



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 September 2017

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	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
15/09/2017	2025 On 02-November-17			Bond Future	129.90	129.9141	129.9049	129.9141	2,291.00
15/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	3065	3	3065	3	0.00
15/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	3075	3	3075	3	0.00
15/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	3055	3	3055	3	0.00
15/09/2017	2025 On 01-February-18			Bond Future	131.00	131.0121	131.0031	131.0121	0.00
15/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2897	3	2897	3	0.00
15/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2877	3	2877	3	0.00
15/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2887	3	2887	3	0.00
15/09/2017	2025 On 03-May-18			Bond Future	133.49	133.5052	133.4940	133.5052	0.00
15/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	274	0	274	0	0.00
15/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	284	0	284	0	0.00
15/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	294	0	294	0	0.00
15/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2029 On 02-November-17			Bond Future	100.25	100.1026	100.2489	100.1026	1,370.00
15/09/2017	2029 On 01-February-18			Bond Future	102.13	101.9794	102.1288	101.9794	0.00
15/09/2017	2029 On 03-May-18			Bond Future	103.05	102.9030	103.0536	102.9030	0.00
15/09/2017	2030 On 02-November-17			Bond Future	9.02	94.6172	9.0163	94.6172	59,104.00
15/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2211	2	2211	2	0.00
15/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2279	2	2279	2	0.00
15/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2346	2	2346	2	0.00
15/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 01-February-18			Bond Future	9.07	92.3525	9.0670	92.3525	0.00
15/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	2106	2	2106	2	0.00
15/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2173	2	2173	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
15/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	2040	2	2040	2	0.00
15/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 03-May-18			Bond Future	9.12	94.0722	9.1208	94.0722	0.00
15/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2439	2	2439	2	0.00
15/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2568	2	2568	2	0.00
15/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2503	2	2503	2	0.00
15/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
15/09/2017	2032 On 02-November-17			Bond Future	9.24	92.9004	9.2441	92.9004	35,203.00
15/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2489	2	2489	2	0.00
15/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2539	2	2539	2	0.00
15/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2589	3	2589	3	0.00
15/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	715	1	715	1	0.00
15/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	760	1	760	1	0.00
15/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	737	1	737	1	0.00
15/09/2017	2032 On 01-February-18			Bond Future	9.30	94.6090	9.3005	94.6090	0.00
15/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2425	2	2425	2	7,800.00
15/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3544	3	3544	3	0.00
15/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	2069	2	2069	2	7,500.00
15/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3499	3	3499	3	0.00
15/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3454	3	3454	3	0.00
15/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	3021	3	3021	3	750.00
15/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2815	3	2815	3	6,800.00
15/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1625	2	1625	2	0.00
15/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2810	3	2810	3	0.00
15/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1652	2	1652	2	0.00
15/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1935	2	1935	2	0.00
15/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2090	2	2090	2	0.00
15/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1599	2	1599	2	0.00
15/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2429	2	2429	2	0.00
15/09/2017	2032 On 03-May-18			Bond Future	9.36	92.2138	9.3560	92.2138	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
15/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4648	5	4648	5	0.00
15/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4691	5	4691	5	0.00
15/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4735	5	4735	5	0.00
15/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2159	2	2159	2	0.00
15/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2210	2	2210	2	0.00
15/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2184	2	2184	2	0.00
15/09/2017	2033 On 02-November-17			Bond Future	104.22	104.2283	104.2212	104.2283	5,174.00
15/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5859	6	5859	6	0.00
15/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5849	6	5849	6	0.00
15/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5869	6	5869	6	0.00
15/09/2017	2033 On 01-February-18			Bond Future	106.18	106.1824	106.1755	106.1824	0.00
15/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3475	3	3475	3	0.00
15/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3485	3	3485	3	0.00
15/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3465	3	3465	3	0.00
15/09/2017	2033 On 03-May-18			Bond Future	107.11	107.1162	107.1076	107.1162	0.00
15/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	582	1	582	1	0.00
15/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	592	1	592	1	0.00
15/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	602	1	602	1	0.00
15/09/2017	2037 On 02-November-17			Bond Future	9.61	92.4375	9.6056	92.4375	53,958.00
15/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1985	2	1985	2	0.00
15/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	2028	2	2028	2	0.00
15/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1942	2	1942	2	0.00
15/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1586	2	1586	2	0.00
15/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1549	2	1549	2	0.00
15/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1512	2	1512	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
15/09/2017	2037 On 01-February-18			Bond Future	9.66	89.8824	9.6646	89.8824	160.00
15/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3453	3	3453	3	0.00
15/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3362	3	3362	3	0.00
15/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3407	3	3407	3	0.00
15/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2219	2	2219	2	0.00
15/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2153	2	2153	2	0.00
15/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2186	2	2186	2	0.00
15/09/2017	2037 On 03-May-18			Bond Future	9.73	91.5560	9.7263	91.5560	0.00
15/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4716	5	4716	5	0.00
15/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4806	5	4806	5	0.00
15/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4761	5	4761	5	0.00
15/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2803	3	2803	3	0.00
15/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2833	3	2833	3	0.00
15/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2772	3	2772	3	0.00
15/09/2017	2038 On 02-November-17			Bond Future	128.64	128.4435	128.6412	128.4435	19,544.00
15/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	8169	8	8169	8	0.00
15/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	8179	8	8179	8	0.00
15/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	8159	8	8159	8	0.00
15/09/2017	2038 On 01-February-18			Bond Future	129.55	129.3466	129.5484	129.3466	0.00
15/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7382	8	7382	8	0.00
15/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7402	8	7402	8	0.00
15/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7392	8	7392	8	0.00
15/09/2017	2038 On 03-May-18			Bond Future	132.01	131.8080	132.0117	131.8080	0.00
15/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	258	0	258	0	0.00
15/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	278	0	278	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
15/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	268	0	268	0	0.00
15/09/2017	2040 On 02-November-17			Bond Future	9.74	95.5647	9.7416	95.5647	16,379.00
15/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1576	2	1576	2	0.00
15/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1538	1	1538	1	0.00
15/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1614	2	1614	2	0.00
15/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2326	2	2326	2	0.00
15/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2277	2	2277	2	0.00
15/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2229	2	2229	2	0.00
15/09/2017	2040 On 01-February-18			Bond Future	9.80	92.8168	9.8028	92.8168	0.00
15/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3304	3	3304	3	0.00
15/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3394	3	3394	3	0.00
15/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3349	3	3349	3	0.00
15/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2701	3	2701	3	0.00
15/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2663	3	2663	3	0.00
15/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2740	3	2740	3	0.00
15/09/2017	2040 On 03-May-18			Bond Future	9.87	94.5451	9.8665	94.5451	0.00
15/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4940	5	4940	5	0.00
15/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4986	5	4986	5	0.00
15/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4893	5	4893	5	0.00
15/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3303	3	3303	3	0.00
15/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3269	3	3269	3	0.00
15/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3235	3	3235	3	0.00
15/09/2017	2044 On 02-November-17			Bond Future	9.76	92.6875	9.7555	92.6875	26,275.00
15/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1559	1	1559	1	0.00
15/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1635	2	1635	2	0.00
15/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1597	2	1597	2	0.00
15/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2342	2	2342	2	0.00
15/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2293	2	2293	2	0.00
15/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2391	3	2391	3	0.00
15/09/2017	2044 On 01-February-18			Bond Future	9.81	90.0118	9.8144	90.0118	0.00
15/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3403	3	3403	3	0.00
15/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3449	3	3449	3	0.00
15/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3495	3	3495	3	0.00
15/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2684	3	2684	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
15/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2760	3	2760	3	0.00
15/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2722	3	2722	3	0.00
15/09/2017	2044 On 03-May-18			Bond Future	9.88	91.6878	9.8755	91.6878	0.00
15/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5175	5	5175	5	0.00
15/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5127	5	5127	5	0.00
15/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5080	5	5080	5	0.00
15/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3263	3	3263	3	0.00
15/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3297	3	3297	3	0.00
15/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3228	3	3228	3	0.00
15/09/2017	2046 On 02-November-17			Bond Future	123.94	123.9512	123.9418	123.9512	21,292.00
15/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12358	12	12358	12	0.00
15/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12378	12	12378	12	0.00
15/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12368	12	12368	12	0.00
15/09/2017	2046 On 01-February-18			Bond Future	126.27	126.2752	126.2659	126.2752	0.00
15/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6634	7	6634	7	0.00
15/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6644	7	6644	7	0.00
15/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6654	7	6654	7	0.00
15/09/2017	2046 On 03-May-18			Bond Future	127.07	127.0800	127.0685	127.0800	0.00
15/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	871	1	871	1	0.00
15/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	881	1	881	1	0.00
15/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	861	1	861	1	0.00
15/09/2017	2050 On 02-November-17			Bond Future	131.98	131.9931	131.9840	131.9931	22,382.00
15/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 02-November-17	144.65	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
15/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12666	13	12666	13	0.00
15/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12676	13	12676	13	0.00
15/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12686	13	12686	13	0.00
15/09/2017	2050 On 01-February-18			Bond Future	132.79	132.7944	132.7856	132.7944	0.00
15/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7454	7	7454	7	0.00
15/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7444	7	7444	7	0.00
15/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7464	7	7464	7	0.00
15/09/2017	2050 On 03-May-18			Bond Future	135.31	135.3215	135.3105	135.3215	0.00
15/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
15/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	319	0	319	0	0.00
15/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	299	0	299	0	0.00
15/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	309	0	309	0	0.00
15/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	AL37 On 02-November-17			Index Future	562.58	562.1170	562.5840	562.1170	0.00
15/09/2017	AL37 On 01-February-18			Index Future	572.93	572.4550	572.9330	572.4550	0.00
15/09/2017	AL37 On 03-May-18			Index Future	583.60	583.1170	583.6000	583.1170	0.00
15/09/2017	AL7T On 02-November-17			Index Future	649.44	648.8430	649.4400	648.8430	0.00
15/09/2017	AL7T On 01-February-18			Index Future	661.39	660.7760	661.3860	660.7760	0.00
15/09/2017	AL7T On 03-May-18			Index Future	673.70	673.0830	673.7010	673.0830	0.00
15/09/2017	ALBI On 02-November-17			Index Future	582.22	581.3940	582.2230	581.3940	786.00
15/09/2017	ALBI On 01-February-18			Index Future	592.93	592.0870	592.9330	592.0870	0.00
15/09/2017	ALBI On 03-May-18			Index Future	603.97	603.1140	603.9720	603.1140	0.00
15/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C030 On 31-January-30			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
15/09/2017	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	EL28 On 02-November-17			Bond Future	127.45	127.4586	127.4520	127.4586	0.00
15/09/2017	EL28 On 02-November-17	133.87	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
15/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 02-November-17	133.88	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6428	6	6428	6	0.00
15/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6438	6	6438	6	0.00
15/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6418	6	6418	6	0.00
15/09/2017	EL28 On 01-February-18			Bond Future	129.84	129.8483	129.8419	129.8483	0.00
15/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2458	2	2458	2	0.00
15/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2468	2	2468	2	0.00
15/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2448	2	2448	2	0.00
15/09/2017	EL28 On 03-May-18			Bond Future	132.31	132.3193	132.3108	132.3193	0.00
15/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
15/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	869	1	869	1	0.00
15/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	879	1	879	1	0.00
15/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	889	1	889	1	0.00
15/09/2017	ES33 On 02-November-17			Bond Future	10.67	76.8465	10.6721	76.8465	9,466.00
15/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	49	0	49	0	0.00
15/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	13	0	13	0	0.00
15/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	75	0	75	0	0.00
15/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 01-February-18			Bond Future	10.77	78.2598	10.7739	78.2598	0.00
15/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1297	1	1297	1	0.00
15/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1356	1	1356	1	0.00
15/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1416	1	1416	1	0.00
15/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 03-May-18			Bond Future	10.87	75.9257	10.8735	75.9257	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
15/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1917	2	1917	2	0.00
15/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2032	2	2032	2	0.00
15/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1975	2	1975	2	0.00
15/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
15/09/2017	ES42 On 02-November-17			Bond Future	10.96	79.3704	10.9573	79.3704	7,957.00
15/09/2017	ES42 On 01-February-18			Bond Future	11.06	80.8301	11.0571	80.8301	0.00
15/09/2017	ES42 On 03-May-18			Bond Future	11.16	78.0741	11.1595	78.0741	0.00
15/09/2017	GOVI On 02-November-17			GOVI	580.97	580.1750	580.9700	580.1750	669.00
15/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	85100	8	85100	8	0.00
15/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	85200	8	85200	8	0.00
15/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	85300	8	85300	8	0.00
15/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 01-February-18			GOVI	591.66	590.8460	591.6570	590.8460	0.00
15/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	106270	10	106270	10	0.00
15/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	106170	10	106170	10	0.00
15/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	106370	10	106370	10	0.00
15/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 03-May-18			GOVI	602.67	601.8500	602.6730	601.8500	0.00
15/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	124030	12	124030	12	0.00
15/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	123830	12	123830	12	0.00
15/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	123930	12	123930	12	0.00
15/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
15/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
15/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2017	IGOV On 02-November-17			Index Future	250.24	250.2200	250.2410	250.2200	1,163.00
15/09/2017	IGOV On 01-February-18			Index Future	254.93	254.9110	254.9340	254.9110	0.00
15/09/2017	IGOV On 03-May-18			Index Future	259.78	259.7620	259.7810	259.7620	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
15/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
15/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00
15/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.77	99.7689	99.7678	99.7689	0.00
15/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6231	99.6214	99.6231	0.00
15/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.68	99.6767	99.6764	99.6767	0.00
15/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.72	99.7176	99.7152	99.7176	0.00
15/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7975	99.7959	99.7975	0.00
15/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9053	98.9039	98.9053	0.00
15/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.36	98.3658	98.3644	98.3658	0.00
15/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.18	98.1825	98.1802	98.1825	0.00
15/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.44	98.4400	98.4400	98.4400	0.00
15/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.71	98.7157	98.7118	98.7157	0.00
15/09/2017	IS02 On 21-June-19			Interest Rate Swap	98.99	99.0005	98.9948	99.0005	0.00
15/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.30	99.2993	99.2999	99.2993	0.00
15/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.04	95.0694	95.0433	95.0694	0.00
15/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.20	94.2299	94.1998	94.2299	0.00
15/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.33	93.3619	93.3278	93.3619	0.00
15/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.45	93.4868	93.4495	93.4868	0.00
15/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.59	95.6352	95.5944	95.6352	51.00
15/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.67	95.7118	95.6670	95.7118	0.00
15/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.83	96.8732	96.8259	96.8732	0.00
15/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.00	99.0511	99.0020	99.0511	0.00
15/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
15/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.42	93.4376	93.4217	93.4376	0.00
15/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.40	90.4136	90.4008	90.4136	0.00
15/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.13	89.1413	89.1301	89.1413	0.00
15/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.31	91.3215	91.3089	91.3215	0.00
15/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.11	95.1270	95.1053	95.1270	0.00
15/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.63	93.6613	93.6256	93.6613	0.00
15/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.70	95.7490	95.6996	95.7490	0.00
15/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.44	99.4994	99.4418	99.4994	0.00
15/09/2017	IS10 On 20-December-27			Interest Rate Swap	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
15/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/09/2017	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
15/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
15/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
15/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
15/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
15/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
15/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
15/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
15/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
15/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
15/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
15/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
15/09/2017	R023 On 02-November-17			Bond Future	7.72	101.4711	7.7216	101.4711	57,230.00
15/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3531	3	3531	3	0.00
15/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3572	3	3572	3	0.00
15/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3613	4	3613	4	0.00
15/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	7	0	7	0	0.00
15/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	6	0	6	0	0.00
15/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	7	0	7	0	0.00
15/09/2017	R023 On 01-February-18			Bond Future	7.74	103.3373	7.7421	103.3373	0.00
15/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2668	3	2668	3	0.00
15/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2701	3	2701	3	0.00
15/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2636	3	2636	3	0.00
15/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	327	0	327	0	0.00
15/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	319	0	319	0	0.00
15/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	311	0	311	0	0.00
15/09/2017	R023 On 03-May-18			Bond Future	7.75	101.3319	7.7529	101.3319	0.00
15/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2648	3	2648	3	0.00
15/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2704	3	2704	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
15/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2676	3	2676	3	0.00
15/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	607	1	607	1	0.00
15/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	617	1	617	1	0.00
15/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	627	1	627	1	0.00
15/09/2017	R035 On 02-November-17			Bond Future	9.48	96.2347	9.4822	96.2347	22,815.00
15/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	947	1	947	1	0.00
15/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	867	1	867	1	0.00
15/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	1027	1	1027	1	0.00
15/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 01-February-18			Bond Future	9.54	98.0045	9.5443	98.0045	0.00
15/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1466	1	1466	1	0.00
15/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1622	1	1622	1	0.00
15/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1544	1	1544	1	0.00
15/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 03-May-18			Bond Future	9.60	95.3293	9.6020	95.3293	0.00
15/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2308	2	2308	2	0.00
15/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2384	2	2384	2	0.00
15/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2232	2	2232	2	0.00
15/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R186 On 02-November-17			Bond Future	8.42	116.9451	8.4164	116.9451	148,957.00
15/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2696	3	2696	3	0.00
15/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3386	3	3386	3	0.00
15/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3497	3	3497	3	0.00
15/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	4065	4	4065	4	0.00
15/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1980	2	1980	2	0.00
15/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3441	3	3441	3	0.00
15/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	284	0	284	0	0.00
15/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	737	1	737	1	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	178	0	178	0	5,000.00
15/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	263	0	263	0	0.00
15/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	452	0	452	0	0.00
15/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	273	0	273	0	0.00
15/09/2017	R186 On 01-February-18			Bond Future	8.46	113.7960	8.4571	113.7960	198.00
15/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2140	2	2140	2	1,460.00
15/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	420	0	420	0	1,460.00
15/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4285	4	4285	4	0.00
15/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5563	5	5563	5	0.00
15/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	4091	4	4091	4	0.00
15/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	3129	3	3129	3	0.00
15/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4188	4	4188	4	0.00
15/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	4139	4	4139	4	0.00
15/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	808	1	808	1	0.00
15/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	747	1	747	1	6,200.00
15/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1202	1	1202	1	820.00
15/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	445	0	445	0	820.00
15/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	777	1	777	1	0.00
15/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	793	1	793	1	0.00
15/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1855	2	1855	2	0.00
15/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5259	5	5259	5	0.00
15/09/2017	R186 On 03-May-18			Bond Future	8.50	115.9150	8.4975	115.9150	0.00
15/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4305	4	4305	4	0.00
15/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4262	4	4262	4	0.00
15/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4220	4	4220	4	0.00
15/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1561	2	1561	2	0.00
15/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1582	2	1582	2	0.00
15/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1541	2	1541	2	0.00
15/09/2017	R197 On 02-November-17			Bond Future	301.48	301.5053	301.4832	301.5053	2,350.00
15/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3677	4	3677	4	0.00
15/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3667	4	3667	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3687	4	3687	4	0.00
15/09/2017	R197 On 01-February-18			Bond Future	300.16	300.1841	300.1623	300.1841	0.00
15/09/2017	R197 On 01-February-18	301.67	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1498	1	1498	1	0.00
15/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1508	1	1508	1	0.00
15/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1518	1	1518	1	0.00
15/09/2017	R197 On 03-May-18			Bond Future	305.87	305.8965	305.8697	305.8965	0.00
15/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1430	1	1430	1	0.00
15/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1410	1	1410	1	0.00
15/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1420	1	1420	1	0.00
15/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17			Bond Future	240.42	240.4335	240.4168	240.4335	28,647.00
15/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	13484	13	13484	13	0.00
15/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	13494	13	13494	13	0.00
15/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	13474	13	13474	13	0.00
15/09/2017	R202 On 01-February-18			Bond Future	241.22	241.2367	241.2209	241.2367	0.00
15/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	457	0	457	0	0.00
15/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	458	0	458	0	0.00
15/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	459	0	459	0	0.00
15/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	8307	8	8307	8	0.00
15/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	8298	8	8298	8	0.00
15/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	8316	8	8316	8	0.00
15/09/2017	R202 On 03-May-18			Bond Future	245.81	245.8275	245.8075	245.8275	0.00
15/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	2830	3	2830	3	0.00
15/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	2826	3	2826	3	0.00
15/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	2822	3	2822	3	0.00
15/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	4504	5	4504	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	4493	4	4493	4	0.00
15/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	4498	4	4498	4	0.00
15/09/2017	R204 On 02-November-17			Bond Future	6.76	104.3275	6.7587	104.3275	46,398.00
15/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2658	3	2658	3	0.00
15/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2664	3	2664	3	0.00
15/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2652	3	2652	3	0.00
15/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1606	2	1606	2	0.00
15/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1602	2	1602	2	0.00
15/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1597	2	1597	2	0.00
15/09/2017	R204 On 01-February-18			Bond Future	6.55	102.2082	6.5544	102.2082	0.00
15/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3564	4	3564	4	0.00
15/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3573	4	3573	4	0.00
15/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3568	4	3568	4	0.00
15/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2976	3	2976	3	0.00
15/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2972	3	2972	3	0.00
15/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2980	3	2980	3	0.00
15/09/2017	R204 On 03-May-18			Bond Future	6.16	104.1115	6.1563	104.1115	0.00
15/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4870	5	4870	5	0.00
15/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4873	5	4873	5	0.00
15/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4867	5	4867	5	0.00
15/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4308	4	4308	4	0.00
15/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4305	4	4305	4	0.00
15/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4302	4	4302	4	0.00
15/09/2017	R207 On 02-November-17			Bond Future	7.05	102.6174	7.0454	102.6174	41,067.00
15/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1947	2	1947	2	0.00
15/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	1986	2	1986	2	0.00
15/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1966	2	1966	2	0.00
15/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R207 On 01-February-18			Bond Future	6.99	100.8636	6.9854	100.8636	0.00
15/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1151	1	1151	1	0.00
15/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1183	1	1183	1	0.00
15/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1167	1	1167	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
15/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	58	0	58	0	0.00
15/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	55	0	55	0	0.00
15/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	57	0	57	0	0.00
15/09/2017	R207 On 03-May-18			Bond Future	6.91	102.7418	6.9081	102.7418	0.00
15/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1157	1	1157	1	0.00
15/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1143	1	1143	1	0.00
15/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1130	1	1130	1	0.00
15/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	108	0	108	0	0.00
15/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	110	0	110	0	0.00
15/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	105	0	105	0	0.00
15/09/2017	R208 On 02-November-17			Bond Future	7.27	99.0920	7.2654	99.0920	32,186.00
15/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2698	3	2698	3	0.00
15/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2669	3	2669	3	0.00
15/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2641	3	2641	3	0.00
15/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R208 On 01-February-18			Bond Future	7.25	100.9145	7.2512	100.9145	0.00
15/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1735	2	1735	2	0.00
15/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1758	2	1758	2	0.00
15/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1712	2	1712	2	0.00
15/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	138	0	138	0	0.00
15/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	134	0	134	0	0.00
15/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	130	0	130	0	0.00
15/09/2017	R208 On 03-May-18			Bond Future	7.22	99.3926	7.2243	99.3926	0.00
15/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1643	2	1643	2	0.00
15/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1683	2	1683	2	0.00
15/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1663	2	1663	2	0.00
15/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	251	0	251	0	0.00
15/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	256	0	256	0	0.00
15/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	262	0	262	0	0.00
15/09/2017	R209 On 02-November-17			Bond Future	9.44	72.7765	9.4426	72.7765	121,587.00
15/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1663	2	1663	2	0.00
15/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3920	4	3920	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1740	2	1740	2	0.00
15/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2644	2	2644	2	0.00
15/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1701	2	1701	2	0.00
15/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1898	2	1898	2	0.00
15/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	1034	1	1034	1	1,350.00
15/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	352	0	352	0	2,248.00
15/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7310	7	7310	7	0.00
15/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	10	0	10	0	2,800.00
15/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3287	3	3287	3	0.00
15/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	594	1	594	1	6,500.00
15/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1109	1	1109	1	0.00
15/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	970	1	970	1	1,350.00
15/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1807	2	1807	2	0.00
15/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8463	9	8463	9	0.00
15/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1139	1	1139	1	0.00
15/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3465	4	3465	4	0.00
15/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	25	0	25	0	1,300.00
15/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	396	0	396	0	1,350.00
15/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	266	0	266	0	1,138.00
15/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1080	1	1080	1	0.00
15/09/2017	R209 On 01-February-18			Bond Future	9.50	74.1149	9.4959	74.1149	0.00
15/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3066	3	3066	3	0.00
15/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4770	5	4770	5	0.00
15/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3147	3	3147	3	0.00
15/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3106	3	3106	3	0.00
15/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4307	4	4307	4	0.00
15/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1023	1	1023	1	7,500.00
15/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	861	1	861	1	3,000.00
15/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1618	2	1618	2	0.00
15/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1643	2	1643	2	0.00
15/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1593	2	1593	2	0.00
15/09/2017	R209 On 03-May-18			Bond Future	9.55	72.3459	9.5482	72.3459	0.00
15/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4171	4	4171	4	0.00
15/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4210	4	4210	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4132	4	4132	4	0.00
15/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2222	2	2222	2	0.00
15/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2172	2	2172	2	0.00
15/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2197	2	2197	2	0.00
15/09/2017	R210 On 02-November-17			Bond Future	185.30	185.3166	185.3017	185.3166	2,179.00
15/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6768	7	6768	7	0.00
15/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6788	7	6788	7	0.00
15/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6778	7	6778	7	0.00
15/09/2017	R210 On 01-February-18			Bond Future	188.78	188.7910	188.7763	188.7910	0.00
15/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3604	4	3604	4	0.00
15/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3594	4	3594	4	0.00
15/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3584	4	3584	4	0.00
15/09/2017	R210 On 03-May-18			Bond Future	189.94	189.9609	189.9432	189.9609	0.00
15/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1507	1	1507	1	0.00
15/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1497	1	1497	1	0.00
15/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1517	1	1517	1	0.00
15/09/2017	R212 On 02-November-17			Bond Future	151.15	151.1614	151.1502	151.1614	4,057.00
15/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1260	1	1260	1	0.00
15/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1270	1	1270	1	0.00
15/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1250	1	1250	1	0.00
15/09/2017	R212 On 01-February-18			Bond Future	151.95	151.9571	151.9461	151.9571	0.00
15/09/2017	R212 On 01-February-18	154.70	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
15/09/2017	R212 On 01-February-18	154.71	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2744	3	2744	3	0.00
15/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2754	3	2754	3	0.00
15/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2764	3	2764	3	0.00
15/09/2017	R212 On 03-May-18			Bond Future	154.84	154.8488	154.8353	154.8488	0.00
15/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	555	1	555	1	0.00
15/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	535	1	535	1	0.00
15/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	545	1	545	1	0.00
15/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
15/09/2017	R213 On 02-November-17			Bond Future	9.11	85.1159	9.1081	85.1159	63,283.00
15/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2284	2	2284	2	0.00
15/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2330	2	2330	2	0.00
15/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2238	2	2238	2	0.00
15/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	690	1	690	1	0.00
15/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	670	1	670	1	0.00
15/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	650	1	650	1	0.00
15/09/2017	R213 On 01-February-18			Bond Future	9.16	86.6813	9.1623	86.6813	0.00
15/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3163	3	3163	3	0.00
15/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3122	3	3122	3	0.00
15/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	3081	3	3081	3	0.00
15/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1428	1	1428	1	0.00
15/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1452	1	1452	1	0.00
15/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1404	1	1404	1	0.00
15/09/2017	R213 On 03-May-18			Bond Future	9.21	84.7461	9.2118	84.7461	0.00
15/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4186	4	4186	4	0.00
15/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4226	4	4226	4	0.00
15/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4266	4	4266	4	0.00
15/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1892	2	1892	2	0.00
15/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1938	2	1938	2	0.00
15/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1915	2	1915	2	0.00
15/09/2017	R214 On 02-November-17			Bond Future	9.63	72.1483	9.6348	72.1483	44,034.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1288	1	1288	1	0.00
15/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1354	1	1354	1	0.00
15/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1320	1	1320	1	0.00
15/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1636	2	1636	2	0.00
15/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1675	2	1675	2	0.00
15/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1599	2	1599	2	0.00
15/09/2017	R214 On 01-February-18			Bond Future	9.69	73.4752	9.6921	73.4752	0.00
15/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2850	3	2850	3	0.00
15/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2928	3	2928	3	0.00
15/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2889	3	2889	3	0.00
15/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1940	2	1940	2	0.00
15/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1911	2	1911	2	0.00
15/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1969	2	1969	2	0.00
15/09/2017	R214 On 03-May-18			Bond Future	9.75	71.5476	9.7452	71.5476	0.00
15/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4077	4	4077	4	0.00
15/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4116	4	4116	4	0.00
15/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	4038	4	4038	4	0.00
15/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2516	3	2516	3	0.00
15/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2489	3	2489	3	0.00
15/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2461	3	2461	3	0.00
15/09/2017	R248 On 02-November-17			Bond Future	9.73	91.9609	9.7312	91.9609	85,554.00
15/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1609	2	1609	2	0.00
15/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1569	2	1569	2	0.00
15/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1530	1	1530	1	0.00
15/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2347	2	2347	2	0.00
15/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2246	2	2246	2	0.00
15/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2296	2	2296	2	0.00
15/09/2017	R248 On 01-February-18			Bond Future	9.79	93.6522	9.7915	93.6522	170.00
15/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3607	4	3607	4	0.00
15/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3702	4	3702	4	0.00
15/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3654	4	3654	4	0.00
15/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2749	3	2749	3	0.00
15/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2672	3	2672	3	0.00
15/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2710	3	2710	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
15/09/2017	R248 On 03-May-18			Bond Future	9.85	90.9593	9.8475	90.9593	0.00
15/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5258	5	5258	5	0.00
15/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5210	5	5210	5	0.00
15/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5162	5	5162	5	0.00
15/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3396	3	3396	3	0.00
15/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3432	4	3432	4	0.00
15/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3361	3	3361	3	0.00