



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
30/06/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	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
30/06/2017	2025 On 03-August-17			Bond Future	127.55	128.0049	127.5456	128.0049	2,414.00
30/06/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 03-August-17	133.96	Put	Bond Future	6414	6	6414	6	0.00
30/06/2017	2025 On 03-August-17	133.98	Put	Bond Future	6434	6	6434	6	0.00
30/06/2017	2025 On 03-August-17	133.97	Put	Bond Future	6424	6	6424	6	0.00
30/06/2017	2025 On 02-November-17			Bond Future	130.01	130.4788	130.0095	130.4788	0.00
30/06/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 02-November-17	132.97	Put	Bond Future	2961	2	2961	2	0.00
30/06/2017	2025 On 02-November-17	132.98	Put	Bond Future	2971	3	2971	3	0.00
30/06/2017	2025 On 02-November-17	132.96	Put	Bond Future	2951	2	2951	2	0.00
30/06/2017	2025 On 01-February-18			Bond Future	131.23	131.7107	131.2301	131.7107	0.00
30/06/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2025 On 01-February-18	133.89	Put	Bond Future	2660	2	2660	2	0.00
30/06/2017	2025 On 01-February-18	133.88	Put	Bond Future	2650	2	2650	2	0.00
30/06/2017	2025 On 01-February-18	133.90	Put	Bond Future	2670	2	2670	2	0.00
30/06/2017	2029 On 01-February-18			Bond Future	102.34	102.5703	102.3427	102.5703	0.00
30/06/2017	2030 On 03-August-17			Bond Future	9.33	90.8142	9.3315	90.8142	43,303.00
30/06/2017	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 03-August-17	9.34	Call	Bond Future	58	0	58	0	0.00
30/06/2017	2030 On 03-August-17	9.35	Call	Bond Future	126	0	126	0	0.00
30/06/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 03-August-17	9.33	Put	Bond Future	10	0	10	0	0.00
30/06/2017	2030 On 02-November-17			Bond Future	9.38	92.5486	9.3816	92.5486	0.00
30/06/2017	2030 On 02-November-17	9.35	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 02-November-17	9.36	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 02-November-17	9.34	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 02-November-17	9.35	Put	Bond Future	212	0	212	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
30/06/2017	2030 On 02-November-17	9.36	Put	Bond Future	145	0	145	0	0.00
30/06/2017	2030 On 02-November-17	9.34	Put	Bond Future	279	0	279	0	0.00
30/06/2017	2030 On 01-February-18			Bond Future	9.43	90.3410	9.4309	90.3410	0.00
30/06/2017	2030 On 01-February-18	9.38	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 01-February-18	9.37	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 01-February-18	9.39	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2030 On 01-February-18	9.39	Put	Bond Future	270	0	270	0	0.00
30/06/2017	2030 On 01-February-18	9.38	Put	Bond Future	336	0	336	0	0.00
30/06/2017	2030 On 01-February-18	9.37	Put	Bond Future	402	0	402	0	0.00
30/06/2017	2032 On 03-August-17			Bond Future	9.52	93.3410	9.5213	93.3410	26,589.00
30/06/2017	2032 On 03-August-17	9.45	Call	Bond Future	913	1	913	1	0.00
30/06/2017	2032 On 03-August-17	9.43	Call	Bond Future	851	1	851	1	0.00
30/06/2017	2032 On 03-August-17	9.44	Call	Bond Future	882	1	882	1	0.00
30/06/2017	2032 On 03-August-17	9.45	Put	Bond Future	1432	1	1432	1	0.00
30/06/2017	2032 On 03-August-17	9.43	Put	Bond Future	1517	1	1517	1	0.00
30/06/2017	2032 On 03-August-17	9.44	Put	Bond Future	1474	1	1474	1	0.00
30/06/2017	2032 On 02-November-17			Bond Future	9.58	90.9657	9.5768	90.9657	0.00
30/06/2017	2032 On 02-November-17	9.48	Call	Bond Future	2060	2	2060	2	0.00
30/06/2017	2032 On 02-November-17	9.49	Call	Bond Future	2094	2	2094	2	0.00
30/06/2017	2032 On 02-November-17	9.50	Call	Bond Future	2127	2	2127	2	0.00
30/06/2017	2032 On 02-November-17	9.49	Put	Bond Future	2717	3	2717	3	0.00
30/06/2017	2032 On 02-November-17	9.48	Put	Bond Future	2757	3	2757	3	0.00
30/06/2017	2032 On 02-November-17	9.50	Put	Bond Future	2679	2	2679	2	0.00
30/06/2017	2032 On 01-February-18			Bond Future	9.63	92.7324	9.6312	92.7324	0.00
30/06/2017	2032 On 01-February-18	9.55	Call	Bond Future	2784	3	2784	3	0.00
30/06/2017	2032 On 01-February-18	9.56	Call	Bond Future	2819	3	2819	3	0.00
30/06/2017	2032 On 01-February-18	9.57	Call	Bond Future	2854	3	2854	3	0.00
30/06/2017	2032 On 01-February-18	9.56	Put	Bond Future	3323	3	3323	3	0.00
30/06/2017	2032 On 01-February-18	9.57	Put	Bond Future	3287	3	3287	3	0.00
30/06/2017	2032 On 01-February-18	9.55	Put	Bond Future	3360	3	3360	3	0.00
30/06/2017	2033 On 03-August-17			Bond Future	104.91	104.5000	104.9056	104.5000	6,534.00
30/06/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
30/06/2017	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
30/06/2017	2033 On 03-August-17	113.12	Put	Bond Future	8214	9	8214	9	0.00
30/06/2017	2033 On 03-August-17	113.13	Put	Bond Future	8224	9	8224	9	0.00
30/06/2017	2033 On 03-August-17	113.14	Put	Bond Future	8234	9	8234	9	0.00
30/06/2017	2033 On 02-November-17			Bond Future	105.86	105.4432	105.8557	105.4432	0.00
30/06/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 02-November-17	110.08	Put	Bond Future	4224	5	4224	5	0.00
30/06/2017	2033 On 02-November-17	110.09	Put	Bond Future	4234	5	4234	5	0.00
30/06/2017	2033 On 02-November-17	110.07	Put	Bond Future	4214	5	4214	5	0.00
30/06/2017	2033 On 01-February-18			Bond Future	107.95	107.5313	107.9504	107.5313	0.00
30/06/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2033 On 01-February-18	109.64	Put	Bond Future	1690	2	1690	2	0.00
30/06/2017	2033 On 01-February-18	109.66	Put	Bond Future	1710	2	1710	2	0.00
30/06/2017	2033 On 01-February-18	109.65	Put	Bond Future	1700	2	1700	2	0.00
30/06/2017	2037 On 03-August-17			Bond Future	9.84	89.1812	9.8386	89.1812	66,825.00
30/06/2017	2037 On 03-August-17	9.58	Call	Bond Future	528	1	528	1	0.00
30/06/2017	2037 On 03-August-17	9.57	Call	Bond Future	507	1	507	1	0.00
30/06/2017	2037 On 03-August-17	9.56	Call	Bond Future	486	1	486	1	0.00
30/06/2017	2037 On 03-August-17	9.57	Put	Bond Future	2647	2	2647	2	0.00
30/06/2017	2037 On 03-August-17	9.58	Put	Bond Future	2587	2	2587	2	0.00
30/06/2017	2037 On 03-August-17	9.56	Put	Bond Future	2707	2	2707	2	0.00
30/06/2017	2037 On 02-November-17			Bond Future	9.90	90.8845	9.8950	90.8845	233.00
30/06/2017	2037 On 02-November-17	9.66	Call	Bond Future	1870	2	1870	2	0.00
30/06/2017	2037 On 02-November-17	9.67	Call	Bond Future	1902	2	1902	2	0.00
30/06/2017	2037 On 02-November-17	9.65	Call	Bond Future	1839	2	1839	2	0.00
30/06/2017	2037 On 02-November-17	9.67	Put	Bond Future	3669	3	3669	3	0.00
30/06/2017	2037 On 02-November-17	9.66	Put	Bond Future	3717	3	3717	3	0.00
30/06/2017	2037 On 02-November-17	9.65	Put	Bond Future	3766	4	3766	4	0.00
30/06/2017	2037 On 01-February-18			Bond Future	9.95	88.3942	9.9512	88.3942	0.00
30/06/2017	2037 On 01-February-18	9.82	Call	Bond Future	3004	3	3004	3	0.00
30/06/2017	2037 On 01-February-18	9.83	Call	Bond Future	3040	3	3040	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
30/06/2017	2037 On 01-February-18	9.81	Call	Bond Future	2968	3	2968	3	0.00
30/06/2017	2037 On 01-February-18	9.82	Put	Bond Future	4016	4	4016	4	0.00
30/06/2017	2037 On 01-February-18	9.83	Put	Bond Future	3975	4	3975	4	0.00
30/06/2017	2037 On 01-February-18	9.81	Put	Bond Future	4058	4	4058	4	0.00
30/06/2017	2038 On 03-August-17			Bond Future	129.73	129.7407	129.7263	129.7407	22,601.00
30/06/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 03-August-17	141.17	Put	Bond Future	11444	11	11444	11	0.00
30/06/2017	2038 On 03-August-17	141.16	Put	Bond Future	11434	11	11434	11	0.00
30/06/2017	2038 On 03-August-17	141.18	Put	Bond Future	11454	11	11454	11	0.00
30/06/2017	2038 On 02-November-17			Bond Future	132.23	132.2484	132.2325	132.2484	0.00
30/06/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 02-November-17	136.82	Put	Bond Future	4587	5	4587	5	0.00
30/06/2017	2038 On 02-November-17	136.80	Put	Bond Future	4567	5	4567	5	0.00
30/06/2017	2038 On 02-November-17	136.81	Put	Bond Future	4577	5	4577	5	0.00
30/06/2017	2038 On 01-February-18			Bond Future	133.33	133.3462	133.3281	133.3462	0.00
30/06/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2038 On 01-February-18	136.93	Put	Bond Future	3602	4	3602	4	0.00
30/06/2017	2038 On 01-February-18	136.94	Put	Bond Future	3612	4	3612	4	0.00
30/06/2017	2038 On 01-February-18	136.95	Put	Bond Future	3622	4	3622	4	0.00
30/06/2017	2040 On 03-August-17			Bond Future	9.91	92.6093	9.9137	92.6093	14,089.00
30/06/2017	2040 On 03-August-17	9.63	Call	Bond Future	533	1	533	1	0.00
30/06/2017	2040 On 03-August-17	9.62	Call	Bond Future	512	1	512	1	0.00
30/06/2017	2040 On 03-August-17	9.61	Call	Bond Future	491	1	491	1	0.00
30/06/2017	2040 On 03-August-17	9.62	Put	Bond Future	3017	3	3017	3	0.00
30/06/2017	2040 On 03-August-17	9.61	Put	Bond Future	3083	3	3083	3	0.00
30/06/2017	2040 On 03-August-17	9.63	Put	Bond Future	2951	3	2951	3	0.00
30/06/2017	2040 On 02-November-17			Bond Future	9.97	94.3780	9.9706	94.3780	0.00
30/06/2017	2040 On 02-November-17	9.66	Call	Bond Future	1820	2	1820	2	0.00

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30/06/2017	2040 On 02-November-17	9.67	Call	Bond Future	1851	2	1851	2	0.00
30/06/2017	2040 On 02-November-17	9.65	Call	Bond Future	1788	2	1788	2	0.00
30/06/2017	2040 On 02-November-17	9.67	Put	Bond Future	4387	4	4387	4	0.00
30/06/2017	2040 On 02-November-17	9.66	Put	Bond Future	4443	4	4443	4	0.00
30/06/2017	2040 On 02-November-17	9.65	Put	Bond Future	4498	4	4498	4	0.00
30/06/2017	2040 On 01-February-18			Bond Future	10.03	91.7053	10.0273	91.7053	0.00
30/06/2017	2040 On 01-February-18	9.87	Call	Bond Future	3148	4	3148	4	0.00
30/06/2017	2040 On 01-February-18	9.89	Call	Bond Future	3223	4	3223	4	0.00
30/06/2017	2040 On 01-February-18	9.88	Call	Bond Future	3186	4	3186	4	0.00
30/06/2017	2040 On 01-February-18	9.87	Put	Bond Future	4446	4	4446	4	0.00
30/06/2017	2040 On 01-February-18	9.88	Put	Bond Future	4400	4	4400	4	0.00
30/06/2017	2040 On 01-February-18	9.89	Put	Bond Future	4354	4	4354	4	0.00
30/06/2017	2044 On 03-August-17			Bond Future	9.94	89.6980	9.9381	89.6980	24,347.00
30/06/2017	2044 On 03-August-17	9.63	Call	Bond Future	493	1	493	1	0.00
30/06/2017	2044 On 03-August-17	9.62	Call	Bond Future	473	1	473	1	0.00
30/06/2017	2044 On 03-August-17	9.64	Call	Bond Future	514	1	514	1	0.00
30/06/2017	2044 On 03-August-17	9.62	Put	Bond Future	3218	3	3218	3	0.00
30/06/2017	2044 On 03-August-17	9.63	Put	Bond Future	3150	3	3150	3	0.00
30/06/2017	2044 On 03-August-17	9.64	Put	Bond Future	3083	3	3083	3	0.00
30/06/2017	2044 On 02-November-17			Bond Future	9.99	91.4111	9.9933	91.4111	200.00
30/06/2017	2044 On 02-November-17	9.66	Call	Bond Future	1787	2	1787	2	0.00
30/06/2017	2044 On 02-November-17	9.68	Call	Bond Future	1849	2	1849	2	0.00
30/06/2017	2044 On 02-November-17	9.67	Call	Bond Future	1818	2	1818	2	0.00
30/06/2017	2044 On 02-November-17	9.66	Put	Bond Future	4638	4	4638	4	0.00
30/06/2017	2044 On 02-November-17	9.67	Put	Bond Future	4581	4	4581	4	0.00
30/06/2017	2044 On 02-November-17	9.68	Put	Bond Future	4525	4	4525	4	0.00
30/06/2017	2044 On 01-February-18			Bond Future	10.05	88.8059	10.0482	88.8059	0.00
30/06/2017	2044 On 01-February-18	9.90	Call	Bond Future	3235	4	3235	4	0.00
30/06/2017	2044 On 01-February-18	9.91	Call	Bond Future	3273	4	3273	4	0.00
30/06/2017	2044 On 01-February-18	9.89	Call	Bond Future	3197	4	3197	4	0.00
30/06/2017	2044 On 01-February-18	9.90	Put	Bond Future	4471	4	4471	4	0.00
30/06/2017	2044 On 01-February-18	9.91	Put	Bond Future	4424	4	4424	4	0.00
30/06/2017	2044 On 01-February-18	9.89	Put	Bond Future	4518	4	4518	4	0.00
30/06/2017	2046 On 03-August-17			Bond Future	125.66	126.6994	125.6617	126.6994	23,901.00

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30/06/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 03-August-17	141.19	Put	Bond Future	15528	14	15528	14	0.00
30/06/2017	2046 On 03-August-17	141.17	Put	Bond Future	15508	14	15508	14	0.00
30/06/2017	2046 On 03-August-17	141.18	Put	Bond Future	15518	14	15518	14	0.00
30/06/2017	2046 On 02-November-17			Bond Future	126.51	127.5649	126.5060	127.5649	0.00
30/06/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 02-November-17	136.31	Put	Bond Future	9804	9	9804	9	0.00
30/06/2017	2046 On 02-November-17	136.32	Put	Bond Future	9814	9	9814	9	0.00
30/06/2017	2046 On 02-November-17	136.30	Put	Bond Future	9794	9	9794	9	0.00
30/06/2017	2046 On 01-February-18			Bond Future	129.01	130.0914	129.0095	130.0914	0.00
30/06/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2046 On 01-February-18	132.90	Put	Bond Future	3891	3	3891	3	0.00
30/06/2017	2046 On 01-February-18	132.91	Put	Bond Future	3901	3	3901	3	0.00
30/06/2017	2046 On 01-February-18	132.92	Put	Bond Future	3911	3	3911	3	0.00
30/06/2017	2050 On 03-August-17			Bond Future	131.16	132.9660	131.1645	132.9660	26,191.00
30/06/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 03-August-17	149.23	Put	Bond Future	18065	16	18065	16	0.00
30/06/2017	2050 On 03-August-17	149.24	Put	Bond Future	18075	16	18075	16	0.00
30/06/2017	2050 On 03-August-17	149.22	Put	Bond Future	18055	16	18055	16	0.00
30/06/2017	2050 On 02-November-17			Bond Future	133.70	135.5358	133.6985	135.5358	0.00
30/06/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 02-November-17	144.65	Put	Bond Future	10952	9	10952	9	0.00
30/06/2017	2050 On 02-November-17	144.66	Put	Bond Future	10962	9	10962	9	0.00
30/06/2017	2050 On 02-November-17	144.67	Put	Bond Future	10972	9	10972	9	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
30/06/2017	2050 On 01-February-18			Bond Future	134.65	136.5280	134.6523	136.5280	0.00
30/06/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
30/06/2017	2050 On 01-February-18	140.24	Put	Bond Future	5588	4	5588	4	0.00
30/06/2017	2050 On 01-February-18	140.25	Put	Bond Future	5598	4	5598	4	0.00
30/06/2017	2050 On 01-February-18	140.23	Put	Bond Future	5578	4	5578	4	0.00
30/06/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	AL37 On 03-August-17			Index Future	542.27	543.4940	542.2690	543.4940	0.00
30/06/2017	AL37 On 02-November-17			Index Future	552.62	553.8740	552.6220	553.8740	0.00
30/06/2017	AL37 On 01-February-18			Index Future	563.35	564.6310	563.3500	564.6310	0.00
30/06/2017	AL7T On 03-August-17			Index Future	621.78	625.1800	621.7760	625.1800	0.00
30/06/2017	AL7T On 02-November-17			Index Future	633.65	637.1200	633.6470	637.1200	0.00
30/06/2017	AL7T On 01-February-18			Index Future	645.95	649.4940	645.9480	649.4940	0.00
30/06/2017	ALBI On 03-August-17			Index Future	558.64	561.2850	558.6420	561.2850	596.00
30/06/2017	ALBI On 02-November-17			Index Future	569.31	572.0040	569.3080	572.0040	0.00
30/06/2017	ALBI On 01-February-18			Index Future	580.36	583.1140	580.3600	583.1140	0.00
30/06/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	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
30/06/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/06/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/06/2017	EL28 On 03-August-17			Bond Future	127.34	127.3549	127.3436	127.3549	0.00
30/06/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 03-August-17	135.17	Put	Bond Future	7826	8	7826	8	0.00
30/06/2017	EL28 On 03-August-17	135.16	Put	Bond Future	7816	8	7816	8	0.00
30/06/2017	EL28 On 03-August-17	135.18	Put	Bond Future	7836	8	7836	8	0.00
30/06/2017	EL28 On 02-November-17			Bond Future	128.06	128.0724	128.0599	128.0724	0.00
30/06/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 02-November-17	133.87	Put	Bond Future	5810	6	5810	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
30/06/2017	EL28 On 02-November-17	133.88	Put	Bond Future	5820	6	5820	6	0.00
30/06/2017	EL28 On 02-November-17	133.89	Put	Bond Future	5830	6	5830	6	0.00
30/06/2017	EL28 On 01-February-18			Bond Future	130.59	130.6087	130.5940	130.6087	0.00
30/06/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
30/06/2017	EL28 On 01-February-18	132.29	Put	Bond Future	1696	2	1696	2	0.00
30/06/2017	EL28 On 01-February-18	132.31	Put	Bond Future	1716	2	1716	2	0.00
30/06/2017	EL28 On 01-February-18	132.30	Put	Bond Future	1706	2	1706	2	0.00
30/06/2017	ES33 On 03-August-17			Bond Future	10.94	77.5530	10.9416	77.5530	9,466.00
30/06/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 03-August-17	10.53	Put	Bond Future	2534	2	2534	2	0.00
30/06/2017	ES33 On 03-August-17	10.54	Put	Bond Future	2471	2	2471	2	0.00
30/06/2017	ES33 On 03-August-17	10.55	Put	Bond Future	2408	2	2408	2	0.00
30/06/2017	ES33 On 02-November-17			Bond Future	11.04	75.2425	11.0407	75.2425	0.00
30/06/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 02-November-17	10.67	Put	Bond Future	2241	2	2241	2	0.00
30/06/2017	ES33 On 02-November-17	10.68	Put	Bond Future	2180	2	2180	2	0.00
30/06/2017	ES33 On 02-November-17	10.66	Put	Bond Future	2303	2	2303	2	0.00
30/06/2017	ES33 On 01-February-18			Bond Future	11.14	76.7038	11.1426	76.7038	0.00
30/06/2017	ES33 On 01-February-18	10.99	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 01-February-18	11.00	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 01-February-18	11.01	Call	Bond Future	0	0	0	0	0.00
30/06/2017	ES33 On 01-February-18	11.00	Put	Bond Future	837	0	837	0	0.00
30/06/2017	ES33 On 01-February-18	11.01	Put	Bond Future	778	0	778	0	0.00
30/06/2017	ES33 On 01-February-18	10.99	Put	Bond Future	896	0	896	0	0.00
30/06/2017	ES42 On 03-August-17			Bond Future	11.11	81.0103	11.1112	81.0103	7,957.00
30/06/2017	ES42 On 02-November-17			Bond Future	11.21	78.2959	11.2083	78.2959	0.00
30/06/2017	ES42 On 01-February-18			Bond Future	11.30	79.8165	11.3048	79.8165	0.00
30/06/2017	GOVI On 03-August-17			GOVI	557.32	560.0080	557.3170	560.0080	409.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2017	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
30/06/2017	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
30/06/2017	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
30/06/2017	GOVI On 03-August-17	561.10	Put	GOVI	37830	1	37830	1	0.00
30/06/2017	GOVI On 03-August-17	561.11	Put	GOVI	37930	1	37930	1	0.00
30/06/2017	GOVI On 03-August-17	561.09	Put	GOVI	37730	1	37730	1	0.00
30/06/2017	GOVI On 02-November-17			GOVI	567.96	570.7030	567.9570	570.7030	0.00
30/06/2017	GOVI On 02-November-17	572.44	Call	GOVI	0	0	0	0	0.00
30/06/2017	GOVI On 02-November-17	572.45	Call	GOVI	0	0	0	0	0.00
30/06/2017	GOVI On 02-November-17	572.46	Call	GOVI	0	0	0	0	0.00
30/06/2017	GOVI On 02-November-17	572.45	Put	GOVI	44930	2	44930	2	0.00
30/06/2017	GOVI On 02-November-17	572.46	Put	GOVI	45030	2	45030	2	0.00
30/06/2017	GOVI On 02-November-17	572.44	Put	GOVI	44830	2	44830	2	0.00
30/06/2017	GOVI On 01-February-18			GOVI	578.98	581.7870	578.9830	581.7870	0.00
30/06/2017	GOVI On 01-February-18	581.03	Call	GOVI	0	1	0	1	0.00
30/06/2017	GOVI On 01-February-18	581.02	Call	GOVI	0	1	0	1	0.00
30/06/2017	GOVI On 01-February-18	581.04	Call	GOVI	0	1	0	1	0.00
30/06/2017	GOVI On 01-February-18	581.03	Put	GOVI	20470	0	20470	0	0.00
30/06/2017	GOVI On 01-February-18	581.04	Put	GOVI	20570	0	20570	0	0.00
30/06/2017	GOVI On 01-February-18	581.02	Put	GOVI	20370	0	20370	0	0.00
30/06/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/06/2017	IGOV On 03-August-17			Index Future	247.78	248.4940	247.7780	248.4940	1,319.00
30/06/2017	IGOV On 02-November-17			Index Future	252.57	253.2970	252.5650	253.2970	0.00
30/06/2017	IGOV On 01-February-18			Index Future	257.56	258.3130	257.5630	258.3130	0.00
30/06/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
30/06/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
30/06/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6126	99.6126	99.6126	0.00
30/06/2017	IS01 On 21-December-17			Interest Rate Swap	99.82	99.8157	99.8223	99.8157	0.00
30/06/2017	IS01 On 15-March-18			Interest Rate Swap	99.78	99.7587	99.7784	99.7587	0.00
30/06/2017	IS01 On 21-June-18			Interest Rate Swap	99.94	99.9067	99.9424	99.9067	0.00
30/06/2017	IS01 On 20-September-18			Interest Rate Swap	100.10	100.0536	100.1038	100.0536	0.00
30/06/2017	IS02 On 18-December-17			Interest Rate Swap	99.85	99.8427	99.8491	99.8427	0.00
30/06/2017	IS02 On 16-March-18			Interest Rate Swap	99.06	99.0403	99.0598	99.0403	0.00
30/06/2017	IS02 On 15-June-18			Interest Rate Swap	98.63	98.5933	98.6283	98.5933	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
30/06/2017	IS02 On 21-September-18			Interest Rate Swap	98.57	98.5233	98.5739	98.5233	0.00
30/06/2017	IS02 On 21-December-18			Interest Rate Swap	98.97	98.9000	98.9700	98.9000	0.00
30/06/2017	IS02 On 15-March-19			Interest Rate Swap	99.38	99.2959	99.3779	99.2959	0.00
30/06/2017	IS02 On 21-June-19			Interest Rate Swap	99.79	99.6937	99.7938	99.6937	0.00
30/06/2017	IS02 On 20-September-19			Interest Rate Swap	100.23	100.1148	100.2283	100.1148	0.00
30/06/2017	IS05 On 17-December-20			Interest Rate Swap	96.58	96.4267	96.5805	96.4267	0.00
30/06/2017	IS05 On 16-March-21			Interest Rate Swap	95.84	95.6821	95.8428	95.6821	0.00
30/06/2017	IS05 On 15-June-21			Interest Rate Swap	95.08	94.9042	95.0756	94.9042	0.00
30/06/2017	IS05 On 21-September-21			Interest Rate Swap	95.28	95.0964	95.2838	95.0964	0.00
30/06/2017	IS05 On 21-December-21			Interest Rate Swap	97.49	97.2902	97.4944	97.2902	51.00
30/06/2017	IS05 On 15-March-22			Interest Rate Swap	97.65	97.4302	97.6524	97.4302	0.00
30/06/2017	IS05 On 21-June-22			Interest Rate Swap	98.87	98.6307	98.8698	98.6307	0.00
30/06/2017	IS05 On 20-September-22			Interest Rate Swap	101.08	100.8327	101.0835	100.8327	0.00
30/06/2017	IS10 On 17-December-25			Interest Rate Swap	96.05	95.6547	96.0500	95.6547	0.00
30/06/2017	IS10 On 16-March-26			Interest Rate Swap	93.13	92.7049	93.1306	92.7049	0.00
30/06/2017	IS10 On 15-June-26			Interest Rate Swap	91.94	91.4851	91.9357	91.4851	0.00
30/06/2017	IS10 On 21-September-26			Interest Rate Swap	94.12	93.6558	94.1190	93.6558	0.00
30/06/2017	IS10 On 21-December-26			Interest Rate Swap	97.90	97.4330	97.8995	97.4330	0.00
30/06/2017	IS10 On 15-March-27			Interest Rate Swap	96.51	96.0340	96.5134	96.0340	0.00
30/06/2017	IS10 On 21-June-27			Interest Rate Swap	98.59	98.1106	98.5944	98.1106	0.00
30/06/2017	IS10 On 20-September-27			Interest Rate Swap	102.30	101.8196	102.3008	101.8196	0.00
30/06/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/06/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/06/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/06/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/06/2017	JBAF On 19-July-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
30/06/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
30/06/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
30/06/2017	JBAF On 18-October-17			Jibar Tradeable Future	7.14	92.8600	7.1400	92.8600	0.00
30/06/2017	JBAF On 15-November-17			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/06/2017	JBAF On 20-December-17			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
30/06/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	2,500.00
30/06/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
30/06/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	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
30/06/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/06/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
30/06/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00
30/06/2017	JBAF On 19-June-19			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
30/06/2017	R023 On 03-August-17			Bond Future	8.17	101.7996	8.1701	101.7996	38,422.00
30/06/2017	R023 On 03-August-17	8.58	Call	Bond Future	1859	2	1859	2	0.00
30/06/2017	R023 On 03-August-17	8.60	Call	Bond Future	1934	2	1934	2	0.00
30/06/2017	R023 On 03-August-17	8.59	Call	Bond Future	1896	2	1896	2	0.00
30/06/2017	R023 On 03-August-17	8.58	Put	Bond Future	95	0	95	0	0.00
30/06/2017	R023 On 03-August-17	8.59	Put	Bond Future	90	0	90	0	0.00
30/06/2017	R023 On 03-August-17	8.60	Put	Bond Future	85	0	85	0	0.00
30/06/2017	R023 On 02-November-17			Bond Future	8.20	99.8135	8.1973	99.8135	0.00
30/06/2017	R023 On 02-November-17	8.56	Call	Bond Future	1979	2	1979	2	0.00
30/06/2017	R023 On 02-November-17	8.57	Call	Bond Future	2009	2	2009	2	0.00
30/06/2017	R023 On 02-November-17	8.58	Call	Bond Future	2039	2	2039	2	0.00
30/06/2017	R023 On 02-November-17	8.57	Put	Bond Future	462	0	462	0	0.00
30/06/2017	R023 On 02-November-17	8.58	Put	Bond Future	451	0	451	0	0.00
30/06/2017	R023 On 02-November-17	8.56	Put	Bond Future	473	0	473	0	0.00
30/06/2017	R023 On 01-February-18			Bond Future	8.22	101.7521	8.2217	101.7521	0.00
30/06/2017	R023 On 01-February-18	8.32	Call	Bond Future	1612	2	1612	2	0.00
30/06/2017	R023 On 01-February-18	8.33	Call	Bond Future	1635	2	1635	2	0.00
30/06/2017	R023 On 01-February-18	8.31	Call	Bond Future	1589	2	1589	2	0.00
30/06/2017	R023 On 01-February-18	8.32	Put	Bond Future	1217	1	1217	1	0.00
30/06/2017	R023 On 01-February-18	8.33	Put	Bond Future	1200	1	1200	1	0.00
30/06/2017	R023 On 01-February-18	8.31	Put	Bond Future	1234	1	1234	1	0.00
30/06/2017	R035 On 03-August-17			Bond Future	9.74	97.1591	9.7422	97.1591	11,018.00
30/06/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 03-August-17	9.51	Put	Bond Future	1856	1	1856	1	0.00
30/06/2017	R035 On 03-August-17	9.52	Put	Bond Future	1775	1	1775	1	0.00
30/06/2017	R035 On 03-August-17	9.50	Put	Bond Future	1937	1	1937	1	0.00
30/06/2017	R035 On 02-November-17			Bond Future	9.80	94.5139	9.8021	94.5139	0.00
30/06/2017	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
30/06/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 02-November-17	9.61	Put	Bond Future	1512	1	1512	1	0.00
30/06/2017	R035 On 02-November-17	9.60	Put	Bond Future	1592	1	1592	1	0.00
30/06/2017	R035 On 02-November-17	9.59	Put	Bond Future	1672	1	1672	1	0.00
30/06/2017	R035 On 01-February-18			Bond Future	9.86	96.3495	9.8623	96.3495	0.00
30/06/2017	R035 On 01-February-18	9.73	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 01-February-18	9.75	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 01-February-18	9.74	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R035 On 01-February-18	9.75	Put	Bond Future	868	0	868	0	0.00
30/06/2017	R035 On 01-February-18	9.73	Put	Bond Future	1024	0	1024	0	0.00
30/06/2017	R035 On 01-February-18	9.74	Put	Bond Future	946	0	946	0	0.00
30/06/2017	R186 On 03-August-17			Bond Future	8.80	112.6870	8.7970	112.6870	132,178.00
30/06/2017	R186 On 03-August-17	8.90	Call	Bond Future	1373	2	1373	2	0.00
30/06/2017	R186 On 03-August-17	9.50	Call	Bond Future	4641	5	4641	5	0.00
30/06/2017	R186 On 03-August-17	9.35	Call	Bond Future	3730	4	3730	4	0.00
30/06/2017	R186 On 03-August-17	8.93	Call	Bond Future	1499	2	1499	2	0.00
30/06/2017	R186 On 03-August-17	8.91	Call	Bond Future	1414	2	1414	2	0.00
30/06/2017	R186 On 03-August-17	8.75	Call	Bond Future	831	1	831	1	0.00
30/06/2017	R186 On 03-August-17	8.65	Call	Bond Future	560	1	560	1	0.00
30/06/2017	R186 On 03-August-17	8.80	Call	Bond Future	994	1	994	1	0.00
30/06/2017	R186 On 03-August-17	9.00	Call	Bond Future	1816	2	1816	2	0.00
30/06/2017	R186 On 03-August-17	8.85	Call	Bond Future	1175	2	1175	2	0.00
30/06/2017	R186 On 03-August-17	8.92	Call	Bond Future	1456	2	1456	2	0.00
30/06/2017	R186 On 03-August-17	8.90	Put	Bond Future	682	0	682	0	0.00
30/06/2017	R186 On 03-August-17	9.50	Put	Bond Future	36	0	36	0	6,500.00
30/06/2017	R186 On 03-August-17	9.35	Put	Bond Future	86	0	86	0	750.00
30/06/2017	R186 On 03-August-17	8.91	Put	Bond Future	656	0	656	0	0.00
30/06/2017	R186 On 03-August-17	8.75	Put	Bond Future	1148	1	1148	1	3,654.00
30/06/2017	R186 On 03-August-17	8.65	Put	Bond Future	1557	1	1557	1	2,500.00
30/06/2017	R186 On 03-August-17	9.00	Put	Bond Future	460	0	460	0	0.00
30/06/2017	R186 On 03-August-17	8.80	Put	Bond Future	974	1	974	1	7,100.00
30/06/2017	R186 On 03-August-17	8.93	Put	Bond Future	608	0	608	0	0.00
30/06/2017	R186 On 03-August-17	8.85	Put	Bond Future	819	1	819	1	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
30/06/2017	R186 On 03-August-17	8.92	Put	Bond Future	632	0	632	0	0.00
30/06/2017	R186 On 02-November-17			Bond Future	8.84	114.8391	8.8402	114.8391	4.00
30/06/2017	R186 On 02-November-17	8.88	Call	Bond Future	2134	2	2134	2	0.00
30/06/2017	R186 On 02-November-17	8.89	Call	Bond Future	2169	3	2169	3	0.00
30/06/2017	R186 On 02-November-17	8.90	Call	Bond Future	2205	3	2205	3	0.00
30/06/2017	R186 On 02-November-17	9.00	Call	Bond Future	2578	3	2578	3	0.00
30/06/2017	R186 On 02-November-17	8.90	Put	Bond Future	1812	2	1812	2	0.00
30/06/2017	R186 On 02-November-17	8.88	Put	Bond Future	1873	2	1873	2	0.00
30/06/2017	R186 On 02-November-17	9.00	Put	Bond Future	1532	1	1532	1	5,000.00
30/06/2017	R186 On 02-November-17	8.89	Put	Bond Future	1842	2	1842	2	0.00
30/06/2017	R186 On 01-February-18			Bond Future	8.88	111.7668	8.8816	111.7668	0.00
30/06/2017	R186 On 01-February-18	8.96	Call	Bond Future	2847	3	2847	3	0.00
30/06/2017	R186 On 01-February-18	8.98	Call	Bond Future	2918	3	2918	3	0.00
30/06/2017	R186 On 01-February-18	8.97	Call	Bond Future	2883	3	2883	3	0.00
30/06/2017	R186 On 01-February-18	8.96	Put	Bond Future	2344	2	2344	2	0.00
30/06/2017	R186 On 01-February-18	8.97	Put	Bond Future	2315	2	2315	2	0.00
30/06/2017	R186 On 01-February-18	8.98	Put	Bond Future	2287	2	2287	2	0.00
30/06/2017	R197 On 03-August-17			Bond Future	294.79	295.3034	294.7858	295.3034	2,350.00
30/06/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 03-August-17	308.06	Put	Bond Future	13274	13	13274	13	0.00
30/06/2017	R197 On 03-August-17	308.07	Put	Bond Future	13284	13	13284	13	0.00
30/06/2017	R197 On 03-August-17	308.05	Put	Bond Future	13264	13	13264	13	0.00
30/06/2017	R197 On 02-November-17			Bond Future	300.48	301.0107	300.4805	301.0107	0.00
30/06/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 02-November-17	305.16	Put	Bond Future	4679	4	4679	4	0.00
30/06/2017	R197 On 02-November-17	305.17	Put	Bond Future	4689	4	4689	4	0.00
30/06/2017	R197 On 02-November-17	305.15	Put	Bond Future	4669	4	4669	4	0.00
30/06/2017	R197 On 01-February-18			Bond Future	299.37	299.9185	299.3733	299.9185	0.00
30/06/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
30/06/2017	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
30/06/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R197 On 01-February-18	301.68	Put	Bond Future	2307	2	2307	2	0.00
30/06/2017	R197 On 01-February-18	301.67	Put	Bond Future	2297	2	2297	2	0.00
30/06/2017	R197 On 01-February-18	301.66	Put	Bond Future	2287	2	2287	2	0.00
30/06/2017	R202 On 03-August-17			Bond Future	240.36	240.3826	240.3568	240.3826	30,532.00
30/06/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 03-August-17	258.36	Put	Bond Future	18003	18	18003	18	0.00
30/06/2017	R202 On 03-August-17	258.37	Put	Bond Future	18013	18	18013	18	0.00
30/06/2017	R202 On 03-August-17	258.35	Put	Bond Future	17993	18	17993	18	0.00
30/06/2017	R202 On 02-November-17			Bond Future	245.00	245.0287	245.0001	245.0287	0.00
30/06/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 02-November-17	253.89	Put	Bond Future	8890	9	8890	9	0.00
30/06/2017	R202 On 02-November-17	253.90	Put	Bond Future	8900	9	8900	9	0.00
30/06/2017	R202 On 02-November-17	253.91	Put	Bond Future	8910	9	8910	9	0.00
30/06/2017	R202 On 01-February-18			Bond Future	246.10	246.1347	246.1018	246.1347	0.00
30/06/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R202 On 01-February-18	249.07	Put	Bond Future	2968	3	2968	3	0.00
30/06/2017	R202 On 01-February-18	249.08	Put	Bond Future	2978	3	2978	3	0.00
30/06/2017	R202 On 01-February-18	249.06	Put	Bond Future	2958	3	2958	3	0.00
30/06/2017	R203 On 03-August-17			Bond Future	7.40	103.3255	7.3960	103.3255	0.00
30/06/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R203 On 03-August-17	4.87	Put	Bond Future	270	0	270	0	0.00
30/06/2017	R203 On 03-August-17	4.88	Put	Bond Future	269	0	269	0	0.00
30/06/2017	R203 On 03-August-17	4.89	Put	Bond Future	268	0	268	0	0.00
30/06/2017	R204 On 03-August-17			Bond Future	7.54	101.6726	7.5442	101.6726	42,124.00
30/06/2017	R204 On 03-August-17	7.75	Call	Bond Future	300	0	300	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
30/06/2017	R204 On 03-August-17	7.77	Call	Bond Future	320	0	320	0	0.00
30/06/2017	R204 On 03-August-17	7.76	Call	Bond Future	310	0	310	0	0.00
30/06/2017	R204 On 03-August-17	7.75	Put	Bond Future	36	0	36	0	0.00
30/06/2017	R204 On 03-August-17	7.76	Put	Bond Future	33	0	33	0	0.00
30/06/2017	R204 On 03-August-17	7.77	Put	Bond Future	31	0	31	0	0.00
30/06/2017	R204 On 02-November-17			Bond Future	7.50	103.6143	7.4955	103.6143	0.00
30/06/2017	R204 On 02-November-17	7.76	Call	Bond Future	318	0	318	0	0.00
30/06/2017	R204 On 02-November-17	7.74	Call	Bond Future	300	0	300	0	0.00
30/06/2017	R204 On 02-November-17	7.75	Call	Bond Future	309	0	309	0	0.00
30/06/2017	R204 On 02-November-17	7.74	Put	Bond Future	41	0	41	0	0.00
30/06/2017	R204 On 02-November-17	7.75	Put	Bond Future	39	0	39	0	0.00
30/06/2017	R204 On 02-November-17	7.76	Put	Bond Future	37	0	37	0	0.00
30/06/2017	R204 On 01-February-18			Bond Future	7.39	101.5866	7.3864	101.5866	0.00
30/06/2017	R204 On 01-February-18	7.25	Call	Bond Future	160	0	160	0	0.00
30/06/2017	R204 On 01-February-18	7.27	Call	Bond Future	168	0	168	0	0.00
30/06/2017	R204 On 01-February-18	7.26	Call	Bond Future	164	0	164	0	0.00
30/06/2017	R204 On 01-February-18	7.26	Put	Bond Future	269	0	269	0	0.00
30/06/2017	R204 On 01-February-18	7.27	Put	Bond Future	265	0	265	0	0.00
30/06/2017	R204 On 01-February-18	7.25	Put	Bond Future	274	0	274	0	0.00
30/06/2017	R207 On 03-August-17			Bond Future	7.66	99.7259	7.6558	99.7259	45,818.00
30/06/2017	R207 On 03-August-17	8.19	Call	Bond Future	1157	1	1157	1	51.00
30/06/2017	R207 On 03-August-17	8.39	Call	Bond Future	1580	2	1580	2	0.00
30/06/2017	R207 On 03-August-17	8.41	Call	Bond Future	1622	2	1622	2	0.00
30/06/2017	R207 On 03-August-17	8.40	Call	Bond Future	1601	2	1601	2	0.00
30/06/2017	R207 On 03-August-17	8.39	Put	Bond Future	1	0	1	0	0.00
30/06/2017	R207 On 03-August-17	8.40	Put	Bond Future	1	0	1	0	0.00
30/06/2017	R207 On 03-August-17	8.41	Put	Bond Future	1	0	1	0	0.00
30/06/2017	R207 On 03-August-17	8.19	Put	Bond Future	5	0	5	0	0.00
30/06/2017	R207 On 02-November-17			Bond Future	7.64	101.6305	7.6386	101.6305	0.00
30/06/2017	R207 On 02-November-17	8.05	Call	Bond Future	893	1	893	1	0.00
30/06/2017	R207 On 02-November-17	8.04	Call	Bond Future	877	1	877	1	0.00
30/06/2017	R207 On 02-November-17	8.03	Call	Bond Future	861	1	861	1	0.00
30/06/2017	R207 On 02-November-17	8.04	Put	Bond Future	89	0	89	0	0.00
30/06/2017	R207 On 02-November-17	8.03	Put	Bond Future	93	0	93	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
30/06/2017	R207 On 02-November-17	8.05	Put	Bond Future	86	0	86	0	0.00
30/06/2017	R207 On 01-February-18			Bond Future	7.60	99.9624	7.6028	99.9624	0.00
30/06/2017	R207 On 01-February-18	7.60	Call	Bond Future	474	1	474	1	0.00
30/06/2017	R207 On 01-February-18	7.61	Call	Bond Future	484	1	484	1	0.00
30/06/2017	R207 On 01-February-18	7.62	Call	Bond Future	493	1	493	1	0.00
30/06/2017	R207 On 01-February-18	7.61	Put	Bond Future	471	0	471	0	0.00
30/06/2017	R207 On 01-February-18	7.62	Put	Bond Future	462	0	462	0	0.00
30/06/2017	R207 On 01-February-18	7.60	Put	Bond Future	479	0	479	0	0.00
30/06/2017	R208 On 03-August-17			Bond Future	7.76	99.4240	7.7586	99.4240	35,409.00
30/06/2017	R208 On 03-August-17	8.30	Call	Bond Future	1655	2	1655	2	0.00
30/06/2017	R208 On 03-August-17	8.32	Call	Bond Future	1713	2	1713	2	0.00
30/06/2017	R208 On 03-August-17	8.31	Call	Bond Future	1684	2	1684	2	0.00
30/06/2017	R208 On 03-August-17	8.30	Put	Bond Future	14	0	14	0	0.00
30/06/2017	R208 On 03-August-17	8.31	Put	Bond Future	13	0	13	0	0.00
30/06/2017	R208 On 03-August-17	8.32	Put	Bond Future	12	0	12	0	0.00
30/06/2017	R208 On 02-November-17			Bond Future	7.76	97.9208	7.7606	97.9208	0.00
30/06/2017	R208 On 02-November-17	8.18	Call	Bond Future	1367	2	1367	2	0.00
30/06/2017	R208 On 02-November-17	8.20	Call	Bond Future	1413	2	1413	2	0.00
30/06/2017	R208 On 02-November-17	8.19	Call	Bond Future	1390	2	1390	2	0.00
30/06/2017	R208 On 02-November-17	8.19	Put	Bond Future	162	0	162	0	0.00
30/06/2017	R208 On 02-November-17	8.20	Put	Bond Future	156	0	156	0	0.00
30/06/2017	R208 On 02-November-17	8.18	Put	Bond Future	167	0	167	0	0.00
30/06/2017	R208 On 01-February-18			Bond Future	7.75	99.8227	7.7535	99.8227	0.00
30/06/2017	R208 On 01-February-18	7.85	Call	Bond Future	926	1	926	1	0.00
30/06/2017	R208 On 01-February-18	7.83	Call	Bond Future	895	1	895	1	0.00
30/06/2017	R208 On 01-February-18	7.84	Call	Bond Future	911	1	911	1	0.00
30/06/2017	R208 On 01-February-18	7.83	Put	Bond Future	689	1	689	1	0.00
30/06/2017	R208 On 01-February-18	7.84	Put	Bond Future	677	1	677	1	0.00
30/06/2017	R208 On 01-February-18	7.85	Put	Bond Future	666	1	666	1	0.00
30/06/2017	R209 On 03-August-17			Bond Future	9.72	73.0494	9.7153	73.0494	74,058.00
30/06/2017	R209 On 03-August-17	9.44	Call	Bond Future	382	1	382	1	0.00
30/06/2017	R209 On 03-August-17	9.43	Call	Bond Future	366	1	366	1	0.00
30/06/2017	R209 On 03-August-17	9.45	Call	Bond Future	399	1	399	1	0.00
30/06/2017	R209 On 03-August-17	9.44	Put	Bond Future	2228	2	2228	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
30/06/2017	R209 On 03-August-17	9.45	Put	Bond Future	2176	2	2176	2	0.00
30/06/2017	R209 On 03-August-17	9.43	Put	Bond Future	2280	2	2280	2	0.00
30/06/2017	R209 On 02-November-17			Bond Future	9.77	71.2945	9.7680	71.2945	800.00
30/06/2017	R209 On 02-November-17	10.00	Call	Bond Future	3069	3	3069	3	0.00
30/06/2017	R209 On 02-November-17	9.75	Call	Bond Future	2178	2	2178	2	0.00
30/06/2017	R209 On 02-November-17	9.54	Call	Bond Future	1563	2	1563	2	0.00
30/06/2017	R209 On 02-November-17	9.52	Call	Bond Future	1511	2	1511	2	0.00
30/06/2017	R209 On 02-November-17	9.00	Call	Bond Future	523	1	523	1	4,100.00
30/06/2017	R209 On 02-November-17	10.60	Call	Bond Future	5692	6	5692	6	0.00
30/06/2017	R209 On 02-November-17	8.30	Call	Bond Future	72	0	72	0	2,800.00
30/06/2017	R209 On 02-November-17	9.53	Call	Bond Future	1537	2	1537	2	0.00
30/06/2017	R209 On 02-November-17	10.00	Put	Bond Future	1583	1	1583	1	3,360.00
30/06/2017	R209 On 02-November-17	9.00	Put	Bond Future	5803	5	5803	5	0.00
30/06/2017	R209 On 02-November-17	10.60	Put	Bond Future	576	1	576	1	1,300.00
30/06/2017	R209 On 02-November-17	8.30	Put	Bond Future	10693	10	10693	10	0.00
30/06/2017	R209 On 02-November-17	9.52	Put	Bond Future	3154	3	3154	3	0.00
30/06/2017	R209 On 02-November-17	9.54	Put	Bond Future	3072	3	3072	3	0.00
30/06/2017	R209 On 02-November-17	9.53	Put	Bond Future	3113	3	3113	3	0.00
30/06/2017	R209 On 02-November-17	9.75	Put	Bond Future	2295	2	2295	2	6,500.00
30/06/2017	R209 On 01-February-18			Bond Future	9.82	72.6792	9.8196	72.6792	0.00
30/06/2017	R209 On 01-February-18	9.71	Call	Bond Future	2510	3	2510	3	0.00
30/06/2017	R209 On 01-February-18	9.73	Call	Bond Future	2570	3	2570	3	0.00
30/06/2017	R209 On 01-February-18	9.72	Call	Bond Future	2540	3	2540	3	0.00
30/06/2017	R209 On 01-February-18	9.71	Put	Bond Future	3222	3	3222	3	0.00
30/06/2017	R209 On 01-February-18	9.73	Put	Bond Future	3152	3	3152	3	0.00
30/06/2017	R209 On 01-February-18	9.72	Put	Bond Future	3187	3	3187	3	0.00
30/06/2017	R210 On 03-August-17			Bond Future	185.29	185.3143	185.2946	185.3143	1,675.00
30/06/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 03-August-17	196.29	Put	Bond Future	10995	11	10995	11	0.00
30/06/2017	R210 On 03-August-17	196.28	Put	Bond Future	10985	11	10985	11	0.00
30/06/2017	R210 On 03-August-17	196.30	Put	Bond Future	11005	11	11005	11	0.00
30/06/2017	R210 On 02-November-17			Bond Future	186.47	186.4959	186.4740	186.4959	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
30/06/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 02-November-17	192.08	Put	Bond Future	5606	6	5606	6	0.00
30/06/2017	R210 On 02-November-17	192.09	Put	Bond Future	5616	6	5616	6	0.00
30/06/2017	R210 On 02-November-17	192.07	Put	Bond Future	5596	6	5596	6	0.00
30/06/2017	R210 On 01-February-18			Bond Future	190.16	190.1892	190.1640	190.1892	0.00
30/06/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R210 On 01-February-18	192.36	Put	Bond Future	2196	2	2196	2	0.00
30/06/2017	R210 On 01-February-18	192.38	Put	Bond Future	2216	2	2216	2	0.00
30/06/2017	R210 On 01-February-18	192.37	Put	Bond Future	2206	2	2206	2	0.00
30/06/2017	R212 On 03-August-17			Bond Future	148.06	148.5213	148.0607	148.5213	4,858.00
30/06/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 03-August-17	153.34	Put	Bond Future	5279	5	5279	5	0.00
30/06/2017	R212 On 03-August-17	153.35	Put	Bond Future	5289	5	5289	5	0.00
30/06/2017	R212 On 03-August-17	153.36	Put	Bond Future	5299	5	5299	5	0.00
30/06/2017	R212 On 02-November-17			Bond Future	150.92	151.3918	150.9209	151.3918	0.00
30/06/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 02-November-17	152.40	Put	Bond Future	1479	1	1479	1	0.00
30/06/2017	R212 On 02-November-17	152.42	Put	Bond Future	1499	1	1499	1	0.00
30/06/2017	R212 On 02-November-17	152.41	Put	Bond Future	1489	1	1489	1	0.00
30/06/2017	R212 On 01-February-18			Bond Future	151.85	152.3298	151.8473	152.3298	0.00
30/06/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
30/06/2017	R212 On 01-February-18	154.69	Put	Bond Future	2843	2	2843	2	0.00
30/06/2017	R212 On 01-February-18	154.70	Put	Bond Future	2853	2	2853	2	0.00
30/06/2017	R212 On 01-February-18	154.71	Put	Bond Future	2863	2	2863	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
30/06/2017	R213 On 03-August-17			Bond Future	9.41	85.1349	9.4096	85.1349	58,458.00
30/06/2017	R213 On 03-August-17	9.33	Call	Bond Future	797	1	797	1	0.00
30/06/2017	R213 On 03-August-17	9.35	Call	Bond Future	855	1	855	1	0.00
30/06/2017	R213 On 03-August-17	9.34	Call	Bond Future	826	1	826	1	0.00
30/06/2017	R213 On 03-August-17	9.34	Put	Bond Future	1286	1	1286	1	0.00
30/06/2017	R213 On 03-August-17	9.35	Put	Bond Future	1249	1	1249	1	0.00
30/06/2017	R213 On 03-August-17	9.33	Put	Bond Future	1324	1	1324	1	0.00
30/06/2017	R213 On 02-November-17			Bond Future	9.46	83.2109	9.4624	83.2109	0.00
30/06/2017	R213 On 02-November-17	9.36	Call	Bond Future	1819	2	1819	2	0.00
30/06/2017	R213 On 02-November-17	9.34	Call	Bond Future	1760	2	1760	2	0.00
30/06/2017	R213 On 02-November-17	9.35	Call	Bond Future	1789	2	1789	2	0.00
30/06/2017	R213 On 02-November-17	9.34	Put	Bond Future	2561	2	2561	2	0.00
30/06/2017	R213 On 02-November-17	9.35	Put	Bond Future	2525	2	2525	2	0.00
30/06/2017	R213 On 02-November-17	9.36	Put	Bond Future	2489	2	2489	2	0.00
30/06/2017	R213 On 01-February-18			Bond Future	9.52	84.8270	9.5152	84.8270	0.00
30/06/2017	R213 On 01-February-18	9.43	Call	Bond Future	2471	3	2471	3	0.00
30/06/2017	R213 On 01-February-18	9.42	Call	Bond Future	2441	3	2441	3	0.00
30/06/2017	R213 On 01-February-18	9.41	Call	Bond Future	2411	3	2411	3	0.00
30/06/2017	R213 On 01-February-18	9.42	Put	Bond Future	3055	3	3055	3	0.00
30/06/2017	R213 On 01-February-18	9.43	Put	Bond Future	3021	3	3021	3	0.00
30/06/2017	R213 On 01-February-18	9.41	Put	Bond Future	3090	3	3090	3	0.00
30/06/2017	R214 On 03-August-17			Bond Future	9.84	72.9363	9.8351	72.9363	37,026.00
30/06/2017	R214 On 03-August-17	9.51	Call	Bond Future	331	0	331	0	0.00
30/06/2017	R214 On 03-August-17	9.53	Call	Bond Future	362	1	362	1	0.00
30/06/2017	R214 On 03-August-17	9.52	Call	Bond Future	346	0	346	0	0.00
30/06/2017	R214 On 03-August-17	9.51	Put	Bond Future	2605	2	2605	2	0.00
30/06/2017	R214 On 03-August-17	9.53	Put	Bond Future	2493	2	2493	2	0.00
30/06/2017	R214 On 03-August-17	9.52	Put	Bond Future	2548	2	2548	2	0.00
30/06/2017	R214 On 02-November-17			Bond Future	9.89	71.0328	9.8892	71.0328	0.00
30/06/2017	R214 On 02-November-17	9.58	Call	Bond Future	1432	2	1432	2	0.00
30/06/2017	R214 On 02-November-17	9.60	Call	Bond Future	1483	2	1483	2	0.00
30/06/2017	R214 On 02-November-17	9.59	Call	Bond Future	1457	2	1457	2	0.00
30/06/2017	R214 On 02-November-17	9.59	Put	Bond Future	3526	3	3526	3	0.00
30/06/2017	R214 On 02-November-17	9.60	Put	Bond Future	3480	3	3480	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
30/06/2017	R214 On 02-November-17	9.58	Put	Bond Future	3571	3	3571	3	0.00
30/06/2017	R214 On 01-February-18			Bond Future	9.94	72.4124	9.9433	72.4124	0.00
30/06/2017	R214 On 01-February-18	9.82	Call	Bond Future	2621	3	2621	3	0.00
30/06/2017	R214 On 01-February-18	9.84	Call	Bond Future	2685	3	2685	3	0.00
30/06/2017	R214 On 01-February-18	9.83	Call	Bond Future	2653	3	2653	3	0.00
30/06/2017	R214 On 01-February-18	9.82	Put	Bond Future	3453	3	3453	3	0.00
30/06/2017	R214 On 01-February-18	9.83	Put	Bond Future	3417	3	3417	3	0.00
30/06/2017	R214 On 01-February-18	9.84	Put	Bond Future	3381	3	3381	3	0.00
30/06/2017	R248 On 03-August-17			Bond Future	9.89	93.5851	9.8909	93.5851	78,556.00
30/06/2017	R248 On 03-August-17	9.57	Call	Bond Future	480	1	480	1	0.00
30/06/2017	R248 On 03-August-17	9.56	Call	Bond Future	460	1	460	1	0.00
30/06/2017	R248 On 03-August-17	9.58	Call	Bond Future	501	1	501	1	0.00
30/06/2017	R248 On 03-August-17	9.58	Put	Bond Future	3264	3	3264	3	0.00
30/06/2017	R248 On 03-August-17	9.57	Put	Bond Future	3335	3	3335	3	0.00
30/06/2017	R248 On 03-August-17	9.56	Put	Bond Future	3407	3	3407	3	0.00
30/06/2017	R248 On 02-November-17			Bond Future	9.95	90.9350	9.9468	90.9350	226.00
30/06/2017	R248 On 02-November-17	9.64	Call	Bond Future	1922	2	1922	2	0.00
30/06/2017	R248 On 02-November-17	9.66	Call	Bond Future	1988	2	1988	2	0.00
30/06/2017	R248 On 02-November-17	9.65	Call	Bond Future	1954	2	1954	2	0.00
30/06/2017	R248 On 02-November-17	9.64	Put	Bond Future	4619	4	4619	4	0.00
30/06/2017	R248 On 02-November-17	9.65	Put	Bond Future	4562	4	4562	4	0.00
30/06/2017	R248 On 02-November-17	9.66	Put	Bond Future	4505	4	4505	4	0.00
30/06/2017	R248 On 01-February-18			Bond Future	10.00	92.7011	10.0028	92.7011	0.00
30/06/2017	R248 On 01-February-18	9.89	Call	Bond Future	3522	4	3522	4	0.00
30/06/2017	R248 On 01-February-18	9.90	Call	Bond Future	3563	4	3563	4	0.00
30/06/2017	R248 On 01-February-18	9.91	Call	Bond Future	3604	4	3604	4	0.00
30/06/2017	R248 On 01-February-18	9.90	Put	Bond Future	4442	4	4442	4	0.00
30/06/2017	R248 On 01-February-18	9.91	Put	Bond Future	4397	4	4397	4	0.00
30/06/2017	R248 On 01-February-18	9.89	Put	Bond Future	4487	4	4487	4	0.00