



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
23/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	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
23/06/2017	2025 On 03-August-17			Bond Future	127.94	128.1966	127.9353	128.1966	2,414.00
23/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	6025	6	6025	6	0.00
23/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	6045	6	6045	6	0.00
23/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	6035	6	6035	6	0.00
23/06/2017	2025 On 02-November-17			Bond Future	130.41	130.6760	130.4084	130.6760	0.00
23/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2562	2	2562	2	0.00
23/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2572	2	2572	2	0.00
23/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2552	2	2552	2	0.00
23/06/2017	2025 On 01-February-18			Bond Future	131.64	131.9160	131.6443	131.9160	0.00
23/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2246	2	2246	2	0.00
23/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2236	2	2236	2	0.00
23/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2256	2	2256	2	0.00
23/06/2017	2029 On 01-February-18			Bond Future	103.13	103.4489	103.1298	103.4489	0.00
23/06/2017	2030 On 03-August-17			Bond Future	9.10	91.6918	9.1023	91.6918	43,011.00
23/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	1564	1	1564	1	0.00
23/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	1632	1	1632	1	0.00
23/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	1700	1	1700	1	0.00
23/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 02-November-17			Bond Future	9.14	93.4440	9.1446	93.4440	0.00
23/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	1393	1	1393	1	0.00
23/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	1460	1	1460	1	0.00
23/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	1326	1	1326	1	0.00
23/06/2017	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
23/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 01-February-18			Bond Future	9.19	91.2553	9.1853	91.2553	0.00
23/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	1302	1	1302	1	0.00
23/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	1236	1	1236	1	0.00
23/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	1368	1	1368	1	0.00
23/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
23/06/2017	2032 On 03-August-17			Bond Future	9.28	94.2045	9.2771	94.2045	26,589.00
23/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	2021	2	2021	2	0.00
23/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	1925	2	1925	2	0.00
23/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	1973	2	1973	2	0.00
23/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	744	1	744	1	0.00
23/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	795	1	795	1	0.00
23/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	769	1	769	1	0.00
23/06/2017	2032 On 02-November-17			Bond Future	9.32	91.8467	9.3244	91.8467	0.00
23/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	3091	3	3091	3	0.00
23/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	3133	3	3133	3	0.00
23/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	3175	3	3175	3	0.00
23/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	1926	2	1926	2	0.00
23/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	1956	2	1956	2	0.00
23/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	1896	2	1896	2	0.00
23/06/2017	2032 On 01-February-18			Bond Future	9.37	93.6321	9.3702	93.6321	0.00
23/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	3836	4	3836	4	0.00
23/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	3878	4	3878	4	0.00
23/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	3920	4	3920	4	0.00
23/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	2513	3	2513	3	0.00
23/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	2484	3	2484	3	0.00
23/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	2543	3	2543	3	0.00
23/06/2017	2033 On 03-August-17			Bond Future	104.52	105.2074	104.5165	105.2074	6,534.00
23/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00

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23/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8604	8	8604	8	0.00
23/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8614	8	8614	8	0.00
23/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8624	8	8624	8	0.00
23/06/2017	2033 On 02-November-17			Bond Future	105.46	106.1656	105.4605	106.1656	0.00
23/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4620	4	4620	4	0.00
23/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4630	4	4630	4	0.00
23/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4610	4	4610	4	0.00
23/06/2017	2033 On 01-February-18			Bond Future	107.55	108.2716	107.5532	108.2716	0.00
23/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	2087	1	2087	1	0.00
23/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	2107	1	2107	1	0.00
23/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	2097	1	2097	1	0.00
23/06/2017	2037 On 03-August-17			Bond Future	9.59	89.7064	9.5900	89.7064	66,825.00
23/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	1418	1	1418	1	0.00
23/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	1378	1	1378	1	0.00
23/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	1338	1	1338	1	0.00
23/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	1540	2	1540	2	0.00
23/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	1499	2	1499	2	0.00
23/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	1582	2	1582	2	0.00
23/06/2017	2037 On 02-November-17			Bond Future	9.64	91.4206	9.6389	91.4206	233.00
23/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	2930	2	2930	2	0.00
23/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	2972	3	2972	3	0.00
23/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	2889	2	2889	2	0.00
23/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	2723	3	2723	3	0.00
23/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	2761	3	2761	3	0.00
23/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	2800	3	2800	3	0.00
23/06/2017	2037 On 01-February-18			Bond Future	9.69	88.9422	9.6868	88.9422	0.00
23/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	4159	4	4159	4	0.00
23/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	4202	4	4202	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
23/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	4115	4	4115	4	0.00
23/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	3113	4	3113	4	0.00
23/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3079	4	3079	4	0.00
23/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	3148	4	3148	4	0.00
23/06/2017	2038 On 03-August-17			Bond Future	130.19	130.6100	130.1894	130.6100	22,539.00
23/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	10981	11	10981	11	0.00
23/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	10971	11	10971	11	0.00
23/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	10991	11	10991	11	0.00
23/06/2017	2038 On 02-November-17			Bond Future	132.71	133.1360	132.7061	133.1360	0.00
23/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4114	4	4114	4	0.00
23/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4094	4	4094	4	0.00
23/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4104	4	4104	4	0.00
23/06/2017	2038 On 01-February-18			Bond Future	133.82	134.2558	133.8185	134.2558	0.00
23/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3111	3	3111	3	0.00
23/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3121	3	3121	3	0.00
23/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3131	3	3131	3	0.00
23/06/2017	2040 On 03-August-17			Bond Future	9.64	93.3865	9.6399	93.3865	14,056.00
23/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	1556	1	1556	1	0.00
23/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	1514	1	1514	1	0.00
23/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	1471	1	1471	1	0.00
23/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	1686	2	1686	2	0.00
23/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	1732	2	1732	2	0.00
23/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	1642	2	1642	2	0.00
23/06/2017	2040 On 02-November-17			Bond Future	9.69	95.1711	9.6885	95.1711	0.00
23/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	2952	2	2952	2	0.00

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23/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	2994	3	2994	3	0.00
23/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	2910	2	2910	2	0.00
23/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	3154	4	3154	4	0.00
23/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	3198	4	3198	4	0.00
23/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	3243	4	3243	4	0.00
23/06/2017	2040 On 01-February-18			Bond Future	9.74	92.5153	9.7363	92.5153	0.00
23/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	4550	4	4550	4	0.00
23/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	4643	4	4643	4	0.00
23/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	4596	4	4596	4	0.00
23/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	3423	4	3423	4	0.00
23/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	3386	4	3386	4	0.00
23/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	3349	4	3349	4	0.00
23/06/2017	2044 On 03-August-17			Bond Future	9.69	90.3522	9.6895	90.3522	23,720.00
23/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	1378	1	1378	1	0.00
23/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	1338	1	1338	1	0.00
23/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	1418	1	1418	1	0.00
23/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	1950	3	1950	3	0.00
23/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	1901	2	1901	2	0.00
23/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	1853	2	1853	2	0.00
23/06/2017	2044 On 02-November-17			Bond Future	9.74	92.0788	9.7374	92.0788	200.00
23/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	2808	2	2808	2	0.00
23/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	2890	2	2890	2	0.00
23/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	2849	2	2849	2	0.00
23/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	3483	4	3483	4	0.00
23/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	3437	4	3437	4	0.00
23/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	3390	4	3390	4	0.00
23/06/2017	2044 On 01-February-18			Bond Future	9.78	89.4880	9.7844	89.4880	0.00
23/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	4477	4	4477	4	0.00
23/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	4524	4	4524	4	0.00
23/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	4431	4	4431	4	0.00
23/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	3493	4	3493	4	0.00
23/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	3455	4	3455	4	0.00
23/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	3531	4	3531	4	0.00
23/06/2017	2046 On 03-August-17			Bond Future	126.98	128.0097	126.9782	128.0097	23,901.00

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23/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	14212	13	14212	13	0.00
23/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	14192	13	14192	13	0.00
23/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	14202	13	14202	13	0.00
23/06/2017	2046 On 02-November-17			Bond Future	127.85	128.9021	127.8495	128.9021	0.00
23/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	8461	7	8461	7	0.00
23/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	8471	7	8471	7	0.00
23/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	8451	7	8451	7	0.00
23/06/2017	2046 On 01-February-18			Bond Future	130.39	131.4592	130.3867	131.4592	0.00
23/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	2513	1	2513	1	0.00
23/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	2523	1	2523	1	0.00
23/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	2533	1	2533	1	0.00
23/06/2017	2050 On 03-August-17			Bond Future	135.42	136.0319	135.4221	136.0319	26,059.00
23/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	13808	13	13808	13	0.00
23/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	13818	13	13818	13	0.00
23/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	13798	13	13798	13	0.00
23/06/2017	2050 On 02-November-17			Bond Future	138.04	138.6629	138.0397	138.6629	0.00
23/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	6610	6	6610	6	0.00
23/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	6620	6	6620	6	0.00
23/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	6630	6	6630	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
23/06/2017	2050 On 01-February-18			Bond Future	139.09	139.7216	139.0874	139.7216	0.00
23/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
23/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	1153	1	1153	1	0.00
23/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	1163	1	1163	1	0.00
23/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	1143	1	1143	1	0.00
23/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	AL37 On 03-August-17			Index Future	547.00	546.0640	546.9990	546.0640	0.00
23/06/2017	AL37 On 02-November-17			Index Future	557.45	556.4990	557.4460	556.4990	0.00
23/06/2017	AL37 On 01-February-18			Index Future	568.28	567.3170	568.2820	567.3170	0.00
23/06/2017	AL7T On 03-August-17			Index Future	632.01	629.8610	632.0110	629.8610	0.00
23/06/2017	AL7T On 02-November-17			Index Future	644.08	641.8970	644.0820	641.8970	0.00
23/06/2017	AL7T On 01-February-18			Index Future	656.60	654.3750	656.6020	654.3750	0.00
23/06/2017	ALBI On 03-August-17			Index Future	568.54	565.1050	568.5400	565.1050	599.00
23/06/2017	ALBI On 02-November-17			Index Future	579.40	575.9040	579.3990	575.9040	0.00
23/06/2017	ALBI On 01-February-18			Index Future	590.66	587.0990	590.6620	587.0990	0.00
23/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	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
23/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2017	EL28 On 03-August-17			Bond Future	127.95	128.0642	127.9546	128.0642	0.00
23/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7215	7	7215	7	0.00
23/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7205	7	7205	7	0.00
23/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7225	7	7225	7	0.00
23/06/2017	EL28 On 02-November-17			Bond Future	128.68	128.7972	128.6842	128.7972	0.00
23/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5186	5	5186	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
23/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5196	5	5196	5	0.00
23/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5206	5	5206	5	0.00
23/06/2017	EL28 On 01-February-18			Bond Future	131.24	131.3521	131.2380	131.3521	0.00
23/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
23/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1052	1	1052	1	0.00
23/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1072	1	1072	1	0.00
23/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1062	1	1062	1	0.00
23/06/2017	ES33 On 03-August-17			Bond Future	10.69	78.0647	10.6902	78.0647	9,466.00
23/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1001	2	1001	2	0.00
23/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	938	2	938	2	0.00
23/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	875	2	875	2	0.00
23/06/2017	ES33 On 02-November-17			Bond Future	10.78	75.7647	10.7805	75.7647	0.00
23/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	679	1	679	1	0.00
23/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	617	1	617	1	0.00
23/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	741	1	741	1	0.00
23/06/2017	ES33 On 01-February-18			Bond Future	10.87	77.2375	10.8729	77.2375	0.00
23/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	699	0	699	0	0.00
23/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	758	0	758	0	0.00
23/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	817	0	817	0	0.00
23/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
23/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
23/06/2017	ES42 On 03-August-17			Bond Future	10.84	81.6273	10.8445	81.6273	7,957.00
23/06/2017	ES42 On 02-November-17			Bond Future	10.93	78.9256	10.9322	78.9256	0.00
23/06/2017	ES42 On 01-February-18			Bond Future	11.02	80.4597	11.0189	80.4597	0.00
23/06/2017	GOVI On 03-August-17			GOVI	567.16	563.8130	567.1600	563.8130	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
23/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	60600	3	60600	3	0.00
23/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	60500	3	60500	3	0.00
23/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	60700	3	60700	3	0.00
23/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 02-November-17			GOVI	577.99	574.5870	577.9930	574.5870	0.00
23/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	55530	2	55530	2	0.00
23/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	55430	2	55430	2	0.00
23/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	55330	2	55330	2	0.00
23/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 01-February-18			GOVI	589.23	585.7560	589.2290	585.7560	0.00
23/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	81990	5	81990	5	0.00
23/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	82090	5	82090	5	0.00
23/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	81890	5	81890	5	0.00
23/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
23/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
23/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2017	IGOV On 03-August-17			Index Future	249.57	250.1600	249.5660	250.1600	1,296.00
23/06/2017	IGOV On 02-November-17			Index Future	254.39	254.9980	254.3900	254.9980	0.00
23/06/2017	IGOV On 01-February-18			Index Future	259.44	260.0560	259.4390	260.0560	0.00
23/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
23/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
23/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
23/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.80	99.8014	99.8002	99.8014	0.00
23/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.73	99.7344	99.7308	99.7344	0.00
23/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.86	99.8662	99.8573	99.8662	0.00
23/06/2017	IS01 On 20-September-18			Interest Rate Swap	99.98	99.9960	99.9820	99.9960	0.00
23/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.83	99.8279	99.8271	99.8279	0.00
23/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0140	99.0102	99.0140	0.00
23/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.55	98.5543	98.5459	98.5543	0.00

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23/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.45	98.4654	98.4512	98.4654	0.00
23/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8300	98.8100	98.8300	0.00
23/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.17	99.1985	99.1735	99.1985	0.00
23/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.55	99.5800	99.5454	99.5800	0.00
23/06/2017	IS02 On 20-September-19			Interest Rate Swap	99.94	99.9791	99.9368	99.9791	0.00
23/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.04	96.1324	96.0358	96.1324	0.00
23/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.24	95.3518	95.2402	95.3518	0.00
23/06/2017	IS05 On 15-June-21			Interest Rate Swap	94.42	94.5396	94.4157	94.5396	0.00
23/06/2017	IS05 On 21-September-21			Interest Rate Swap	94.56	94.6972	94.5647	94.6972	0.00
23/06/2017	IS05 On 21-December-21			Interest Rate Swap	96.72	96.8612	96.7250	96.8612	51.00
23/06/2017	IS05 On 15-March-22			Interest Rate Swap	96.83	96.9696	96.8305	96.9696	0.00
23/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.00	98.1405	97.9976	98.1405	0.00
23/06/2017	IS05 On 20-September-22			Interest Rate Swap	100.17	100.3184	100.1737	100.3184	0.00
23/06/2017	IS10 On 17-December-25			Interest Rate Swap	94.53	94.7355	94.5272	94.7355	0.00
23/06/2017	IS10 On 16-March-26			Interest Rate Swap	91.52	91.7325	91.5191	91.7325	0.00
23/06/2017	IS10 On 15-June-26			Interest Rate Swap	90.25	90.4739	90.2537	90.4739	0.00
23/06/2017	IS10 On 21-September-26			Interest Rate Swap	92.40	92.6302	92.4002	92.6302	0.00
23/06/2017	IS10 On 21-December-26			Interest Rate Swap	96.17	96.4082	96.1684	96.4082	0.00
23/06/2017	IS10 On 15-March-27			Interest Rate Swap	94.73	94.9841	94.7293	94.9841	0.00
23/06/2017	IS10 On 21-June-27			Interest Rate Swap	96.79	97.0530	96.7882	97.0530	0.00
23/06/2017	IS10 On 20-September-27			Interest Rate Swap	100.50	100.7618	100.4960	100.7618	0.00
23/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
23/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
23/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
23/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
23/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
23/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
23/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.87	93.1300	6.8700	93.1300	0.00
23/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	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
23/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
23/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
23/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
23/06/2017	R023 On 03-August-17			Bond Future	7.93	102.3765	7.9311	102.3765	38,467.00
23/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	2841	3	2841	3	0.00
23/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	2922	3	2922	3	0.00
23/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	2881	3	2881	3	0.00
23/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	31	0	31	0	0.00
23/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	29	0	29	0	0.00
23/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	27	0	27	0	0.00
23/06/2017	R023 On 02-November-17			Bond Future	7.94	100.4025	7.9443	100.4025	0.00
23/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	2827	3	2827	3	0.00
23/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2862	3	2862	3	0.00
23/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2896	3	2896	3	0.00
23/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	248	0	248	0	0.00
23/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	241	0	241	0	0.00
23/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	254	0	254	0	0.00
23/06/2017	R023 On 01-February-18			Bond Future	7.95	102.3541	7.9526	102.3541	0.00
23/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	2295	2	2295	2	0.00
23/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	2322	2	2322	2	0.00
23/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	2268	2	2268	2	0.00
23/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	810	1	810	1	0.00
23/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	797	1	797	1	0.00
23/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	823	1	823	1	0.00
23/06/2017	R035 On 03-August-17			Bond Future	9.49	97.8128	9.4932	97.8128	10,528.00
23/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	55	0	55	0	0.00
23/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	137	0	137	0	0.00
23/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	218	0	218	0	0.00
23/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	0	1	0	1	0.00
23/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	0	1	0	1	0.00
23/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	0	1	0	1	0.00
23/06/2017	R035 On 02-November-17			Bond Future	9.55	95.1811	9.5451	95.1811	0.00
23/06/2017	R035 On 02-November-17	9.60	Call	Bond Future	440	0	440	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
23/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	360	0	360	0	0.00
23/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	520	0	520	0	0.00
23/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R035 On 01-February-18			Bond Future	9.60	97.0313	9.5966	97.0313	0.00
23/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	1050	0	1050	0	0.00
23/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	1206	0	1206	0	0.00
23/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	1128	0	1128	0	0.00
23/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R186 On 03-August-17			Bond Future	8.53	113.5344	8.5255	113.5344	134,061.00
23/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	2804	3	2804	3	0.00
23/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	6465	6	6465	6	0.00
23/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	5520	5	5520	5	0.00
23/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	2971	3	2971	3	0.00
23/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	2859	3	2859	3	0.00
23/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	2020	2	2020	2	0.00
23/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	1560	1	1560	1	0.00
23/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	2270	2	2270	2	0.00
23/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	3374	3	3374	3	0.00
23/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	2532	2	2532	2	0.00
23/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	2915	3	2915	3	0.00
23/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	263	0	263	0	0.00
23/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	11	0	11	0	6,500.00
23/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	27	0	27	0	750.00
23/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	252	0	252	0	0.00
23/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	488	1	488	1	3,654.00
23/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	707	1	707	1	2,500.00
23/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	167	0	167	0	0.00
23/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	400	1	400	1	7,100.00
23/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	230	0	230	0	0.00
23/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	326	0	326	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
23/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	241	0	241	0	0.00
23/06/2017	R186 On 02-November-17			Bond Future	8.56	115.7040	8.5572	115.7040	4.00
23/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	3316	3	3316	3	0.00
23/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	3361	3	3361	3	0.00
23/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	3405	3	3405	3	0.00
23/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	3866	4	3866	4	0.00
23/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1126	1	1126	1	0.00
23/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1169	1	1169	1	0.00
23/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	933	1	933	1	5,000.00
23/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1147	1	1147	1	0.00
23/06/2017	R186 On 01-February-18			Bond Future	8.59	112.6503	8.5860	112.6503	0.00
23/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	4038	4	4038	4	0.00
23/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	4124	4	4124	4	0.00
23/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	4081	4	4081	4	0.00
23/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	1609	2	1609	2	0.00
23/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	1588	2	1588	2	0.00
23/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	1567	2	1567	2	0.00
23/06/2017	R197 On 03-August-17			Bond Future	296.49	296.4754	296.4919	296.4754	2,350.00
23/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	11568	12	11568	12	0.00
23/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	11578	12	11578	12	0.00
23/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	11558	12	11558	12	0.00
23/06/2017	R197 On 02-November-17			Bond Future	302.22	302.2092	302.2234	302.2092	0.00
23/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	2937	3	2937	3	0.00
23/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	2947	3	2947	3	0.00
23/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	2927	3	2927	3	0.00
23/06/2017	R197 On 01-February-18			Bond Future	301.17	301.1505	301.1675	301.1505	0.00
23/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
23/06/2017	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
23/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	513	1	513	1	0.00
23/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	503	1	503	1	0.00
23/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	493	1	493	1	0.00
23/06/2017	R202 On 03-August-17			Bond Future	241.35	241.9497	241.3452	241.9497	30,532.00
23/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	17015	16	17015	16	0.00
23/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	17025	16	17025	16	0.00
23/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17005	16	17005	16	0.00
23/06/2017	R202 On 02-November-17			Bond Future	246.01	246.6290	246.0108	246.6290	0.00
23/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	7879	7	7879	7	0.00
23/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	7889	7	7889	7	0.00
23/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	7899	7	7899	7	0.00
23/06/2017	R202 On 01-February-18			Bond Future	247.15	247.7748	247.1463	247.7748	0.00
23/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	1924	1	1924	1	0.00
23/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	1934	1	1934	1	0.00
23/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	1914	1	1914	1	0.00
23/06/2017	R203 On 03-August-17			Bond Future	7.33	103.3370	7.3272	103.3370	0.00
23/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	263	0	263	0	0.00
23/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	262	0	262	0	0.00
23/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	261	0	261	0	0.00
23/06/2017	R204 On 03-August-17			Bond Future	7.41	101.7875	7.4068	101.7875	42,124.00
23/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	458	0	458	0	0.00

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23/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	481	0	481	0	0.00
23/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	470	0	470	0	0.00
23/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	17	0	17	0	0.00
23/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	16	0	16	0	0.00
23/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	15	0	15	0	0.00
23/06/2017	R204 On 02-November-17			Bond Future	7.33	103.7326	7.3253	103.7326	0.00
23/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	475	0	475	0	0.00
23/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	456	0	456	0	0.00
23/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	466	0	466	0	0.00
23/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	16	0	16	0	0.00
23/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	15	0	15	0	0.00
23/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	14	0	14	0	0.00
23/06/2017	R204 On 01-February-18			Bond Future	7.16	101.7088	7.1625	101.7088	0.00
23/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	254	0	254	0	0.00
23/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	264	0	264	0	0.00
23/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	259	0	259	0	0.00
23/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	178	0	178	0	0.00
23/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	174	0	174	0	0.00
23/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	181	0	181	0	0.00
23/06/2017	R207 On 03-August-17			Bond Future	7.42	100.0009	7.4202	100.0009	45,828.00
23/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1666	2	1666	2	51.00
23/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	2092	2	2092	2	0.00
23/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	2135	2	2135	2	0.00
23/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	2114	2	2114	2	0.00
23/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
23/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	1	0	1	0	0.00
23/06/2017	R207 On 02-November-17			Bond Future	7.37	101.9119	7.3738	101.9119	0.00
23/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	1361	1	1361	1	0.00
23/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	1342	1	1342	1	0.00
23/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	1324	1	1324	1	0.00
23/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	31	0	31	0	0.00
23/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	32	0	32	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
23/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	29	0	29	0	0.00
23/06/2017	R207 On 01-February-18			Bond Future	7.30	100.2508	7.2998	100.2508	0.00
23/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	798	1	798	1	0.00
23/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	811	1	811	1	0.00
23/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	823	1	823	1	0.00
23/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	261	0	261	0	0.00
23/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	256	0	256	0	0.00
23/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	266	0	266	0	0.00
23/06/2017	R208 On 03-August-17			Bond Future	7.53	99.8061	7.5262	99.8061	35,097.00
23/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	2360	2	2360	2	0.00
23/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	2420	2	2420	2	0.00
23/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	2390	2	2390	2	0.00
23/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	4	0	4	0	0.00
23/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	3	0	3	0	0.00
23/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	3	0	3	0	0.00
23/06/2017	R208 On 02-November-17			Bond Future	7.51	98.3114	7.5087	98.3114	0.00
23/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	2000	2	2000	2	0.00
23/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	2051	2	2051	2	0.00
23/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	2026	2	2026	2	0.00
23/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	67	0	67	0	0.00
23/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	65	0	65	0	0.00
23/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	70	0	70	0	0.00
23/06/2017	R208 On 01-February-18			Bond Future	7.48	100.2224	7.4784	100.2224	0.00
23/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	1405	1	1405	1	0.00
23/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	1367	1	1367	1	0.00
23/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	1386	1	1386	1	0.00
23/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	414	0	414	0	0.00
23/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	406	0	406	0	0.00
23/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	399	0	399	0	0.00
23/06/2017	R209 On 03-August-17			Bond Future	9.46	73.6318	9.4611	73.6318	74,058.00
23/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	1127	1	1127	1	0.00
23/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	1094	1	1094	1	0.00
23/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	1161	1	1161	1	0.00
23/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	1271	2	1271	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
23/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	1236	2	1236	2	0.00
23/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	1307	2	1307	2	0.00
23/06/2017	R209 On 02-November-17			Bond Future	9.51	71.8890	9.5064	71.8890	790.00
23/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	4304	4	4304	4	0.00
23/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	3235	3	3235	3	0.00
23/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	2440	2	2440	2	0.00
23/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	2371	2	2371	2	0.00
23/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	970	1	970	1	4,100.00
23/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	7215	7	7215	7	0.00
23/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	170	0	170	0	2,800.00
23/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	2405	2	2405	2	0.00
23/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1083	1	1083	1	3,360.00
23/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	4515	5	4515	5	0.00
23/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	364	0	364	0	1,300.00
23/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	9055	10	9055	10	0.00
23/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	2279	3	2279	3	0.00
23/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	2214	3	2214	3	0.00
23/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	2246	3	2246	3	0.00
23/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	1618	2	1618	2	6,500.00
23/06/2017	R209 On 01-February-18			Bond Future	9.55	73.2864	9.5502	73.2864	0.00
23/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	3507	3	3507	3	0.00
23/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	3582	3	3582	3	0.00
23/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	3545	3	3545	3	0.00
23/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	2449	3	2449	3	0.00
23/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	2393	3	2393	3	0.00
23/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	2421	3	2421	3	0.00
23/06/2017	R210 On 03-August-17			Bond Future	186.21	186.3694	186.2067	186.3694	1,675.00
23/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10083	10	10083	10	0.00
23/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10073	10	10073	10	0.00
23/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	10093	10	10093	10	0.00
23/06/2017	R210 On 02-November-17			Bond Future	187.41	187.5737	187.4062	187.5737	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
23/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	4674	5	4674	5	0.00
23/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	4684	5	4684	5	0.00
23/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	4664	4	4664	4	0.00
23/06/2017	R210 On 01-February-18			Bond Future	191.13	191.2946	191.1252	191.2946	0.00
23/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	1235	1	1235	1	0.00
23/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	1255	1	1255	1	0.00
23/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	1245	1	1245	1	0.00
23/06/2017	R212 On 03-August-17			Bond Future	148.77	148.7606	148.7691	148.7606	4,858.00
23/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	4571	5	4571	5	0.00
23/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	4581	5	4581	5	0.00
23/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	4591	5	4591	5	0.00
23/06/2017	R212 On 02-November-17			Bond Future	151.64	151.6376	151.6449	151.6376	0.00
23/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	755	1	755	1	0.00
23/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	775	1	775	1	0.00
23/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	765	1	765	1	0.00
23/06/2017	R212 On 01-February-18			Bond Future	152.59	152.5853	152.5941	152.5853	0.00
23/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
23/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2096	2	2096	2	0.00
23/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2106	2	2106	2	0.00
23/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2116	2	2116	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
23/06/2017	R213 On 03-August-17			Bond Future	9.17	85.8875	9.1701	85.8875	56,759.00
23/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	1769	1	1769	1	0.00
23/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	1857	2	1857	2	0.00
23/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	1813	2	1813	2	0.00
23/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	673	1	673	1	0.00
23/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	651	1	651	1	0.00
23/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	696	1	696	1	0.00
23/06/2017	R213 On 02-November-17			Bond Future	9.22	83.9788	9.2151	83.9788	0.00
23/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	2720	2	2720	2	0.00
23/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	2644	2	2644	2	0.00
23/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	2682	2	2682	2	0.00
23/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	1815	2	1815	2	0.00
23/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	1787	2	1787	2	0.00
23/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	1759	2	1759	2	0.00
23/06/2017	R213 On 01-February-18			Bond Future	9.26	85.6112	9.2594	85.6112	0.00
23/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	3449	3	3449	3	0.00
23/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	3411	3	3411	3	0.00
23/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	3374	3	3374	3	0.00
23/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	2361	3	2361	3	0.00
23/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	2334	3	2334	3	0.00
23/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	2389	3	2389	3	0.00
23/06/2017	R214 On 03-August-17			Bond Future	9.57	73.5771	9.5658	73.5771	37,026.00
23/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	1061	1	1061	1	0.00
23/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	1128	1	1128	1	0.00
23/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	1094	1	1094	1	0.00
23/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	1460	2	1460	2	0.00
23/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	1383	2	1383	2	0.00
23/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	1421	2	1421	2	0.00
23/06/2017	R214 On 02-November-17			Bond Future	9.61	71.6867	9.6122	71.6867	0.00
23/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	2371	2	2371	2	0.00
23/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	2441	2	2441	2	0.00
23/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	2406	2	2406	2	0.00
23/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	2563	3	2563	3	0.00
23/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	2527	3	2527	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
23/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	2599	3	2599	3	0.00
23/06/2017	R214 On 01-February-18			Bond Future	9.66	73.0802	9.6580	73.0802	0.00
23/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	3732	3	3732	3	0.00
23/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	3810	3	3810	3	0.00
23/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	3771	3	3771	3	0.00
23/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	2613	3	2613	3	0.00
23/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	2584	3	2584	3	0.00
23/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	2555	3	2555	3	0.00
23/06/2017	R248 On 03-August-17			Bond Future	9.63	94.1755	9.6316	94.1755	78,556.00
23/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	1408	1	1408	1	0.00
23/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	1368	1	1368	1	0.00
23/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	1450	1	1450	1	0.00
23/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	1920	3	1920	3	0.00
23/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	1970	3	1970	3	0.00
23/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	2020	3	2020	3	0.00
23/06/2017	R248 On 02-November-17			Bond Future	9.68	91.5377	9.6799	91.5377	226.00
23/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	3054	3	3054	3	0.00
23/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	3141	3	3141	3	0.00
23/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	3098	3	3098	3	0.00
23/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	3413	4	3413	4	0.00
23/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	3366	4	3366	4	0.00
23/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	3320	4	3320	4	0.00
23/06/2017	R248 On 01-February-18			Bond Future	9.73	93.3171	9.7277	93.3171	0.00
23/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	4836	4	4836	4	0.00
23/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	4884	4	4884	4	0.00
23/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	4933	4	4933	4	0.00
23/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	3377	4	3377	4	0.00
23/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	3340	4	3340	4	0.00
23/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	3415	4	3415	4	0.00