



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	2025 On 03-August-17			Bond Future	127.53	127.5531	127.5303	127.5531	2,414.00
25/07/2017	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 03-August-17	133.96	Put	Bond Future	6430	6	6430	6	0.00
25/07/2017	2025 On 03-August-17	133.98	Put	Bond Future	6450	6	6450	6	0.00
25/07/2017	2025 On 03-August-17	133.97	Put	Bond Future	6440	6	6440	6	0.00
25/07/2017	2025 On 02-November-17			Bond Future	129.93	130.0095	129.9320	130.0095	1,877.00
25/07/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 02-November-17	132.97	Put	Bond Future	3038	3	3038	3	0.00
25/07/2017	2025 On 02-November-17	132.98	Put	Bond Future	3048	3	3048	3	0.00
25/07/2017	2025 On 02-November-17	132.96	Put	Bond Future	3028	3	3028	3	0.00
25/07/2017	2025 On 01-February-18			Bond Future	131.05	131.2108	131.0504	131.2108	0.00
25/07/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 01-February-18	133.89	Put	Bond Future	2840	3	2840	3	0.00
25/07/2017	2025 On 01-February-18	133.88	Put	Bond Future	2830	3	2830	3	0.00
25/07/2017	2025 On 01-February-18	133.90	Put	Bond Future	2850	3	2850	3	0.00
25/07/2017	2025 On 03-May-18			Bond Future	133.58	133.8499	133.5829	133.8499	0.00
25/07/2017	2025 On 03-May-18	133.20	Call	Bond Future	383	1	383	1	0.00
25/07/2017	2025 On 03-May-18	133.22	Call	Bond Future	363	1	363	1	0.00
25/07/2017	2025 On 03-May-18	133.21	Call	Bond Future	373	1	373	1	0.00
25/07/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2029 On 03-August-17			Bond Future	99.29	99.3121	99.2943	99.3121	0.00
25/07/2017	2029 On 02-November-17			Bond Future	100.16	100.2172	100.1570	100.2172	1,370.00
25/07/2017	2029 On 01-February-18			Bond Future	102.06	102.1854	102.0612	102.1854	0.00
25/07/2017	2029 On 03-May-18			Bond Future	103.01	103.2124	103.0056	103.2124	0.00
25/07/2017	2030 On 03-August-17			Bond Future	9.14	91.8102	9.1368	91.8102	49,829.00
25/07/2017	2030 On 03-August-17	9.33	Call	Bond Future	1325	1	1325	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	2030 On 03-August-17	9.34	Call	Bond Future	1393	1	1393	1	0.00
25/07/2017	2030 On 03-August-17	9.35	Call	Bond Future	1461	1	1461	1	0.00
25/07/2017	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 02-November-17			Bond Future	9.19	93.5601	9.1893	93.5601	525.00
25/07/2017	2030 On 02-November-17	9.35	Call	Bond Future	1088	1	1088	1	0.00
25/07/2017	2030 On 02-November-17	9.36	Call	Bond Future	1155	1	1155	1	0.00
25/07/2017	2030 On 02-November-17	9.34	Call	Bond Future	1021	1	1021	1	0.00
25/07/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 01-February-18			Bond Future	9.24	91.3630	9.2434	91.3630	0.00
25/07/2017	2030 On 01-February-18	9.38	Call	Bond Future	911	1	911	1	0.00
25/07/2017	2030 On 01-February-18	9.37	Call	Bond Future	845	1	845	1	0.00
25/07/2017	2030 On 01-February-18	9.39	Call	Bond Future	977	1	977	1	0.00
25/07/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 03-May-18			Bond Future	9.30	93.1478	9.3007	93.1478	0.00
25/07/2017	2030 On 03-May-18	9.49	Call	Bond Future	1239	1	1239	1	0.00
25/07/2017	2030 On 03-May-18	9.51	Call	Bond Future	1368	2	1368	2	0.00
25/07/2017	2030 On 03-May-18	9.50	Call	Bond Future	1304	2	1304	2	0.00
25/07/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2032 On 03-August-17			Bond Future	9.33	94.3645	9.3323	94.3645	29,114.00
25/07/2017	2032 On 03-August-17	9.43	Call	Bond Future	1047	1	1047	1	0.00
25/07/2017	2032 On 03-August-17	9.45	Call	Bond Future	1149	1	1149	1	0.00
25/07/2017	2032 On 03-August-17	9.44	Call	Bond Future	1098	1	1098	1	0.00
25/07/2017	2032 On 03-August-17	9.45	Put	Bond Future	283	0	283	0	0.00
25/07/2017	2032 On 03-August-17	9.43	Put	Bond Future	327	0	327	0	0.00
25/07/2017	2032 On 03-August-17	9.44	Put	Bond Future	304	0	304	0	0.00
25/07/2017	2032 On 02-November-17			Bond Future	9.39	92.0053	9.3900	92.0053	2,860.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	2032 On 02-November-17	9.48	Call	Bond Future	2461	3	2461	3	0.00
25/07/2017	2032 On 02-November-17	9.50	Call	Bond Future	2541	3	2541	3	0.00
25/07/2017	2032 On 02-November-17	9.49	Call	Bond Future	2501	3	2501	3	0.00
25/07/2017	2032 On 02-November-17	9.49	Put	Bond Future	1774	2	1774	2	0.00
25/07/2017	2032 On 02-November-17	9.48	Put	Bond Future	1806	2	1806	2	0.00
25/07/2017	2032 On 02-November-17	9.50	Put	Bond Future	1742	2	1742	2	0.00
25/07/2017	2032 On 01-February-18			Bond Future	9.45	93.7832	9.4488	93.7832	0.00
25/07/2017	2032 On 01-February-18	9.55	Call	Bond Future	3261	3	3261	3	0.00
25/07/2017	2032 On 01-February-18	9.56	Call	Bond Future	3300	3	3300	3	0.00
25/07/2017	2032 On 01-February-18	9.57	Call	Bond Future	3338	3	3338	3	0.00
25/07/2017	2032 On 01-February-18	9.56	Put	Bond Future	2503	2	2503	2	0.00
25/07/2017	2032 On 01-February-18	9.57	Put	Bond Future	2471	2	2471	2	0.00
25/07/2017	2032 On 01-February-18	9.55	Put	Bond Future	2536	2	2536	2	0.00
25/07/2017	2032 On 03-May-18			Bond Future	9.51	91.4567	9.5067	91.4567	0.00
25/07/2017	2032 On 03-May-18	9.70	Call	Bond Future	4269	4	4269	4	0.00
25/07/2017	2032 On 03-May-18	9.71	Call	Bond Future	4308	4	4308	4	0.00
25/07/2017	2032 On 03-May-18	9.72	Call	Bond Future	4347	4	4347	4	0.00
25/07/2017	2032 On 03-May-18	9.71	Put	Bond Future	2880	3	2880	3	0.00
25/07/2017	2032 On 03-May-18	9.70	Put	Bond Future	2911	3	2911	3	0.00
25/07/2017	2032 On 03-May-18	9.72	Put	Bond Future	2850	3	2850	3	0.00
25/07/2017	2033 On 03-August-17			Bond Future	103.95	103.9660	103.9474	103.9660	6,534.00
25/07/2017	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 03-August-17	113.12	Put	Bond Future	9173	9	9173	9	0.00
25/07/2017	2033 On 03-August-17	113.13	Put	Bond Future	9183	9	9183	9	0.00
25/07/2017	2033 On 03-August-17	113.14	Put	Bond Future	9193	9	9193	9	0.00
25/07/2017	2033 On 02-November-17			Bond Future	104.83	104.8957	104.8329	104.8957	0.00
25/07/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 02-November-17	110.08	Put	Bond Future	5247	5	5247	5	0.00
25/07/2017	2033 On 02-November-17	110.09	Put	Bond Future	5257	5	5257	5	0.00
25/07/2017	2033 On 02-November-17	110.07	Put	Bond Future	5237	5	5237	5	0.00

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25/07/2017	2033 On 01-February-18			Bond Future	106.83	106.9559	106.8261	106.9559	0.00
25/07/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 01-February-18	109.64	Put	Bond Future	2814	3	2814	3	0.00
25/07/2017	2033 On 01-February-18	109.66	Put	Bond Future	2834	3	2834	3	0.00
25/07/2017	2033 On 01-February-18	109.65	Put	Bond Future	2824	3	2824	3	0.00
25/07/2017	2033 On 03-May-18			Bond Future	107.79	108.0080	107.7919	108.0080	0.00
25/07/2017	2033 On 03-May-18	107.69	Call	Bond Future	102	0	102	0	0.00
25/07/2017	2033 On 03-May-18	107.70	Call	Bond Future	92	0	92	0	0.00
25/07/2017	2033 On 03-May-18	107.71	Call	Bond Future	82	0	82	0	0.00
25/07/2017	2033 On 03-May-18	107.69	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 03-May-18	107.70	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2033 On 03-May-18	107.71	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2037 On 03-August-17			Bond Future	9.66	90.1853	9.6624	90.1853	66,814.00
25/07/2017	2037 On 03-August-17	9.58	Call	Bond Future	421	1	421	1	0.00
25/07/2017	2037 On 03-August-17	9.57	Call	Bond Future	393	0	393	0	0.00
25/07/2017	2037 On 03-August-17	9.56	Call	Bond Future	367	0	367	0	0.00
25/07/2017	2037 On 03-August-17	9.57	Put	Bond Future	1139	1	1139	1	0.00
25/07/2017	2037 On 03-August-17	9.58	Put	Bond Future	1086	1	1086	1	0.00
25/07/2017	2037 On 03-August-17	9.56	Put	Bond Future	1193	1	1193	1	0.00
25/07/2017	2037 On 02-November-17			Bond Future	9.72	91.9042	9.7212	91.9042	1,958.00
25/07/2017	2037 On 02-November-17	9.66	Call	Bond Future	2176	2	2176	2	0.00
25/07/2017	2037 On 02-November-17	9.65	Call	Bond Future	2139	2	2139	2	0.00
25/07/2017	2037 On 02-November-17	9.67	Call	Bond Future	2214	2	2214	2	0.00
25/07/2017	2037 On 02-November-17	9.67	Put	Bond Future	2620	3	2620	3	0.00
25/07/2017	2037 On 02-November-17	9.66	Put	Bond Future	2663	3	2663	3	0.00
25/07/2017	2037 On 02-November-17	9.65	Put	Bond Future	2705	3	2705	3	0.00
25/07/2017	2037 On 01-February-18			Bond Future	9.78	89.4248	9.7816	89.4248	0.00
25/07/2017	2037 On 01-February-18	9.82	Call	Bond Future	3433	4	3433	4	0.00
25/07/2017	2037 On 01-February-18	9.81	Call	Bond Future	3393	4	3393	4	0.00
25/07/2017	2037 On 01-February-18	9.83	Call	Bond Future	3473	4	3473	4	0.00
25/07/2017	2037 On 01-February-18	9.82	Put	Bond Future	3134	3	3134	3	0.00
25/07/2017	2037 On 01-February-18	9.83	Put	Bond Future	3096	3	3096	3	0.00

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25/07/2017	2037 On 01-February-18	9.81	Put	Bond Future	3172	3	3172	3	0.00
25/07/2017	2037 On 03-May-18			Bond Future	9.84	91.1716	9.8447	91.1716	0.00
25/07/2017	2037 On 03-May-18	9.97	Call	Bond Future	4528	5	4528	5	0.00
25/07/2017	2037 On 03-May-18	9.99	Call	Bond Future	4610	5	4610	5	0.00
25/07/2017	2037 On 03-May-18	9.98	Call	Bond Future	4569	5	4569	5	0.00
25/07/2017	2037 On 03-May-18	9.97	Put	Bond Future	3568	3	3568	3	0.00
25/07/2017	2037 On 03-May-18	9.99	Put	Bond Future	3499	3	3499	3	0.00
25/07/2017	2037 On 03-May-18	9.98	Put	Bond Future	3533	3	3533	3	0.00
25/07/2017	2038 On 03-August-17			Bond Future	127.29	127.3176	127.2947	127.3176	22,707.00
25/07/2017	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 03-August-17	141.17	Put	Bond Future	13875	14	13875	14	0.00
25/07/2017	2038 On 03-August-17	141.18	Put	Bond Future	13885	14	13885	14	0.00
25/07/2017	2038 On 03-August-17	141.16	Put	Bond Future	13865	14	13865	14	0.00
25/07/2017	2038 On 02-November-17			Bond Future	129.69	129.7695	129.6920	129.7695	2,505.00
25/07/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 02-November-17	136.81	Put	Bond Future	7118	7	7118	7	0.00
25/07/2017	2038 On 02-November-17	136.80	Put	Bond Future	7108	7	7108	7	0.00
25/07/2017	2038 On 02-November-17	136.82	Put	Bond Future	7128	7	7128	7	0.00
25/07/2017	2038 On 01-February-18			Bond Future	130.64	130.7969	130.6368	130.7969	0.00
25/07/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 01-February-18	136.93	Put	Bond Future	6293	6	6293	6	0.00
25/07/2017	2038 On 01-February-18	136.94	Put	Bond Future	6303	6	6303	6	0.00
25/07/2017	2038 On 01-February-18	136.95	Put	Bond Future	6313	6	6313	6	0.00
25/07/2017	2038 On 03-May-18			Bond Future	133.16	133.4278	133.1613	133.4278	0.00
25/07/2017	2038 On 03-May-18	132.29	Call	Bond Future	871	1	871	1	0.00
25/07/2017	2038 On 03-May-18	132.28	Call	Bond Future	881	1	881	1	0.00
25/07/2017	2038 On 03-May-18	132.27	Call	Bond Future	891	1	891	1	0.00
25/07/2017	2038 On 03-May-18	132.28	Put	Bond Future	0	0	0	0	0.00

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25/07/2017	2038 On 03-May-18	132.27	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2038 On 03-May-18	132.29	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2040 On 03-August-17			Bond Future	9.83	93.1683	9.8328	93.1683	14,239.00
25/07/2017	2040 On 03-August-17	9.61	Call	Bond Future	161	0	161	0	0.00
25/07/2017	2040 On 03-August-17	9.62	Call	Bond Future	175	0	175	0	0.00
25/07/2017	2040 On 03-August-17	9.63	Call	Bond Future	191	0	191	0	0.00
25/07/2017	2040 On 03-August-17	9.62	Put	Bond Future	2001	2	2001	2	0.00
25/07/2017	2040 On 03-August-17	9.63	Put	Bond Future	1929	2	1929	2	0.00
25/07/2017	2040 On 03-August-17	9.61	Put	Bond Future	2074	2	2074	2	0.00
25/07/2017	2040 On 02-November-17			Bond Future	9.89	94.9440	9.8947	94.9440	0.00
25/07/2017	2040 On 02-November-17	9.66	Call	Bond Future	1727	2	1727	2	0.00
25/07/2017	2040 On 02-November-17	9.65	Call	Bond Future	1695	2	1695	2	0.00
25/07/2017	2040 On 02-November-17	9.67	Call	Bond Future	1760	2	1760	2	0.00
25/07/2017	2040 On 02-November-17	9.67	Put	Bond Future	3667	3	3667	3	0.00
25/07/2017	2040 On 02-November-17	9.66	Put	Bond Future	3720	3	3720	3	0.00
25/07/2017	2040 On 02-November-17	9.65	Put	Bond Future	3774	3	3774	3	0.00
25/07/2017	2040 On 01-February-18			Bond Future	9.96	92.2731	9.9584	92.2731	0.00
25/07/2017	2040 On 01-February-18	9.87	Call	Bond Future	3215	4	3215	4	0.00
25/07/2017	2040 On 01-February-18	9.89	Call	Bond Future	3293	4	3293	4	0.00
25/07/2017	2040 On 01-February-18	9.88	Call	Bond Future	3254	4	3254	4	0.00
25/07/2017	2040 On 01-February-18	9.87	Put	Bond Future	3949	4	3949	4	0.00
25/07/2017	2040 On 01-February-18	9.88	Put	Bond Future	3904	4	3904	4	0.00
25/07/2017	2040 On 01-February-18	9.89	Put	Bond Future	3860	4	3860	4	0.00
25/07/2017	2040 On 03-May-18			Bond Future	10.02	94.0755	10.0248	94.0755	0.00
25/07/2017	2040 On 03-May-18	10.06	Call	Bond Future	4485	5	4485	5	0.00
25/07/2017	2040 On 03-May-18	10.08	Call	Bond Future	4568	5	4568	5	0.00
25/07/2017	2040 On 03-May-18	10.07	Call	Bond Future	4526	5	4526	5	0.00
25/07/2017	2040 On 03-May-18	10.06	Put	Bond Future	4199	4	4199	4	0.00
25/07/2017	2040 On 03-May-18	10.07	Put	Bond Future	4160	4	4160	4	0.00
25/07/2017	2040 On 03-May-18	10.08	Put	Bond Future	4120	4	4120	4	0.00
25/07/2017	2044 On 03-August-17			Bond Future	9.85	90.2153	9.8525	90.2153	22,110.00
25/07/2017	2044 On 03-August-17	9.63	Call	Bond Future	165	0	165	0	0.00
25/07/2017	2044 On 03-August-17	9.62	Call	Bond Future	151	0	151	0	0.00
25/07/2017	2044 On 03-August-17	9.64	Call	Bond Future	179	0	179	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	2044 On 03-August-17	9.62	Put	Bond Future	2173	2	2173	2	0.00
25/07/2017	2044 On 03-August-17	9.64	Put	Bond Future	2024	2	2024	2	0.00
25/07/2017	2044 On 03-August-17	9.63	Put	Bond Future	2098	2	2098	2	0.00
25/07/2017	2044 On 02-November-17			Bond Future	9.91	91.9348	9.9124	91.9348	2,877.00
25/07/2017	2044 On 02-November-17	9.66	Call	Bond Future	1703	2	1703	2	0.00
25/07/2017	2044 On 02-November-17	9.68	Call	Bond Future	1769	2	1769	2	0.00
25/07/2017	2044 On 02-November-17	9.67	Call	Bond Future	1736	2	1736	2	0.00
25/07/2017	2044 On 02-November-17	9.66	Put	Bond Future	3876	4	3876	4	0.00
25/07/2017	2044 On 02-November-17	9.67	Put	Bond Future	3821	4	3821	4	0.00
25/07/2017	2044 On 02-November-17	9.68	Put	Bond Future	3766	4	3766	4	0.00
25/07/2017	2044 On 01-February-18			Bond Future	9.97	89.3308	9.9739	89.3308	0.00
25/07/2017	2044 On 01-February-18	9.90	Call	Bond Future	3327	4	3327	4	0.00
25/07/2017	2044 On 01-February-18	9.91	Call	Bond Future	3367	4	3367	4	0.00
25/07/2017	2044 On 01-February-18	9.89	Call	Bond Future	3288	4	3288	4	0.00
25/07/2017	2044 On 01-February-18	9.90	Put	Bond Future	3947	4	3947	4	0.00
25/07/2017	2044 On 01-February-18	9.91	Put	Bond Future	3903	4	3903	4	0.00
25/07/2017	2044 On 01-February-18	9.89	Put	Bond Future	3992	4	3992	4	0.00
25/07/2017	2044 On 03-May-18			Bond Future	10.04	91.0758	10.0379	91.0758	0.00
25/07/2017	2044 On 03-May-18	10.11	Call	Bond Future	4714	5	4714	5	0.00
25/07/2017	2044 On 03-May-18	10.10	Call	Bond Future	4672	5	4672	5	0.00
25/07/2017	2044 On 03-May-18	10.09	Call	Bond Future	4630	5	4630	5	0.00
25/07/2017	2044 On 03-May-18	10.10	Put	Bond Future	4163	4	4163	4	0.00
25/07/2017	2044 On 03-May-18	10.09	Put	Bond Future	4202	4	4202	4	0.00
25/07/2017	2044 On 03-May-18	10.11	Put	Bond Future	4123	4	4123	4	0.00
25/07/2017	2046 On 03-August-17			Bond Future	124.08	124.1050	124.0830	124.1050	22,594.00
25/07/2017	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 03-August-17	141.19	Put	Bond Future	17107	17	17107	17	0.00
25/07/2017	2046 On 03-August-17	141.17	Put	Bond Future	17087	17	17087	17	0.00
25/07/2017	2046 On 03-August-17	141.18	Put	Bond Future	17097	17	17097	17	0.00
25/07/2017	2046 On 02-November-17			Bond Future	124.84	124.9120	124.8369	124.9120	2,700.00
25/07/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 02-November-17	136.31	Put	Bond Future	11473	11	11473	11	0.00
25/07/2017	2046 On 02-November-17	136.30	Put	Bond Future	11463	11	11463	11	0.00
25/07/2017	2046 On 02-November-17	136.32	Put	Bond Future	11483	11	11483	11	0.00
25/07/2017	2046 On 01-February-18			Bond Future	127.21	127.3654	127.2106	127.3654	0.00
25/07/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 01-February-18	132.90	Put	Bond Future	5689	6	5689	6	0.00
25/07/2017	2046 On 01-February-18	132.91	Put	Bond Future	5699	6	5699	6	0.00
25/07/2017	2046 On 01-February-18	132.92	Put	Bond Future	5709	6	5709	6	0.00
25/07/2017	2046 On 03-May-18			Bond Future	128.05	128.3113	128.0535	128.3113	0.00
25/07/2017	2046 On 03-May-18	127.94	Call	Bond Future	113	0	113	0	0.00
25/07/2017	2046 On 03-May-18	127.93	Call	Bond Future	123	0	123	0	0.00
25/07/2017	2046 On 03-May-18	127.95	Call	Bond Future	103	0	103	0	0.00
25/07/2017	2046 On 03-May-18	127.93	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 03-May-18	127.94	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2046 On 03-May-18	127.95	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 03-August-17			Bond Future	130.54	130.5622	130.5391	130.5622	26,041.00
25/07/2017	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 03-August-17	149.22	Put	Bond Future	18681	19	18681	19	0.00
25/07/2017	2050 On 03-August-17	149.24	Put	Bond Future	18701	19	18701	19	0.00
25/07/2017	2050 On 03-August-17	149.23	Put	Bond Future	18691	19	18691	19	0.00
25/07/2017	2050 On 02-November-17			Bond Future	133.00	133.0765	132.9973	133.0765	1,600.00
25/07/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 02-November-17	144.65	Put	Bond Future	11653	12	11653	12	0.00
25/07/2017	2050 On 02-November-17	144.66	Put	Bond Future	11663	12	11663	12	0.00
25/07/2017	2050 On 02-November-17	144.67	Put	Bond Future	11673	12	11673	12	0.00
25/07/2017	2050 On 01-February-18			Bond Future	133.83	133.9986	133.8347	133.9986	0.00
25/07/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 01-February-18	140.24	Put	Bond Future	6405	6	6405	6	0.00
25/07/2017	2050 On 01-February-18	140.25	Put	Bond Future	6415	6	6415	6	0.00
25/07/2017	2050 On 01-February-18	140.23	Put	Bond Future	6395	6	6395	6	0.00
25/07/2017	2050 On 03-May-18			Bond Future	136.42	136.6938	136.4210	136.6938	0.00
25/07/2017	2050 On 03-May-18	135.61	Call	Bond Future	811	1	811	1	0.00
25/07/2017	2050 On 03-May-18	135.62	Call	Bond Future	801	1	801	1	0.00
25/07/2017	2050 On 03-May-18	135.63	Call	Bond Future	791	1	791	1	0.00
25/07/2017	2050 On 03-May-18	135.62	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 03-May-18	135.61	Put	Bond Future	0	0	0	0	0.00
25/07/2017	2050 On 03-May-18	135.63	Put	Bond Future	0	0	0	0	0.00
25/07/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	AL37 On 03-August-17			Index Future	548.48	548.4660	548.4810	548.4660	0.00
25/07/2017	AL37 On 02-November-17			Index Future	558.59	558.9170	558.5860	558.9170	0.00
25/07/2017	AL37 On 01-February-18			Index Future	568.97	569.7190	568.9670	569.7190	0.00
25/07/2017	AL37 On 03-May-18			Index Future	579.67	580.8520	579.6730	580.8520	0.00
25/07/2017	AL7T On 03-August-17			Index Future	631.34	631.5450	631.3430	631.5450	0.00
25/07/2017	AL7T On 02-November-17			Index Future	642.97	643.5790	642.9740	643.5790	0.00
25/07/2017	AL7T On 01-February-18			Index Future	654.92	656.0170	654.9240	656.0170	0.00
25/07/2017	AL7T On 03-May-18			Index Future	667.25	668.8370	667.2480	668.8370	0.00
25/07/2017	ALBI On 03-August-17			Index Future	565.40	566.1510	565.4010	566.1510	596.00
25/07/2017	ALBI On 02-November-17			Index Future	575.82	576.9390	575.8170	576.9390	0.00
25/07/2017	ALBI On 01-February-18			Index Future	586.52	588.0890	586.5190	588.0890	0.00
25/07/2017	ALBI On 03-May-18			Index Future	597.56	599.5810	597.5560	599.5810	0.00
25/07/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2017	EL28 On 03-August-17			Bond Future	127.07	127.0940	127.0735	127.0940	0.00
25/07/2017	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	EL28 On 03-August-17	135.17	Put	Bond Future	8097	8	8097	8	0.00
25/07/2017	EL28 On 03-August-17	135.18	Put	Bond Future	8107	8	8107	8	0.00
25/07/2017	EL28 On 03-August-17	135.16	Put	Bond Future	8087	8	8087	8	0.00
25/07/2017	EL28 On 02-November-17			Bond Future	127.72	127.7977	127.7228	127.7977	0.00
25/07/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6147	6	6147	6	0.00
25/07/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6157	6	6157	6	0.00
25/07/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6167	6	6167	6	0.00
25/07/2017	EL28 On 01-February-18			Bond Future	130.15	130.3077	130.1511	130.3077	0.00
25/07/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2139	2	2139	2	0.00
25/07/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2159	2	2159	2	0.00
25/07/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2149	2	2149	2	0.00
25/07/2017	EL28 On 03-May-18			Bond Future	132.67	132.9286	132.6663	132.9286	0.00
25/07/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
25/07/2017	EL28 On 03-May-18	133.20	Put	Bond Future	534	0	534	0	0.00
25/07/2017	EL28 On 03-May-18	133.19	Put	Bond Future	524	0	524	0	0.00
25/07/2017	EL28 On 03-May-18	133.18	Put	Bond Future	514	0	514	0	0.00
25/07/2017	ES33 On 03-August-17			Bond Future	10.76	78.3730	10.7622	78.3730	9,466.00
25/07/2017	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 03-August-17	10.53	Put	Bond Future	1446	1	1446	1	0.00
25/07/2017	ES33 On 03-August-17	10.54	Put	Bond Future	1382	1	1382	1	0.00
25/07/2017	ES33 On 03-August-17	10.55	Put	Bond Future	1319	1	1319	1	0.00
25/07/2017	ES33 On 02-November-17			Bond Future	10.86	76.0751	10.8635	76.0751	0.00
25/07/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	ES33 On 02-November-17	10.68	Call	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 02-November-17	10.67	Put	Bond Future	1183	1	1183	1	0.00
25/07/2017	ES33 On 02-November-17	10.68	Put	Bond Future	1121	1	1121	1	0.00
25/07/2017	ES33 On 02-November-17	10.66	Put	Bond Future	1244	1	1244	1	0.00
25/07/2017	ES33 On 01-February-18			Bond Future	10.97	77.5452	10.9698	77.5452	0.00
25/07/2017	ES33 On 01-February-18	10.99	Call	Bond Future	120	0	120	0	0.00
25/07/2017	ES33 On 01-February-18	11.00	Call	Bond Future	179	0	179	0	0.00
25/07/2017	ES33 On 01-February-18	11.01	Call	Bond Future	238	0	238	0	0.00
25/07/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 03-May-18			Bond Future	11.07	75.2665	11.0737	75.2665	0.00
25/07/2017	ES33 On 03-May-18	11.21	Call	Bond Future	790	1	790	1	0.00
25/07/2017	ES33 On 03-May-18	11.20	Call	Bond Future	733	1	733	1	0.00
25/07/2017	ES33 On 03-May-18	11.22	Call	Bond Future	848	1	848	1	0.00
25/07/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
25/07/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
25/07/2017	ES42 On 03-August-17			Bond Future	11.01	81.5198	11.0073	81.5198	7,957.00
25/07/2017	ES42 On 02-November-17			Bond Future	11.11	78.8120	11.1087	78.8120	0.00
25/07/2017	ES42 On 01-February-18			Bond Future	11.21	80.3349	11.2115	80.3349	0.00
25/07/2017	ES42 On 03-May-18			Bond Future	11.32	77.6424	11.3172	77.6424	0.00
25/07/2017	GOVI On 03-August-17			GOVI	564.30	564.9780	564.3040	564.9780	209.00
25/07/2017	GOVI On 03-August-17	561.09	Call	GOVI	32140	4	32140	4	0.00
25/07/2017	GOVI On 03-August-17	561.11	Call	GOVI	31940	4	31940	4	0.00
25/07/2017	GOVI On 03-August-17	561.10	Call	GOVI	32040	4	32040	4	0.00
25/07/2017	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 02-November-17			GOVI	574.70	575.7430	574.7000	575.7430	274.00
25/07/2017	GOVI On 02-November-17	572.44	Call	GOVI	22600	3	22600	3	0.00
25/07/2017	GOVI On 02-November-17	572.45	Call	GOVI	22500	3	22500	3	0.00
25/07/2017	GOVI On 02-November-17	572.46	Call	GOVI	22400	3	22400	3	0.00
25/07/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 01-February-18			GOVI	585.38	586.8700	585.3810	586.8700	0.00
25/07/2017	GOVI On 01-February-18	581.03	Call	GOVI	43510	6	43510	6	0.00
25/07/2017	GOVI On 01-February-18	581.04	Call	GOVI	43410	6	43410	6	0.00
25/07/2017	GOVI On 01-February-18	581.02	Call	GOVI	43610	6	43610	6	0.00
25/07/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 03-May-18			GOVI	596.40	598.3380	596.3960	598.3380	0.00
25/07/2017	GOVI On 03-May-18	590.29	Call	GOVI	61060	8	61060	8	0.00
25/07/2017	GOVI On 03-May-18	590.27	Call	GOVI	61260	8	61260	8	0.00
25/07/2017	GOVI On 03-May-18	590.28	Call	GOVI	61160	8	61160	8	0.00
25/07/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
25/07/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
25/07/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2017	IGOV On 03-August-17			Index Future	246.29	246.3290	246.2880	246.3290	1,241.00
25/07/2017	IGOV On 02-November-17			Index Future	250.93	251.0720	250.9250	251.0720	0.00
25/07/2017	IGOV On 01-February-18			Index Future	255.70	256.0030	255.6960	256.0030	0.00
25/07/2017	IGOV On 03-May-18			Index Future	260.64	261.1520	260.6380	261.1520	0.00
25/07/2017	ILBI On 03-August-17			Index Future	695.69	695.6940	695.6940	695.6940	0.00
25/07/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
25/07/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
25/07/2017	IS01 On 21-December-17			Interest Rate Swap	99.75	99.7539	99.7527	99.7539	0.00
25/07/2017	IS01 On 15-March-18			Interest Rate Swap	99.63	99.6307	99.6275	99.6307	0.00
25/07/2017	IS01 On 21-June-18			Interest Rate Swap	99.69	99.6933	99.6892	99.6933	0.00
25/07/2017	IS01 On 20-September-18			Interest Rate Swap	99.80	99.7989	99.7972	99.7989	0.00
25/07/2017	IS02 On 18-December-17			Interest Rate Swap	99.78	99.7844	99.7841	99.7844	0.00
25/07/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9086	98.9048	98.9086	0.00
25/07/2017	IS02 On 15-June-18			Interest Rate Swap	98.38	98.3848	98.3819	98.3848	0.00
25/07/2017	IS02 On 21-September-18			Interest Rate Swap	98.26	98.2649	98.2630	98.2649	0.00
25/07/2017	IS02 On 21-December-18			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
25/07/2017	IS02 On 15-March-19			Interest Rate Swap	98.88	98.8783	98.8839	98.8783	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	IS02 On 21-June-19			Interest Rate Swap	99.21	99.1962	99.2093	99.1962	0.00
25/07/2017	IS02 On 20-September-19			Interest Rate Swap	99.56	99.5458	99.5635	99.5458	0.00
25/07/2017	IS05 On 17-December-20			Interest Rate Swap	95.59	95.5976	95.5898	95.5976	0.00
25/07/2017	IS05 On 16-March-21			Interest Rate Swap	94.80	94.8111	94.7986	94.8111	0.00
25/07/2017	IS05 On 15-June-21			Interest Rate Swap	93.98	93.9988	93.9820	93.9988	0.00
25/07/2017	IS05 On 21-September-21			Interest Rate Swap	94.14	94.1624	94.1397	94.1624	0.00
25/07/2017	IS05 On 21-December-21			Interest Rate Swap	96.31	96.3441	96.3149	96.3441	51.00
25/07/2017	IS05 On 15-March-22			Interest Rate Swap	96.43	96.4632	96.4280	96.4632	0.00
25/07/2017	IS05 On 21-June-22			Interest Rate Swap	97.61	97.6515	97.6109	97.6515	0.00
25/07/2017	IS05 On 20-September-22			Interest Rate Swap	99.81	99.8533	99.8108	99.8533	0.00
25/07/2017	IS10 On 17-December-25			Interest Rate Swap	94.47	94.5167	94.4694	94.5167	0.00
25/07/2017	IS10 On 16-March-26			Interest Rate Swap	91.47	91.5304	91.4718	91.5304	0.00
25/07/2017	IS10 On 15-June-26			Interest Rate Swap	90.23	90.2930	90.2250	90.2930	0.00
25/07/2017	IS10 On 21-September-26			Interest Rate Swap	92.40	92.4765	92.4024	92.4765	0.00
25/07/2017	IS10 On 21-December-26			Interest Rate Swap	96.21	96.2850	96.2072	96.2850	0.00
25/07/2017	IS10 On 15-March-27			Interest Rate Swap	94.79	94.8683	94.7865	94.8683	0.00
25/07/2017	IS10 On 21-June-27			Interest Rate Swap	96.88	96.9612	96.8773	96.9612	0.00
25/07/2017	IS10 On 20-September-27			Interest Rate Swap	100.61	100.6966	100.6135	100.6966	0.00
25/07/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/07/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/07/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/07/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/07/2017	JBAF On 16-August-17			Jibar Tradeable Future	7.06	92.7300	7.0600	92.7300	0.00
25/07/2017	JBAF On 20-September-17			Jibar Tradeable Future	6.93	92.8200	6.9300	92.8200	0.00
25/07/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.89	92.8600	6.8900	92.8600	0.00
25/07/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.82	92.9300	6.8200	92.9300	0.00
25/07/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.77	92.9800	6.7700	92.9800	0.00
25/07/2017	JBAF On 17-January-18			Jibar Tradeable Future	7.02	92.9800	7.0200	92.9800	0.00
25/07/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.65	93.1000	6.6500	93.1000	2,500.00
25/07/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.61	93.1400	6.6100	93.1400	0.00
25/07/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.64	93.1100	6.6400	93.1100	0.00
25/07/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/07/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.68	93.0700	6.6800	93.0700	0.00
25/07/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.73	93.0200	6.7300	93.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.79	92.9600	6.7900	92.9600	0.00
25/07/2017	R023 On 03-August-17			Bond Future	7.86	102.8857	7.8581	102.8857	34,186.00
25/07/2017	R023 On 03-August-17	8.58	Call	Bond Future	3132	3	3132	3	0.00
25/07/2017	R023 On 03-August-17	8.60	Call	Bond Future	3217	3	3217	3	0.00
25/07/2017	R023 On 03-August-17	8.59	Call	Bond Future	3175	3	3175	3	0.00
25/07/2017	R023 On 03-August-17	8.58	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R023 On 03-August-17	8.59	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R023 On 03-August-17	8.60	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R023 On 02-November-17			Bond Future	7.88	100.9165	7.8829	100.9165	7,014.00
25/07/2017	R023 On 02-November-17	8.56	Call	Bond Future	2977	3	2977	3	0.00
25/07/2017	R023 On 02-November-17	8.58	Call	Bond Future	3050	3	3050	3	0.00
25/07/2017	R023 On 02-November-17	8.57	Call	Bond Future	3013	3	3013	3	0.00
25/07/2017	R023 On 02-November-17	8.57	Put	Bond Future	138	0	138	0	0.00
25/07/2017	R023 On 02-November-17	8.58	Put	Bond Future	134	0	134	0	0.00
25/07/2017	R023 On 02-November-17	8.56	Put	Bond Future	143	0	143	0	0.00
25/07/2017	R023 On 01-February-18			Bond Future	7.91	102.8667	7.9086	102.8667	0.00
25/07/2017	R023 On 01-February-18	8.32	Call	Bond Future	2341	2	2341	2	0.00
25/07/2017	R023 On 01-February-18	8.33	Call	Bond Future	2369	2	2369	2	0.00
25/07/2017	R023 On 01-February-18	8.31	Call	Bond Future	2313	2	2313	2	0.00
25/07/2017	R023 On 01-February-18	8.32	Put	Bond Future	675	1	675	1	0.00
25/07/2017	R023 On 01-February-18	8.33	Put	Bond Future	664	1	664	1	0.00
25/07/2017	R023 On 01-February-18	8.31	Put	Bond Future	687	1	687	1	0.00
25/07/2017	R023 On 03-May-18			Bond Future	7.92	100.9438	7.9248	100.9438	0.00
25/07/2017	R023 On 03-May-18	8.27	Call	Bond Future	2359	2	2359	2	0.00
25/07/2017	R023 On 03-May-18	8.29	Call	Bond Future	2409	3	2409	3	0.00
25/07/2017	R023 On 03-May-18	8.28	Call	Bond Future	2384	3	2384	3	0.00
25/07/2017	R023 On 03-May-18	8.27	Put	Bond Future	1016	1	1016	1	0.00
25/07/2017	R023 On 03-May-18	8.29	Put	Bond Future	989	1	989	1	0.00
25/07/2017	R023 On 03-May-18	8.28	Put	Bond Future	1002	1	1002	1	0.00
25/07/2017	R035 On 03-August-17			Bond Future	9.58	98.0760	9.5826	98.0760	11,141.00
25/07/2017	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 03-August-17	9.50	Put	Bond Future	668	1	668	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R035 On 03-August-17	9.52	Put	Bond Future	505	0	505	0	0.00
25/07/2017	R035 On 03-August-17	9.51	Put	Bond Future	587	0	587	0	0.00
25/07/2017	R035 On 02-November-17			Bond Future	9.65	95.4447	9.6454	95.4447	0.00
25/07/2017	R035 On 02-November-17	9.60	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 02-November-17	9.61	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 02-November-17	9.59	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 02-November-17	9.61	Put	Bond Future	281	0	281	0	0.00
25/07/2017	R035 On 02-November-17	9.60	Put	Bond Future	361	0	361	0	0.00
25/07/2017	R035 On 02-November-17	9.59	Put	Bond Future	441	0	441	0	0.00
25/07/2017	R035 On 01-February-18			Bond Future	9.71	97.2891	9.7106	97.2891	0.00
25/07/2017	R035 On 01-February-18	9.73	Call	Bond Future	152	0	152	0	0.00
25/07/2017	R035 On 01-February-18	9.75	Call	Bond Future	308	1	308	1	0.00
25/07/2017	R035 On 01-February-18	9.74	Call	Bond Future	230	1	230	1	0.00
25/07/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 03-May-18			Bond Future	9.77	94.6864	9.7712	94.6864	0.00
25/07/2017	R035 On 03-May-18	9.90	Call	Bond Future	987	1	987	1	0.00
25/07/2017	R035 On 03-May-18	9.89	Call	Bond Future	911	1	911	1	0.00
25/07/2017	R035 On 03-May-18	9.91	Call	Bond Future	1063	1	1063	1	0.00
25/07/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R186 On 03-August-17			Bond Future	8.55	113.8215	8.5457	113.8215	116,008.00
25/07/2017	R186 On 03-August-17	9.50	Call	Bond Future	6316	6	6316	6	0.00
25/07/2017	R186 On 03-August-17	8.90	Call	Bond Future	2421	2	2421	2	0.00
25/07/2017	R186 On 03-August-17	9.35	Call	Bond Future	5355	5	5355	5	0.00
25/07/2017	R186 On 03-August-17	8.75	Call	Bond Future	1494	2	1494	2	0.00
25/07/2017	R186 On 03-August-17	8.91	Call	Bond Future	2485	3	2485	3	0.00
25/07/2017	R186 On 03-August-17	8.93	Call	Bond Future	2615	3	2615	3	0.00
25/07/2017	R186 On 03-August-17	8.92	Call	Bond Future	2550	3	2550	3	0.00
25/07/2017	R186 On 03-August-17	8.85	Call	Bond Future	2101	2	2101	2	0.00
25/07/2017	R186 On 03-August-17	8.80	Call	Bond Future	1791	2	1791	2	0.00
25/07/2017	R186 On 03-August-17	8.65	Call	Bond Future	960	1	960	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R186 On 03-August-17	9.00	Call	Bond Future	3072	3	3072	3	0.00
25/07/2017	R186 On 03-August-17	8.91	Put	Bond Future	16	0	16	0	0.00
25/07/2017	R186 On 03-August-17	8.75	Put	Bond Future	100	0	100	0	3,654.00
25/07/2017	R186 On 03-August-17	8.90	Put	Bond Future	19	0	19	0	0.00
25/07/2017	R186 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	733.00
25/07/2017	R186 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	6,500.00
25/07/2017	R186 On 03-August-17	8.80	Put	Bond Future	60	0	60	0	7,100.00
25/07/2017	R186 On 03-August-17	8.65	Put	Bond Future	246	0	246	0	2,500.00
25/07/2017	R186 On 03-August-17	9.00	Put	Bond Future	5	0	5	0	0.00
25/07/2017	R186 On 03-August-17	8.93	Put	Bond Future	13	0	13	0	0.00
25/07/2017	R186 On 03-August-17	8.85	Put	Bond Future	34	0	34	0	733.00
25/07/2017	R186 On 03-August-17	8.92	Put	Bond Future	14	0	14	0	0.00
25/07/2017	R186 On 02-November-17			Bond Future	8.59	115.9910	8.5896	115.9910	40,257.00
25/07/2017	R186 On 02-November-17	8.88	Call	Bond Future	2897	3	2897	3	0.00
25/07/2017	R186 On 02-November-17	8.90	Call	Bond Future	2986	3	2986	3	0.00
25/07/2017	R186 On 02-November-17	8.89	Call	Bond Future	2942	3	2942	3	0.00
25/07/2017	R186 On 02-November-17	9.00	Call	Bond Future	3450	4	3450	4	0.00
25/07/2017	R186 On 02-November-17	8.90	Put	Bond Future	926	1	926	1	0.00
25/07/2017	R186 On 02-November-17	8.88	Put	Bond Future	968	1	968	1	0.00
25/07/2017	R186 On 02-November-17	9.00	Put	Bond Future	736	1	736	1	5,000.00
25/07/2017	R186 On 02-November-17	8.89	Put	Bond Future	946	1	946	1	0.00
25/07/2017	R186 On 01-February-18			Bond Future	8.63	112.9300	8.6345	112.9300	0.00
25/07/2017	R186 On 01-February-18	8.96	Call	Bond Future	3628	4	3628	4	0.00
25/07/2017	R186 On 01-February-18	8.98	Call	Bond Future	3710	4	3710	4	0.00
25/07/2017	R186 On 01-February-18	8.97	Call	Bond Future	3669	4	3669	4	0.00
25/07/2017	R186 On 01-February-18	8.96	Put	Bond Future	1518	1	1518	1	0.00
25/07/2017	R186 On 01-February-18	8.97	Put	Bond Future	1495	1	1495	1	0.00
25/07/2017	R186 On 01-February-18	8.98	Put	Bond Future	1473	1	1473	1	0.00
25/07/2017	R186 On 03-May-18			Bond Future	8.68	115.1361	8.6793	115.1361	0.00
25/07/2017	R186 On 03-May-18	8.91	Call	Bond Future	3742	4	3742	4	0.00
25/07/2017	R186 On 03-May-18	8.93	Call	Bond Future	3817	4	3817	4	0.00
25/07/2017	R186 On 03-May-18	8.92	Call	Bond Future	3779	4	3779	4	0.00
25/07/2017	R186 On 03-May-18	8.92	Put	Bond Future	2251	2	2251	2	0.00
25/07/2017	R186 On 03-May-18	8.93	Put	Bond Future	2226	2	2226	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R186 On 03-May-18	8.91	Put	Bond Future	2277	2	2277	2	0.00
25/07/2017	R197 On 03-August-17			Bond Future	295.32	295.3758	295.3225	295.3758	950.00
25/07/2017	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 03-August-17	308.05	Put	Bond Future	12728	13	12728	13	0.00
25/07/2017	R197 On 03-August-17	308.06	Put	Bond Future	12738	13	12738	13	0.00
25/07/2017	R197 On 03-August-17	308.07	Put	Bond Future	12748	13	12748	13	0.00
25/07/2017	R197 On 02-November-17			Bond Future	300.88	301.0641	300.8840	301.0641	1,400.00
25/07/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 02-November-17	305.16	Put	Bond Future	4276	4	4276	4	0.00
25/07/2017	R197 On 02-November-17	305.17	Put	Bond Future	4286	4	4286	4	0.00
25/07/2017	R197 On 02-November-17	305.15	Put	Bond Future	4266	4	4266	4	0.00
25/07/2017	R197 On 01-February-18			Bond Future	299.55	299.9242	299.5546	299.9242	0.00
25/07/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 01-February-18	301.68	Put	Bond Future	2125	2	2125	2	0.00
25/07/2017	R197 On 01-February-18	301.67	Put	Bond Future	2115	2	2115	2	0.00
25/07/2017	R197 On 01-February-18	301.66	Put	Bond Future	2105	2	2105	2	0.00
25/07/2017	R197 On 03-May-18			Bond Future	305.34	305.9570	305.3434	305.9570	0.00
25/07/2017	R197 On 03-May-18	304.44	Call	Bond Future	903	2	903	2	0.00
25/07/2017	R197 On 03-May-18	304.46	Call	Bond Future	883	1	883	1	0.00
25/07/2017	R197 On 03-May-18	304.45	Call	Bond Future	893	2	893	2	0.00
25/07/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-August-17			Bond Future	236.72	236.7613	236.7192	236.7613	30,581.00
25/07/2017	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-August-17	258.36	Put	Bond Future	21641	22	21641	22	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R202 On 03-August-17	258.37	Put	Bond Future	21651	22	21651	22	0.00
25/07/2017	R202 On 03-August-17	258.35	Put	Bond Future	21631	22	21631	22	0.00
25/07/2017	R202 On 02-November-17			Bond Future	241.18	241.3210	241.1771	241.3210	2,549.00
25/07/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 02-November-17	253.89	Put	Bond Future	12713	13	12713	13	0.00
25/07/2017	R202 On 02-November-17	253.90	Put	Bond Future	12723	13	12723	13	0.00
25/07/2017	R202 On 02-November-17	253.91	Put	Bond Future	12733	13	12733	13	0.00
25/07/2017	R202 On 01-February-18			Bond Future	242.02	242.3144	242.0182	242.3144	0.00
25/07/2017	R202 On 01-February-18	249.06	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 01-February-18	249.07	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 01-February-18	249.08	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 01-February-18	249.07	Put	Bond Future	7052	7	7052	7	0.00
25/07/2017	R202 On 01-February-18	249.08	Put	Bond Future	7062	7	7062	7	0.00
25/07/2017	R202 On 01-February-18	249.06	Put	Bond Future	7042	7	7042	7	0.00
25/07/2017	R202 On 03-May-18			Bond Future	246.70	247.1882	246.6951	247.1882	0.00
25/07/2017	R202 On 03-May-18	247.47	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-May-18	247.49	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-May-18	247.48	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R202 On 03-May-18	247.48	Put	Bond Future	785	0	785	0	0.00
25/07/2017	R202 On 03-May-18	247.47	Put	Bond Future	775	0	775	0	0.00
25/07/2017	R202 On 03-May-18	247.49	Put	Bond Future	795	0	795	0	0.00
25/07/2017	R203 On 03-August-17			Bond Future	7.05	103.3665	7.0539	103.3665	0.00
25/07/2017	R203 On 03-August-17	4.87	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R203 On 03-August-17	4.89	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R203 On 03-August-17	4.88	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R203 On 03-August-17	4.87	Put	Bond Future	234	0	234	0	0.00
25/07/2017	R203 On 03-August-17	4.89	Put	Bond Future	232	0	232	0	0.00
25/07/2017	R203 On 03-August-17	4.88	Put	Bond Future	233	0	233	0	0.00
25/07/2017	R204 On 03-August-17			Bond Future	7.14	102.1384	7.1352	102.1384	41,536.00
25/07/2017	R204 On 03-August-17	7.75	Call	Bond Future	791	1	791	1	0.00
25/07/2017	R204 On 03-August-17	7.77	Call	Bond Future	817	1	817	1	0.00
25/07/2017	R204 On 03-August-17	7.76	Call	Bond Future	804	1	804	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R204 On 03-August-17	7.75	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R204 On 03-August-17	7.76	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R204 On 03-August-17	7.77	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R204 On 02-November-17			Bond Future	7.05	104.0852	7.0547	104.0852	8,290.00
25/07/2017	R204 On 02-November-17	7.76	Call	Bond Future	750	1	750	1	0.00
25/07/2017	R204 On 02-November-17	7.74	Call	Bond Future	729	1	729	1	0.00
25/07/2017	R204 On 02-November-17	7.75	Call	Bond Future	740	1	740	1	0.00
25/07/2017	R204 On 02-November-17	7.74	Put	Bond Future	1	0	1	0	0.00
25/07/2017	R204 On 02-November-17	7.75	Put	Bond Future	1	0	1	0	0.00
25/07/2017	R204 On 02-November-17	7.76	Put	Bond Future	1	0	1	0	0.00
25/07/2017	R204 On 01-February-18			Bond Future	6.92	102.0566	6.9156	102.0566	0.00
25/07/2017	R204 On 01-February-18	7.25	Call	Bond Future	373	0	373	0	0.00
25/07/2017	R204 On 01-February-18	7.27	Call	Bond Future	385	0	385	0	0.00
25/07/2017	R204 On 01-February-18	7.26	Call	Bond Future	379	0	379	0	0.00
25/07/2017	R204 On 01-February-18	7.26	Put	Bond Future	90	0	90	0	0.00
25/07/2017	R204 On 01-February-18	7.27	Put	Bond Future	88	0	88	0	0.00
25/07/2017	R204 On 01-February-18	7.25	Put	Bond Future	93	0	93	0	0.00
25/07/2017	R204 On 03-May-18			Bond Future	6.63	104.0504	6.6339	104.0504	0.00
25/07/2017	R204 On 03-May-18	7.08	Call	Bond Future	349	1	349	1	0.00
25/07/2017	R204 On 03-May-18	7.10	Call	Bond Future	358	1	358	1	0.00
25/07/2017	R204 On 03-May-18	7.09	Call	Bond Future	354	1	354	1	0.00
25/07/2017	R204 On 03-May-18	7.08	Put	Bond Future	80	0	80	0	0.00
25/07/2017	R204 On 03-May-18	7.09	Put	Bond Future	79	0	79	0	0.00
25/07/2017	R204 On 03-May-18	7.10	Put	Bond Future	77	0	77	0	0.00
25/07/2017	R207 On 03-August-17			Bond Future	7.31	100.3426	7.3089	100.3426	46,581.00
25/07/2017	R207 On 03-August-17	8.19	Call	Bond Future	1909	2	1909	2	51.00
25/07/2017	R207 On 03-August-17	8.40	Call	Bond Future	2357	2	2357	2	0.00
25/07/2017	R207 On 03-August-17	8.39	Call	Bond Future	2336	2	2336	2	0.00
25/07/2017	R207 On 03-August-17	8.41	Call	Bond Future	2379	2	2379	2	0.00
25/07/2017	R207 On 03-August-17	8.39	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R207 On 03-August-17	8.19	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R207 On 03-August-17	8.41	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R207 On 03-August-17	8.40	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R207 On 02-November-17			Bond Future	7.28	102.2552	7.2829	102.2552	1,450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R207 On 02-November-17	8.03	Call	Bond Future	1482	2	1482	2	0.00
25/07/2017	R207 On 02-November-17	8.05	Call	Bond Future	1520	2	1520	2	0.00
25/07/2017	R207 On 02-November-17	8.04	Call	Bond Future	1501	2	1501	2	0.00
25/07/2017	R207 On 02-November-17	8.04	Put	Bond Future	9	0	9	0	0.00
25/07/2017	R207 On 02-November-17	8.05	Put	Bond Future	8	0	8	0	0.00
25/07/2017	R207 On 02-November-17	8.03	Put	Bond Future	9	0	9	0	0.00
25/07/2017	R207 On 01-February-18			Bond Future	7.25	100.5893	7.2450	100.5893	0.00
25/07/2017	R207 On 01-February-18	7.60	Call	Bond Future	832	1	832	1	0.00
25/07/2017	R207 On 01-February-18	7.61	Call	Bond Future	844	1	844	1	0.00
25/07/2017	R207 On 01-February-18	7.62	Call	Bond Future	857	1	857	1	0.00
25/07/2017	R207 On 01-February-18	7.61	Put	Bond Future	197	0	197	0	0.00
25/07/2017	R207 On 01-February-18	7.60	Put	Bond Future	202	0	202	0	0.00
25/07/2017	R207 On 01-February-18	7.62	Put	Bond Future	193	0	193	0	0.00
25/07/2017	R207 On 03-May-18			Bond Future	7.20	102.5544	7.1963	102.5544	0.00
25/07/2017	R207 On 03-May-18	7.58	Call	Bond Future	862	1	862	1	0.00
25/07/2017	R207 On 03-May-18	7.57	Call	Bond Future	851	1	851	1	0.00
25/07/2017	R207 On 03-May-18	7.56	Call	Bond Future	840	1	840	1	0.00
25/07/2017	R207 On 03-May-18	7.57	Put	Bond Future	268	0	268	0	0.00
25/07/2017	R207 On 03-May-18	7.56	Put	Bond Future	273	0	273	0	0.00
25/07/2017	R207 On 03-May-18	7.58	Put	Bond Future	264	0	264	0	0.00
25/07/2017	R208 On 03-August-17			Bond Future	7.47	100.1577	7.4661	100.1577	34,160.00
25/07/2017	R208 On 03-August-17	8.30	Call	Bond Future	2543	3	2543	3	0.00
25/07/2017	R208 On 03-August-17	8.32	Call	Bond Future	2603	3	2603	3	0.00
25/07/2017	R208 On 03-August-17	8.31	Call	Bond Future	2573	3	2573	3	0.00
25/07/2017	R208 On 03-August-17	8.30	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R208 On 03-August-17	8.32	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R208 On 03-August-17	8.31	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R208 On 02-November-17			Bond Future	7.47	98.6649	7.4664	98.6649	3,618.00
25/07/2017	R208 On 02-November-17	8.18	Call	Bond Future	2087	2	2087	2	0.00
25/07/2017	R208 On 02-November-17	8.20	Call	Bond Future	2141	2	2141	2	0.00
25/07/2017	R208 On 02-November-17	8.19	Call	Bond Future	2114	2	2114	2	0.00
25/07/2017	R208 On 02-November-17	8.19	Put	Bond Future	33	0	33	0	0.00
25/07/2017	R208 On 02-November-17	8.20	Put	Bond Future	31	0	31	0	0.00
25/07/2017	R208 On 02-November-17	8.18	Put	Bond Future	34	0	34	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R208 On 01-February-18			Bond Future	7.46	100.5715	7.4633	100.5715	0.00
25/07/2017	R208 On 01-February-18	7.85	Call	Bond Future	1384	2	1384	2	0.00
25/07/2017	R208 On 01-February-18	7.83	Call	Bond Future	1345	1	1345	1	0.00
25/07/2017	R208 On 01-February-18	7.84	Call	Bond Future	1365	1	1365	1	0.00
25/07/2017	R208 On 01-February-18	7.83	Put	Bond Future	352	0	352	0	0.00
25/07/2017	R208 On 01-February-18	7.84	Put	Bond Future	344	0	344	0	0.00
25/07/2017	R208 On 01-February-18	7.85	Put	Bond Future	337	0	337	0	0.00
25/07/2017	R208 On 03-May-18			Bond Future	7.45	99.1338	7.4490	99.1338	0.00
25/07/2017	R208 On 03-May-18	7.79	Call	Bond Future	1364	2	1364	2	0.00
25/07/2017	R208 On 03-May-18	7.78	Call	Bond Future	1346	2	1346	2	0.00
25/07/2017	R208 On 03-May-18	7.77	Call	Bond Future	1330	1	1330	1	0.00
25/07/2017	R208 On 03-May-18	7.77	Put	Bond Future	520	0	520	0	0.00
25/07/2017	R208 On 03-May-18	7.78	Put	Bond Future	512	0	512	0	0.00
25/07/2017	R208 On 03-May-18	7.79	Put	Bond Future	504	0	504	0	0.00
25/07/2017	R209 On 03-August-17			Bond Future	9.55	73.8754	9.5469	73.8754	69,267.00
25/07/2017	R209 On 03-August-17	9.44	Call	Bond Future	285	0	285	0	0.00
25/07/2017	R209 On 03-August-17	9.45	Call	Bond Future	306	0	306	0	0.00
25/07/2017	R209 On 03-August-17	9.43	Call	Bond Future	264	0	264	0	0.00
25/07/2017	R209 On 03-August-17	9.45	Put	Bond Future	963	1	963	1	0.00
25/07/2017	R209 On 03-August-17	9.44	Put	Bond Future	1010	1	1010	1	0.00
25/07/2017	R209 On 03-August-17	9.43	Put	Bond Future	1058	1	1058	1	0.00
25/07/2017	R209 On 02-November-17			Bond Future	9.60	72.1336	9.6020	72.1336	8,506.00
25/07/2017	R209 On 02-November-17	10.00	Call	Bond Future	3527	4	3527	4	0.00
25/07/2017	R209 On 02-November-17	9.75	Call	Bond Future	2503	3	2503	3	0.00
25/07/2017	R209 On 02-November-17	9.52	Call	Bond Future	1714	2	1714	2	0.00
25/07/2017	R209 On 02-November-17	9.54	Call	Bond Future	1776	2	1776	2	0.00
25/07/2017	R209 On 02-November-17	9.53	Call	Bond Future	1745	2	1745	2	0.00
25/07/2017	R209 On 02-November-17	9.00	Call	Bond Future	553	1	553	1	4,100.00
25/07/2017	R209 On 02-November-17	8.30	Call	Bond Future	64	0	64	0	2,800.00
25/07/2017	R209 On 02-November-17	10.60	Call	Bond Future	6470	7	6470	7	0.00
25/07/2017	R209 On 02-November-17	10.60	Put	Bond Future	260	0	260	0	1,300.00
25/07/2017	R209 On 02-November-17	9.00	Put	Bond Future	4740	5	4740	5	0.00
25/07/2017	R209 On 02-November-17	10.00	Put	Bond Future	947	1	947	1	3,360.00
25/07/2017	R209 On 02-November-17	8.30	Put	Bond Future	9591	9	9591	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
25/07/2017	R209 On 02-November-17	9.52	Put	Bond Future	2264	2	2264	2	0.00
25/07/2017	R209 On 02-November-17	9.54	Put	Bond Future	2192	2	2192	2	0.00
25/07/2017	R209 On 02-November-17	9.75	Put	Bond Future	1527	1	1527	1	6,500.00
25/07/2017	R209 On 02-November-17	9.53	Put	Bond Future	2228	2	2228	2	0.00
25/07/2017	R209 On 01-February-18			Bond Future	9.66	73.5275	9.6579	73.5275	0.00
25/07/2017	R209 On 01-February-18	9.71	Call	Bond Future	2887	3	2887	3	0.00
25/07/2017	R209 On 01-February-18	9.72	Call	Bond Future	2921	3	2921	3	0.00
25/07/2017	R209 On 01-February-18	9.73	Call	Bond Future	2955	3	2955	3	0.00
25/07/2017	R209 On 01-February-18	9.73	Put	Bond Future	2482	2	2482	2	0.00
25/07/2017	R209 On 01-February-18	9.71	Put	Bond Future	2544	2	2544	2	0.00
25/07/2017	R209 On 01-February-18	9.72	Put	Bond Future	2513	2	2513	2	0.00
25/07/2017	R209 On 03-May-18			Bond Future	9.71	71.8134	9.7128	71.8134	0.00
25/07/2017	R209 On 03-May-18	9.86	Call	Bond Future	3811	4	3811	4	0.00
25/07/2017	R209 On 03-May-18	9.84	Call	Bond Future	3742	4	3742	4	0.00
25/07/2017	R209 On 03-May-18	9.85	Call	Bond Future	3777	4	3777	4	0.00
25/07/2017	R209 On 03-May-18	9.84	Put	Bond Future	2919	3	2919	3	0.00
25/07/2017	R209 On 03-May-18	9.86	Put	Bond Future	2860	3	2860	3	0.00
25/07/2017	R209 On 03-May-18	9.85	Put	Bond Future	2890	3	2890	3	0.00
25/07/2017	R210 On 03-August-17			Bond Future	184.82	184.8541	184.8210	184.8541	1,675.00
25/07/2017	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 03-August-17	196.29	Put	Bond Future	11469	11	11469	11	0.00
25/07/2017	R210 On 03-August-17	196.30	Put	Bond Future	11479	11	11479	11	0.00
25/07/2017	R210 On 03-August-17	196.28	Put	Bond Future	11459	11	11459	11	0.00
25/07/2017	R210 On 02-November-17			Bond Future	185.90	186.0144	185.9024	186.0144	699.00
25/07/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 02-November-17	192.08	Put	Bond Future	6178	6	6178	6	0.00
25/07/2017	R210 On 02-November-17	192.07	Put	Bond Future	6168	6	6168	6	0.00
25/07/2017	R210 On 02-November-17	192.09	Put	Bond Future	6188	6	6188	6	0.00
25/07/2017	R210 On 01-February-18			Bond Future	189.44	189.6678	189.4368	189.6678	0.00
25/07/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 01-February-18	192.36	Put	Bond Future	2923	3	2923	3	0.00
25/07/2017	R210 On 01-February-18	192.37	Put	Bond Future	2933	3	2933	3	0.00
25/07/2017	R210 On 01-February-18	192.38	Put	Bond Future	2943	3	2943	3	0.00
25/07/2017	R210 On 03-May-18			Bond Future	190.65	191.0331	190.6489	191.0331	0.00
25/07/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R210 On 03-May-18	191.45	Put	Bond Future	801	0	801	0	0.00
25/07/2017	R210 On 03-May-18	191.44	Put	Bond Future	791	0	791	0	0.00
25/07/2017	R210 On 03-May-18	191.46	Put	Bond Future	811	0	811	0	0.00
25/07/2017	R212 On 03-August-17			Bond Future	148.31	148.3353	148.3086	148.3353	3,258.00
25/07/2017	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 03-August-17	153.34	Put	Bond Future	5031	5	5031	5	0.00
25/07/2017	R212 On 03-August-17	153.36	Put	Bond Future	5051	5	5051	5	0.00
25/07/2017	R212 On 03-August-17	153.35	Put	Bond Future	5041	5	5041	5	0.00
25/07/2017	R212 On 02-November-17			Bond Future	151.10	151.1920	151.1016	151.1920	3,812.00
25/07/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 02-November-17	152.40	Put	Bond Future	1298	1	1298	1	0.00
25/07/2017	R212 On 02-November-17	152.41	Put	Bond Future	1308	1	1308	1	0.00
25/07/2017	R212 On 02-November-17	152.42	Put	Bond Future	1318	1	1318	1	0.00
25/07/2017	R212 On 01-February-18			Bond Future	151.91	152.1012	151.9144	152.1012	0.00
25/07/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 01-February-18	154.69	Put	Bond Future	2776	3	2776	3	0.00
25/07/2017	R212 On 01-February-18	154.70	Put	Bond Future	2786	3	2786	3	0.00
25/07/2017	R212 On 01-February-18	154.71	Put	Bond Future	2796	3	2796	3	0.00
25/07/2017	R212 On 03-May-18			Bond Future	154.85	155.1606	154.8501	155.1606	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R212 On 03-May-18	154.29	Call	Bond Future	560	1	560	1	0.00
25/07/2017	R212 On 03-May-18	154.28	Call	Bond Future	570	1	570	1	0.00
25/07/2017	R212 On 03-May-18	154.30	Call	Bond Future	550	1	550	1	0.00
25/07/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
25/07/2017	R213 On 03-August-17			Bond Future	9.22	86.1241	9.2167	86.1241	62,499.00
25/07/2017	R213 On 03-August-17	9.33	Call	Bond Future	1017	1	1017	1	0.00
25/07/2017	R213 On 03-August-17	9.34	Call	Bond Future	1064	1	1064	1	0.00
25/07/2017	R213 On 03-August-17	9.35	Call	Bond Future	1113	1	1113	1	0.00
25/07/2017	R213 On 03-August-17	9.34	Put	Bond Future	240	0	240	0	0.00
25/07/2017	R213 On 03-August-17	9.35	Put	Bond Future	222	0	222	0	0.00
25/07/2017	R213 On 03-August-17	9.33	Put	Bond Future	258	0	258	0	0.00
25/07/2017	R213 On 02-November-17			Bond Future	9.27	84.2158	9.2716	84.2158	2,297.00
25/07/2017	R213 On 02-November-17	9.36	Call	Bond Future	2195	2	2195	2	0.00
25/07/2017	R213 On 02-November-17	9.34	Call	Bond Future	2124	2	2124	2	0.00
25/07/2017	R213 On 02-November-17	9.35	Call	Bond Future	2159	2	2159	2	0.00
25/07/2017	R213 On 02-November-17	9.34	Put	Bond Future	1671	2	1671	2	0.00
25/07/2017	R213 On 02-November-17	9.35	Put	Bond Future	1641	2	1641	2	0.00
25/07/2017	R213 On 02-November-17	9.36	Put	Bond Future	1612	2	1612	2	0.00
25/07/2017	R213 On 01-February-18			Bond Future	9.33	85.8432	9.3288	85.8432	0.00
25/07/2017	R213 On 01-February-18	9.43	Call	Bond Future	2947	3	2947	3	0.00
25/07/2017	R213 On 01-February-18	9.42	Call	Bond Future	2912	3	2912	3	0.00
25/07/2017	R213 On 01-February-18	9.41	Call	Bond Future	2878	3	2878	3	0.00
25/07/2017	R213 On 01-February-18	9.42	Put	Bond Future	2318	2	2318	2	0.00
25/07/2017	R213 On 01-February-18	9.43	Put	Bond Future	2289	2	2289	2	0.00
25/07/2017	R213 On 01-February-18	9.41	Put	Bond Future	2348	2	2348	2	0.00
25/07/2017	R213 On 03-May-18			Bond Future	9.38	83.9683	9.3813	83.9683	0.00
25/07/2017	R213 On 03-May-18	9.56	Call	Bond Future	3780	4	3780	4	0.00
25/07/2017	R213 On 03-May-18	9.58	Call	Bond Future	3851	4	3851	4	0.00
25/07/2017	R213 On 03-May-18	9.57	Call	Bond Future	3815	4	3815	4	0.00
25/07/2017	R213 On 03-May-18	9.57	Put	Bond Future	2609	3	2609	3	0.00
25/07/2017	R213 On 03-May-18	9.56	Put	Bond Future	2636	3	2636	3	0.00
25/07/2017	R213 On 03-May-18	9.58	Put	Bond Future	2581	2	2581	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R214 On 03-August-17			Bond Future	9.74	73.3729	9.7421	73.3729	37,004.00
25/07/2017	R214 On 03-August-17	9.51	Call	Bond Future	106	0	106	0	0.00
25/07/2017	R214 On 03-August-17	9.52	Call	Bond Future	116	0	116	0	0.00
25/07/2017	R214 On 03-August-17	9.53	Call	Bond Future	127	0	127	0	0.00
25/07/2017	R214 On 03-August-17	9.52	Put	Bond Future	1680	1	1680	1	0.00
25/07/2017	R214 On 03-August-17	9.53	Put	Bond Future	1620	1	1620	1	0.00
25/07/2017	R214 On 03-August-17	9.51	Put	Bond Future	1742	2	1742	2	0.00
25/07/2017	R214 On 02-November-17			Bond Future	9.80	71.4751	9.8004	71.4751	2,819.00
25/07/2017	R214 On 02-November-17	9.58	Call	Bond Future	1414	2	1414	2	0.00
25/07/2017	R214 On 02-November-17	9.60	Call	Bond Future	1469	2	1469	2	0.00
25/07/2017	R214 On 02-November-17	9.59	Call	Bond Future	1441	2	1441	2	0.00
25/07/2017	R214 On 02-November-17	9.58	Put	Bond Future	2949	3	2949	3	0.00
25/07/2017	R214 On 02-November-17	9.60	Put	Bond Future	2863	3	2863	3	0.00
25/07/2017	R214 On 02-November-17	9.59	Put	Bond Future	2906	3	2906	3	0.00
25/07/2017	R214 On 01-February-18			Bond Future	9.86	72.8563	9.8606	72.8563	0.00
25/07/2017	R214 On 01-February-18	9.83	Call	Bond Future	2725	3	2725	3	0.00
25/07/2017	R214 On 01-February-18	9.82	Call	Bond Future	2692	3	2692	3	0.00
25/07/2017	R214 On 01-February-18	9.84	Call	Bond Future	2759	3	2759	3	0.00
25/07/2017	R214 On 01-February-18	9.82	Put	Bond Future	2968	3	2968	3	0.00
25/07/2017	R214 On 01-February-18	9.83	Put	Bond Future	2933	3	2933	3	0.00
25/07/2017	R214 On 01-February-18	9.84	Put	Bond Future	2898	3	2898	3	0.00
25/07/2017	R214 On 03-May-18			Bond Future	9.92	70.9814	9.9165	70.9814	0.00
25/07/2017	R214 On 03-May-18	9.98	Call	Bond Future	3710	4	3710	4	0.00
25/07/2017	R214 On 03-May-18	9.97	Call	Bond Future	3676	4	3676	4	0.00
25/07/2017	R214 On 03-May-18	9.99	Call	Bond Future	3744	4	3744	4	0.00
25/07/2017	R214 On 03-May-18	9.99	Put	Bond Future	3254	3	3254	3	0.00
25/07/2017	R214 On 03-May-18	9.98	Put	Bond Future	3286	3	3286	3	0.00
25/07/2017	R214 On 03-May-18	9.97	Put	Bond Future	3318	3	3318	3	0.00
25/07/2017	R248 On 03-August-17			Bond Future	9.81	93.9225	9.8124	93.9225	73,394.00
25/07/2017	R248 On 03-August-17	9.57	Call	Bond Future	142	0	142	0	0.00
25/07/2017	R248 On 03-August-17	9.58	Call	Bond Future	155	0	155	0	0.00
25/07/2017	R248 On 03-August-17	9.56	Call	Bond Future	130	0	130	0	0.00
25/07/2017	R248 On 03-August-17	9.57	Put	Bond Future	2313	2	2313	2	0.00
25/07/2017	R248 On 03-August-17	9.58	Put	Bond Future	2235	2	2235	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2017	R248 On 03-August-17	9.56	Put	Bond Future	2393	2	2393	2	0.00
25/07/2017	R248 On 02-November-17			Bond Future	9.87	91.2755	9.8729	91.2755	42,232.00
25/07/2017	R248 On 02-November-17	9.64	Call	Bond Future	1816	2	1816	2	0.00
25/07/2017	R248 On 02-November-17	9.65	Call	Bond Future	1851	2	1851	2	0.00
25/07/2017	R248 On 02-November-17	9.66	Call	Bond Future	1885	2	1885	2	0.00
25/07/2017	R248 On 02-November-17	9.64	Put	Bond Future	3877	4	3877	4	0.00
25/07/2017	R248 On 02-November-17	9.65	Put	Bond Future	3822	4	3822	4	0.00
25/07/2017	R248 On 02-November-17	9.66	Put	Bond Future	3766	4	3766	4	0.00
25/07/2017	R248 On 01-February-18			Bond Future	9.94	93.0393	9.9355	93.0393	0.00
25/07/2017	R248 On 01-February-18	9.89	Call	Bond Future	3535	4	3535	4	0.00
25/07/2017	R248 On 01-February-18	9.90	Call	Bond Future	3577	4	3577	4	0.00
25/07/2017	R248 On 01-February-18	9.91	Call	Bond Future	3619	4	3619	4	0.00
25/07/2017	R248 On 01-February-18	9.90	Put	Bond Future	3882	4	3882	4	0.00
25/07/2017	R248 On 01-February-18	9.91	Put	Bond Future	3838	4	3838	4	0.00
25/07/2017	R248 On 01-February-18	9.89	Put	Bond Future	3927	4	3927	4	0.00
25/07/2017	R248 On 03-May-18			Bond Future	9.99	90.4170	9.9938	90.4170	0.00
25/07/2017	R248 On 03-May-18	10.05	Call	Bond Future	4776	5	4776	5	0.00
25/07/2017	R248 On 03-May-18	10.07	Call	Bond Future	4862	5	4862	5	0.00
25/07/2017	R248 On 03-May-18	10.06	Call	Bond Future	4819	5	4819	5	0.00
25/07/2017	R248 On 03-May-18	10.06	Put	Bond Future	4261	4	4261	4	0.00
25/07/2017	R248 On 03-May-18	10.07	Put	Bond Future	4220	4	4220	4	0.00
25/07/2017	R248 On 03-May-18	10.05	Put	Bond Future	4301	4	4301	4	0.00