41	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
22/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	37	0	37	0	0.00
22/06/2017	R207 On 01-February-18			Bond Future	7.35	100.1800	7.3529	100.1800	0.00
22/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	737	1	737	1	0.00
22/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	749	1	749	1	0.00
22/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	761	1	761	1	0.00
22/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	294	0	294	0	0.00
22/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	288	0	288	0	0.00
22/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	300	0	300	0	0.00
22/06/2017	R208 On 03-August-17			Bond Future	7.57	99.7109	7.5728	99.7109	35,097.00
22/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2219	2	2219	2	0.00
22/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2278	2	2278	2	0.00
22/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2248	2	2248	2	0.00
22/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	6	0	6	0	0.00
22/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	5	0	5	0	0.00
22/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	5	0	5	0	0.00
22/06/2017	R208 On 02-November-17			Bond Future	7.56	98.2138	7.5588	98.2138	0.00
22/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1871	2	1871	2	0.00
22/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1921	2	1921	2	0.00
22/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1896	2	1896	2	0.00
22/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	83	0	83	0	0.00
22/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	80	0	80	0	0.00
22/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	87	0	87	0	0.00
22/06/2017	R208 On 01-February-18			Bond Future	7.53	100.1235	7.5329	100.1235	0.00
22/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1305	1	1305	1	0.00
22/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1269	1	1269	1	0.00
22/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1287	1	1287	1	0.00
22/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	465	1	465	1	0.00
22/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	456	0	456	0	0.00
22/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	447	0	447	0	0.00
22/06/2017	R209 On 03-August-17			Bond Future	9.56	73.4247	9.5629	73.4247	74,058.00
22/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	836	1	836	1	0.00
22/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	809	1	809	1	0.00
22/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	863	1	863	1	0.00
22/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1669	2	1669	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
22/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1628	2	1628	2	0.00
22/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1710	2	1710	2	0.00
22/06/2017	R209 On 02-November-17			Bond Future	9.61	71.6774	9.6111	71.6774	790.00
22/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3820	4	3820	4	0.00
22/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2822	3	2822	3	0.00
22/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2093	2	2093	2	0.00
22/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2030	2	2030	2	0.00
22/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	791	1	791	1	4,100.00
22/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	6608	6	6608	6	0.00
22/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	128	0	128	0	2,800.00
22/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2061	2	2061	2	0.00
22/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1300	1	1300	1	3,360.00
22/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	5038	5	5038	5	0.00
22/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	458	0	458	0	1,300.00
22/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9715	10	9715	10	0.00
22/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2640	3	2640	3	0.00
22/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2568	3	2568	3	0.00
22/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2604	3	2604	3	0.00
22/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1906	2	1906	2	6,500.00
22/06/2017	R209 On 01-February-18			Bond Future	9.66	73.0712	9.6579	73.0712	0.00
22/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3115	3	3115	3	0.00
22/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3185	3	3185	3	0.00
22/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3150	3	3150	3	0.00
22/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2772	3	2772	3	0.00
22/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2711	3	2711	3	0.00
22/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2742	3	2742	3	0.00
22/06/2017	R210 On 03-August-17			Bond Future	186.37	186.3600	186.3694	186.3600	1,675.00
22/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	9921	10	9921	10	0.00
22/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	9911	10	9911	10	0.00
22/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	9931	10	9931	10	0.00
22/06/2017	R210 On 02-November-17			Bond Future	187.57	187.5631	187.5737	187.5631	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
22/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4506	5	4506	5	0.00
22/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4516	5	4516	5	0.00
22/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4496	5	4496	5	0.00
22/06/2017	R210 On 01-February-18			Bond Future	191.29	191.2867	191.2946	191.2867	0.00
22/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1065	1	1065	1	0.00
22/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1085	1	1085	1	0.00
22/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1075	1	1075	1	0.00
22/06/2017	R212 On 03-August-17			Bond Future	148.76	148.7529	148.7606	148.7529	4,858.00
22/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4579	5	4579	5	0.00
22/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4589	5	4589	5	0.00
22/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4599	5	4599	5	0.00
22/06/2017	R212 On 02-November-17			Bond Future	151.64	151.6289	151.6376	151.6289	0.00
22/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	762	1	762	1	0.00
22/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	782	1	782	1	0.00
22/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	772	1	772	1	0.00
22/06/2017	R212 On 01-February-18			Bond Future	152.59	152.5789	152.5853	152.5789	0.00
22/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
22/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2105	2	2105	2	0.00
22/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2115	2	2115	2	0.00
22/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2125	2	2125	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
22/06/2017	R213 On 03-August-17			Bond Future	9.25	85.7823	9.2467	85.7823	56,759.00
22/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1464	1	1464	1	0.00
22/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1543	1	1543	1	0.00
22/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1503	1	1503	1	0.00
22/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	880	1	880	1	0.00
22/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	853	1	853	1	0.00
22/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	908	1	908	1	0.00
22/06/2017	R213 On 02-November-17			Bond Future	9.29	83.8711	9.2940	83.8711	0.00
22/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2433	2	2433	2	0.00
22/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2362	2	2362	2	0.00
22/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2397	2	2397	2	0.00
22/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	2058	2	2058	2	0.00
22/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	2027	2	2027	2	0.00
22/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1997	2	1997	2	0.00
22/06/2017	R213 On 01-February-18			Bond Future	9.34	85.5019	9.3409	85.5019	0.00
22/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3153	3	3153	3	0.00
22/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3118	3	3118	3	0.00
22/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3083	3	3083	3	0.00
22/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2603	3	2603	3	0.00
22/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2574	3	2574	3	0.00
22/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2633	3	2633	3	0.00
22/06/2017	R214 On 03-August-17			Bond Future	9.67	73.3264	9.6727	73.3264	37,026.00
22/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	766	1	766	1	0.00
22/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	819	1	819	1	0.00
22/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	792	1	792	1	0.00
22/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1919	2	1919	2	0.00
22/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1828	2	1828	2	0.00
22/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1873	2	1873	2	0.00
22/06/2017	R214 On 02-November-17			Bond Future	9.72	71.4308	9.7219	71.4308	0.00
22/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2013	2	2013	2	0.00
22/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2077	2	2077	2	0.00
22/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2045	2	2045	2	0.00
22/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2969	3	2969	3	0.00
22/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2930	3	2930	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
22/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	3009	3	3009	3	0.00
22/06/2017	R214 On 01-February-18			Bond Future	9.77	72.8197	9.7709	72.8197	0.00
22/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3302	3	3302	3	0.00
22/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3374	3	3374	3	0.00
22/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3338	3	3338	3	0.00
22/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2966	3	2966	3	0.00
22/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2934	3	2934	3	0.00
22/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2902	3	2902	3	0.00
22/06/2017	R248 On 03-August-17			Bond Future	9.74	93.8123	9.7437	93.8123	78,556.00
22/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1017	1	1017	1	0.00
22/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	985	1	985	1	0.00
22/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1051	1	1051	1	0.00
22/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	2524	3	2524	3	0.00
22/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	2582	3	2582	3	0.00
22/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2641	3	2641	3	0.00
22/06/2017	R248 On 02-November-17			Bond Future	9.80	91.1670	9.7951	91.1670	226.00
22/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	2581	2	2581	2	0.00
22/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	2659	3	2659	3	0.00
22/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	2620	2	2620	2	0.00
22/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3962	4	3962	4	0.00
22/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3911	4	3911	4	0.00
22/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3860	4	3860	4	0.00
22/06/2017	R248 On 01-February-18			Bond Future	9.85	92.9397	9.8463	92.9397	0.00
22/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4265	4	4265	4	0.00
22/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4310	4	4310	4	0.00
22/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4355	4	4355	4	0.00
22/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3845	4	3845	4	0.00
22/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3804	4	3804	4	0.00
22/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3886	4	3886	4	0.00