



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
19/09/2017	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	2025 On 02-November-17			Bond Future	130.06	129.9829	130.0617	129.9829	914.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2017	2025 On 02-November-17	132.96	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 02-November-17	132.98	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 02-November-17	132.97	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 02-November-17	132.97	Put	Bond Future	2908	3	2908	3	0.00
19/09/2017	2025 On 02-November-17	132.98	Put	Bond Future	2918	3	2918	3	0.00
19/09/2017	2025 On 02-November-17	132.96	Put	Bond Future	2898	3	2898	3	0.00
19/09/2017	2025 On 01-February-18			Bond Future	131.16	131.0816	131.1621	131.0816	0.00
19/09/2017	2025 On 01-February-18	133.88	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 01-February-18	133.89	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 01-February-18	133.90	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 01-February-18	133.90	Put	Bond Future	2738	3	2738	3	0.00
19/09/2017	2025 On 01-February-18	133.88	Put	Bond Future	2718	3	2718	3	0.00
19/09/2017	2025 On 01-February-18	133.89	Put	Bond Future	2728	3	2728	3	0.00
19/09/2017	2025 On 03-May-18			Bond Future	133.66	133.5740	133.6561	133.5740	0.00
19/09/2017	2025 On 03-May-18	133.22	Call	Bond Future	436	0	436	0	0.00
19/09/2017	2025 On 03-May-18	133.21	Call	Bond Future	446	0	446	0	0.00
19/09/2017	2025 On 03-May-18	133.20	Call	Bond Future	456	0	456	0	0.00
19/09/2017	2025 On 03-May-18	133.21	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 03-May-18	133.20	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2025 On 03-May-18	133.22	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2029 On 02-November-17			Bond Future	100.13	100.2415	100.1319	100.2415	1,370.00
19/09/2017	2029 On 01-February-18			Bond Future	102.01	102.1203	102.0089	102.1203	0.00
19/09/2017	2029 On 03-May-18			Bond Future	102.93	103.0450	102.9315	103.0450	0.00
19/09/2017	2030 On 02-November-17			Bond Future	9.04	94.8011	9.0356	94.8011	58,574.00
19/09/2017	2030 On 02-November-17	9.34	Call	Bond Future	2078	2	2078	2	0.00
19/09/2017	2030 On 02-November-17	9.35	Call	Bond Future	2145	2	2145	2	0.00
19/09/2017	2030 On 02-November-17	9.36	Call	Bond Future	2212	2	2212	2	0.00
19/09/2017	2030 On 02-November-17	9.36	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 02-November-17	9.34	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 02-November-17	9.35	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 01-February-18			Bond Future	9.09	92.5392	9.0870	92.5392	0.00
19/09/2017	2030 On 01-February-18	9.38	Call	Bond Future	1969	2	1969	2	0.00
19/09/2017	2030 On 01-February-18	9.39	Call	Bond Future	2035	2	2035	2	0.00
19/09/2017	2030 On 01-February-18	9.37	Call	Bond Future	1903	2	1903	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
19/09/2017	2030 On 01-February-18	9.37	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 01-February-18	9.38	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 01-February-18	9.39	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 03-May-18			Bond Future	9.14	94.2619	9.1415	94.2619	0.00
19/09/2017	2030 On 03-May-18	9.49	Call	Bond Future	2299	3	2299	3	0.00
19/09/2017	2030 On 03-May-18	9.51	Call	Bond Future	2429	3	2429	3	0.00
19/09/2017	2030 On 03-May-18	9.50	Call	Bond Future	2364	3	2364	3	0.00
19/09/2017	2030 On 03-May-18	9.50	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 03-May-18	9.51	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2030 On 03-May-18	9.49	Put	Bond Future	0	0	0	0	0.00
19/09/2017	2032 On 02-November-17			Bond Future	9.26	93.1377	9.2633	93.1377	35,203.00
19/09/2017	2032 On 02-November-17	9.48	Call	Bond Future	2336	3	2336	3	0.00
19/09/2017	2032 On 02-November-17	9.49	Call	Bond Future	2385	3	2385	3	0.00
19/09/2017	2032 On 02-November-17	9.50	Call	Bond Future	2434	3	2434	3	0.00
19/09/2017	2032 On 02-November-17	9.50	Put	Bond Future	703	1	703	1	0.00
19/09/2017	2032 On 02-November-17	9.48	Put	Bond Future	749	1	749	1	0.00
19/09/2017	2032 On 02-November-17	9.49	Put	Bond Future	726	1	726	1	0.00
19/09/2017	2032 On 01-February-18			Bond Future	9.32	94.8500	9.3204	94.8500	0.00
19/09/2017	2032 On 01-February-18	9.30	Call	Bond Future	2316	2	2316	2	7,800.00
19/09/2017	2032 On 01-February-18	9.57	Call	Bond Future	3418	4	3418	4	0.00
19/09/2017	2032 On 01-February-18	9.20	Call	Bond Future	1968	2	1968	2	7,500.00
19/09/2017	2032 On 01-February-18	9.56	Call	Bond Future	3373	4	3373	4	0.00
19/09/2017	2032 On 01-February-18	9.55	Call	Bond Future	3329	4	3329	4	0.00
19/09/2017	2032 On 01-February-18	9.45	Call	Bond Future	2902	3	2902	3	750.00
19/09/2017	2032 On 01-February-18	9.40	Call	Bond Future	2699	3	2699	3	6,800.00
19/09/2017	2032 On 01-February-18	9.56	Put	Bond Future	1646	2	1646	2	0.00
19/09/2017	2032 On 01-February-18	9.20	Put	Bond Future	2854	3	2854	3	0.00
19/09/2017	2032 On 01-February-18	9.55	Put	Bond Future	1672	2	1672	2	0.00
19/09/2017	2032 On 01-February-18	9.45	Put	Bond Future	1961	2	1961	2	0.00
19/09/2017	2032 On 01-February-18	9.40	Put	Bond Future	2120	2	2120	2	0.00
19/09/2017	2032 On 01-February-18	9.57	Put	Bond Future	1619	2	1619	2	0.00
19/09/2017	2032 On 01-February-18	9.30	Put	Bond Future	2465	2	2465	2	0.00
19/09/2017	2032 On 03-May-18			Bond Future	9.38	92.4589	9.3765	92.4589	0.00
19/09/2017	2032 On 03-May-18	9.70	Call	Bond Future	4527	5	4527	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
19/09/2017	2032 On 03-May-18	9.71	Call	Bond Future	4570	5	4570	5	0.00
19/09/2017	2032 On 03-May-18	9.72	Call	Bond Future	4614	5	4614	5	0.00
19/09/2017	2032 On 03-May-18	9.72	Put	Bond Future	2185	2	2185	2	0.00
19/09/2017	2032 On 03-May-18	9.70	Put	Bond Future	2237	2	2237	2	0.00
19/09/2017	2032 On 03-May-18	9.71	Put	Bond Future	2211	2	2211	2	0.00
19/09/2017	2033 On 02-November-17			Bond Future	104.48	104.6267	104.4817	104.6267	5,174.00
19/09/2017	2033 On 02-November-17	110.09	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 02-November-17	110.08	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 02-November-17	110.07	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 02-November-17	110.08	Put	Bond Future	5598	5	5598	5	0.00
19/09/2017	2033 On 02-November-17	110.07	Put	Bond Future	5588	5	5588	5	0.00
19/09/2017	2033 On 02-November-17	110.09	Put	Bond Future	5608	5	5608	5	0.00
19/09/2017	2033 On 01-February-18			Bond Future	106.44	106.5877	106.4403	106.5877	0.00
19/09/2017	2033 On 01-February-18	109.64	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 01-February-18	109.66	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 01-February-18	109.65	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 01-February-18	109.65	Put	Bond Future	3210	3	3210	3	0.00
19/09/2017	2033 On 01-February-18	109.66	Put	Bond Future	3220	3	3220	3	0.00
19/09/2017	2033 On 01-February-18	109.64	Put	Bond Future	3200	3	3200	3	0.00
19/09/2017	2033 On 03-May-18			Bond Future	107.38	107.5277	107.3775	107.5277	0.00
19/09/2017	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2033 On 03-May-18	107.69	Put	Bond Future	313	0	313	0	0.00
19/09/2017	2033 On 03-May-18	107.70	Put	Bond Future	323	0	323	0	0.00
19/09/2017	2033 On 03-May-18	107.71	Put	Bond Future	333	0	333	0	0.00
19/09/2017	2037 On 02-November-17			Bond Future	9.61	92.8560	9.6094	92.8560	53,958.00
19/09/2017	2037 On 02-November-17	9.66	Call	Bond Future	1893	2	1893	2	0.00
19/09/2017	2037 On 02-November-17	9.67	Call	Bond Future	1937	2	1937	2	0.00
19/09/2017	2037 On 02-November-17	9.65	Call	Bond Future	1851	2	1851	2	0.00
19/09/2017	2037 On 02-November-17	9.65	Put	Bond Future	1525	1	1525	1	0.00
19/09/2017	2037 On 02-November-17	9.66	Put	Bond Future	1488	1	1488	1	0.00
19/09/2017	2037 On 02-November-17	9.67	Put	Bond Future	1452	1	1452	1	0.00
19/09/2017	2037 On 01-February-18			Bond Future	9.67	90.3081	9.6687	90.3081	160.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2017	2037 On 01-February-18	9.83	Call	Bond Future	3394	4	3394	4	0.00
19/09/2017	2037 On 01-February-18	9.81	Call	Bond Future	3304	3	3304	3	0.00
19/09/2017	2037 On 01-February-18	9.82	Call	Bond Future	3349	4	3349	4	0.00
19/09/2017	2037 On 01-February-18	9.81	Put	Bond Future	2193	2	2193	2	0.00
19/09/2017	2037 On 01-February-18	9.83	Put	Bond Future	2127	2	2127	2	0.00
19/09/2017	2037 On 01-February-18	9.82	Put	Bond Future	2160	2	2160	2	0.00
19/09/2017	2037 On 03-May-18			Bond Future	9.73	91.9892	9.7305	91.9892	0.00
19/09/2017	2037 On 03-May-18	9.97	Call	Bond Future	4664	5	4664	5	0.00
19/09/2017	2037 On 03-May-18	9.99	Call	Bond Future	4755	5	4755	5	0.00
19/09/2017	2037 On 03-May-18	9.98	Call	Bond Future	4710	5	4710	5	0.00
19/09/2017	2037 On 03-May-18	9.98	Put	Bond Future	2784	3	2784	3	0.00
19/09/2017	2037 On 03-May-18	9.97	Put	Bond Future	2815	3	2815	3	0.00
19/09/2017	2037 On 03-May-18	9.99	Put	Bond Future	2754	3	2754	3	0.00
19/09/2017	2038 On 02-November-17			Bond Future	128.83	128.8388	128.8298	128.8388	19,544.00
19/09/2017	2038 On 02-November-17	136.80	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 02-November-17	136.81	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 02-November-17	136.82	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 02-November-17	136.81	Put	Bond Future	7980	8	7980	8	0.00
19/09/2017	2038 On 02-November-17	136.82	Put	Bond Future	7990	8	7990	8	0.00
19/09/2017	2038 On 02-November-17	136.80	Put	Bond Future	7970	8	7970	8	0.00
19/09/2017	2038 On 01-February-18			Bond Future	129.74	129.7487	129.7398	129.7487	0.00
19/09/2017	2038 On 01-February-18	136.95	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 01-February-18	136.94	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 01-February-18	136.93	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 01-February-18	136.93	Put	Bond Future	7190	7	7190	7	0.00
19/09/2017	2038 On 01-February-18	136.95	Put	Bond Future	7210	7	7210	7	0.00
19/09/2017	2038 On 01-February-18	136.94	Put	Bond Future	7200	7	7200	7	0.00
19/09/2017	2038 On 03-May-18			Bond Future	132.21	132.2158	132.2068	132.2158	0.00
19/09/2017	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2038 On 03-May-18	132.27	Put	Bond Future	63	0	63	0	0.00
19/09/2017	2038 On 03-May-18	132.29	Put	Bond Future	83	0	83	0	0.00
19/09/2017	2038 On 03-May-18	132.28	Put	Bond Future	73	0	73	0	0.00

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19/09/2017	2040 On 02-November-17			Bond Future	9.74	95.9661	9.7404	95.9661	16,396.00
19/09/2017	2040 On 02-November-17	9.66	Call	Bond Future	1501	2	1501	2	0.00
19/09/2017	2040 On 02-November-17	9.65	Call	Bond Future	1463	2	1463	2	0.00
19/09/2017	2040 On 02-November-17	9.67	Call	Bond Future	1539	2	1539	2	0.00
19/09/2017	2040 On 02-November-17	9.65	Put	Bond Future	2240	2	2240	2	0.00
19/09/2017	2040 On 02-November-17	9.66	Put	Bond Future	2191	2	2191	2	0.00
19/09/2017	2040 On 02-November-17	9.67	Put	Bond Future	2143	2	2143	2	0.00
19/09/2017	2040 On 01-February-18			Bond Future	9.80	93.2250	9.8016	93.2250	0.00
19/09/2017	2040 On 01-February-18	9.87	Call	Bond Future	3266	3	3266	3	0.00
19/09/2017	2040 On 01-February-18	9.89	Call	Bond Future	3356	4	3356	4	0.00
19/09/2017	2040 On 01-February-18	9.88	Call	Bond Future	3311	3	3311	3	0.00
19/09/2017	2040 On 01-February-18	9.88	Put	Bond Future	2653	3	2653	3	0.00
19/09/2017	2040 On 01-February-18	9.89	Put	Bond Future	2615	3	2615	3	0.00
19/09/2017	2040 On 01-February-18	9.87	Put	Bond Future	2692	3	2692	3	0.00
19/09/2017	2040 On 03-May-18			Bond Future	9.87	94.9605	9.8652	94.9605	0.00
19/09/2017	2040 On 03-May-18	10.07	Call	Bond Future	4911	5	4911	5	0.00
19/09/2017	2040 On 03-May-18	10.08	Call	Bond Future	4958	5	4958	5	0.00
19/09/2017	2040 On 03-May-18	10.06	Call	Bond Future	4864	5	4864	5	0.00
19/09/2017	2040 On 03-May-18	10.06	Put	Bond Future	3264	3	3264	3	0.00
19/09/2017	2040 On 03-May-18	10.07	Put	Bond Future	3230	3	3230	3	0.00
19/09/2017	2040 On 03-May-18	10.08	Put	Bond Future	3196	3	3196	3	0.00
19/09/2017	2044 On 02-November-17			Bond Future	9.75	93.0936	9.7543	93.0936	26,425.00
19/09/2017	2044 On 02-November-17	9.66	Call	Bond Future	1482	2	1482	2	0.00
19/09/2017	2044 On 02-November-17	9.68	Call	Bond Future	1558	2	1558	2	0.00
19/09/2017	2044 On 02-November-17	9.67	Call	Bond Future	1520	2	1520	2	0.00
19/09/2017	2044 On 02-November-17	9.67	Put	Bond Future	2254	2	2254	2	0.00
19/09/2017	2044 On 02-November-17	9.68	Put	Bond Future	2205	2	2205	2	0.00
19/09/2017	2044 On 02-November-17	9.66	Put	Bond Future	2304	2	2304	2	0.00
19/09/2017	2044 On 01-February-18			Bond Future	9.81	90.4248	9.8132	90.4248	0.00
19/09/2017	2044 On 01-February-18	9.89	Call	Bond Future	3365	3	3365	3	0.00
19/09/2017	2044 On 01-February-18	9.90	Call	Bond Future	3411	4	3411	4	0.00
19/09/2017	2044 On 01-February-18	9.91	Call	Bond Future	3457	4	3457	4	0.00
19/09/2017	2044 On 01-February-18	9.91	Put	Bond Future	2635	3	2635	3	0.00
19/09/2017	2044 On 01-February-18	9.89	Put	Bond Future	2712	3	2712	3	0.00

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19/09/2017	2044 On 01-February-18	9.90	Put	Bond Future	2673	3	2673	3	0.00
19/09/2017	2044 On 03-May-18			Bond Future	9.87	92.1081	9.8743	92.1081	0.00
19/09/2017	2044 On 03-May-18	10.11	Call	Bond Future	5146	5	5146	5	0.00
19/09/2017	2044 On 03-May-18	10.10	Call	Bond Future	5098	5	5098	5	0.00
19/09/2017	2044 On 03-May-18	10.09	Call	Bond Future	5051	5	5051	5	0.00
19/09/2017	2044 On 03-May-18	10.10	Put	Bond Future	3223	3	3223	3	0.00
19/09/2017	2044 On 03-May-18	10.09	Put	Bond Future	3257	3	3257	3	0.00
19/09/2017	2044 On 03-May-18	10.11	Put	Bond Future	3189	3	3189	3	0.00
19/09/2017	2046 On 02-November-17			Bond Future	124.18	123.9328	124.1755	123.9328	21,292.00
19/09/2017	2046 On 02-November-17	136.32	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 02-November-17	136.30	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 02-November-17	136.31	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 02-November-17	136.30	Put	Bond Future	12124	12	12124	12	0.00
19/09/2017	2046 On 02-November-17	136.32	Put	Bond Future	12144	12	12144	12	0.00
19/09/2017	2046 On 02-November-17	136.31	Put	Bond Future	12134	12	12134	12	0.00
19/09/2017	2046 On 01-February-18			Bond Future	126.50	126.2556	126.5033	126.2556	0.00
19/09/2017	2046 On 01-February-18	132.91	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 01-February-18	132.92	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 01-February-18	132.90	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 01-February-18	132.90	Put	Bond Future	6397	7	6397	7	0.00
19/09/2017	2046 On 01-February-18	132.91	Put	Bond Future	6407	7	6407	7	0.00
19/09/2017	2046 On 01-February-18	132.92	Put	Bond Future	6417	7	6417	7	0.00
19/09/2017	2046 On 03-May-18			Bond Future	127.31	127.0582	127.3105	127.0582	0.00
19/09/2017	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2046 On 03-May-18	127.94	Put	Bond Future	629	1	629	1	0.00
19/09/2017	2046 On 03-May-18	127.95	Put	Bond Future	639	1	639	1	0.00
19/09/2017	2046 On 03-May-18	127.93	Put	Bond Future	619	1	619	1	0.00
19/09/2017	2050 On 02-November-17			Bond Future	132.26	132.2686	132.2598	132.2686	22,417.00
19/09/2017	2050 On 02-November-17	144.66	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 02-November-17	144.67	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 02-November-17	144.65	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 02-November-17	144.65	Put	Bond Future	12390	12	12390	12	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
19/09/2017	2050 On 02-November-17	144.66	Put	Bond Future	12400	12	12400	12	0.00
19/09/2017	2050 On 02-November-17	144.67	Put	Bond Future	12410	12	12410	12	0.00
19/09/2017	2050 On 01-February-18			Bond Future	133.07	133.0746	133.0658	133.0746	0.00
19/09/2017	2050 On 01-February-18	140.25	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 01-February-18	140.24	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 01-February-18	140.23	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 01-February-18	140.24	Put	Bond Future	7174	7	7174	7	0.00
19/09/2017	2050 On 01-February-18	140.23	Put	Bond Future	7164	7	7164	7	0.00
19/09/2017	2050 On 01-February-18	140.25	Put	Bond Future	7184	7	7184	7	0.00
19/09/2017	2050 On 03-May-18			Bond Future	135.60	135.6049	135.5959	135.6049	0.00
19/09/2017	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
19/09/2017	2050 On 03-May-18	135.63	Put	Bond Future	34	0	34	0	0.00
19/09/2017	2050 On 03-May-18	135.61	Put	Bond Future	14	0	14	0	0.00
19/09/2017	2050 On 03-May-18	135.62	Put	Bond Future	24	0	24	0	0.00
19/09/2017	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	AL37 On 02-November-17			Index Future	562.50	562.9230	562.4980	562.9230	0.00
19/09/2017	AL37 On 01-February-18			Index Future	572.84	573.2730	572.8420	573.2730	0.00
19/09/2017	AL37 On 03-May-18			Index Future	583.51	583.9480	583.5090	583.9480	0.00
19/09/2017	AL7T On 02-November-17			Index Future	648.55	649.8810	648.5520	649.8810	0.00
19/09/2017	AL7T On 01-February-18			Index Future	660.48	661.8300	660.4780	661.8300	0.00
19/09/2017	AL7T On 03-May-18			Index Future	672.78	674.1540	672.7770	674.1540	0.00
19/09/2017	ALBI On 02-November-17			Index Future	581.90	583.1480	581.8990	583.1480	786.00
19/09/2017	ALBI On 01-February-18			Index Future	592.60	593.8700	592.6000	593.8700	0.00
19/09/2017	ALBI On 03-May-18			Index Future	603.63	604.9280	603.6340	604.9280	0.00
19/09/2017	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C035 On 28-February-35			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
19/09/2017	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2017	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	EL28 On 02-November-17			Bond Future	127.56	127.4448	127.5556	127.4448	0.00
19/09/2017	EL28 On 02-November-17	133.87	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 02-November-17	133.89	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 02-November-17	133.88	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
19/09/2017	EL28 On 02-November-17	133.88	Put	Bond Future	6324	6	6324	6	0.00
19/09/2017	EL28 On 02-November-17	133.89	Put	Bond Future	6334	6	6334	6	0.00
19/09/2017	EL28 On 02-November-17	133.87	Put	Bond Future	6314	6	6314	6	0.00
19/09/2017	EL28 On 01-February-18			Bond Future	129.95	129.8337	129.9467	129.8337	0.00
19/09/2017	EL28 On 01-February-18	132.29	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 01-February-18	132.31	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 01-February-18	132.30	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 01-February-18	132.30	Put	Bond Future	2353	2	2353	2	0.00
19/09/2017	EL28 On 01-February-18	132.31	Put	Bond Future	2363	2	2363	2	0.00
19/09/2017	EL28 On 01-February-18	132.29	Put	Bond Future	2343	2	2343	2	0.00
19/09/2017	EL28 On 03-May-18			Bond Future	132.42	132.3024	132.4176	132.3024	0.00
19/09/2017	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
19/09/2017	EL28 On 03-May-18	133.18	Put	Bond Future	762	1	762	1	0.00
19/09/2017	EL28 On 03-May-18	133.19	Put	Bond Future	772	1	772	1	0.00
19/09/2017	EL28 On 03-May-18	133.20	Put	Bond Future	782	1	782	1	0.00
19/09/2017	ES33 On 02-November-17			Bond Future	10.68	77.2368	10.6750	77.2368	9,466.00
19/09/2017	ES33 On 02-November-17	10.68	Call	Bond Future	31	0	31	0	0.00
19/09/2017	ES33 On 02-November-17	10.67	Call	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 02-November-17	10.66	Call	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 02-November-17	10.67	Put	Bond Future	31	0	31	0	0.00
19/09/2017	ES33 On 02-November-17	10.66	Put	Bond Future	93	0	93	0	0.00
19/09/2017	ES33 On 02-November-17	10.68	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 01-February-18			Bond Future	10.78	78.6568	10.7771	78.6568	0.00
19/09/2017	ES33 On 01-February-18	10.99	Call	Bond Future	1278	1	1278	1	0.00
19/09/2017	ES33 On 01-February-18	11.00	Call	Bond Future	1337	2	1337	2	0.00
19/09/2017	ES33 On 01-February-18	11.01	Call	Bond Future	1396	2	1396	2	0.00
19/09/2017	ES33 On 01-February-18	11.01	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 01-February-18	10.99	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 01-February-18	11.00	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 03-May-18			Bond Future	10.88	76.3297	10.8767	76.3297	0.00
19/09/2017	ES33 On 03-May-18	11.20	Call	Bond Future	1898	2	1898	2	0.00
19/09/2017	ES33 On 03-May-18	11.22	Call	Bond Future	2013	2	2013	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
19/09/2017	ES33 On 03-May-18	11.21	Call	Bond Future	1955	2	1955	2	0.00
19/09/2017	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
19/09/2017	ES42 On 02-November-17			Bond Future	10.96	79.7036	10.9603	79.7036	7,957.00
19/09/2017	ES42 On 01-February-18			Bond Future	11.06	81.1688	11.0602	81.1688	0.00
19/09/2017	ES42 On 03-May-18			Bond Future	11.16	78.4187	11.1628	78.4187	0.00
19/09/2017	GOVI On 02-November-17			GOVI	580.64	581.8750	580.6390	581.8750	670.00
19/09/2017	GOVI On 02-November-17	572.46	Call	GOVI	81790	9	81790	9	0.00
19/09/2017	GOVI On 02-November-17	572.45	Call	GOVI	81890	9	81890	9	0.00
19/09/2017	GOVI On 02-November-17	572.44	Call	GOVI	81990	9	81990	9	0.00
19/09/2017	GOVI On 02-November-17	572.45	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 02-November-17	572.44	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 02-November-17	572.46	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 01-February-18			GOVI	591.32	592.5730	591.3160	592.5730	0.00
19/09/2017	GOVI On 01-February-18	581.03	Call	GOVI	102860	12	102860	12	0.00
19/09/2017	GOVI On 01-February-18	581.04	Call	GOVI	102760	12	102760	12	0.00
19/09/2017	GOVI On 01-February-18	581.02	Call	GOVI	102960	12	102960	12	0.00
19/09/2017	GOVI On 01-February-18	581.02	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 01-February-18	581.03	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 01-February-18	581.04	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 03-May-18			GOVI	602.33	603.6080	602.3270	603.6080	0.00
19/09/2017	GOVI On 03-May-18	590.27	Call	GOVI	120570	13	120570	13	0.00
19/09/2017	GOVI On 03-May-18	590.29	Call	GOVI	120370	13	120370	13	0.00
19/09/2017	GOVI On 03-May-18	590.28	Call	GOVI	120470	13	120470	13	0.00
19/09/2017	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
19/09/2017	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
19/09/2017	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2017	IGOV On 02-November-17			Index Future	250.62	250.5700	250.6160	250.5700	1,166.00
19/09/2017	IGOV On 01-February-18			Index Future	255.31	255.2660	255.3140	255.2660	0.00
19/09/2017	IGOV On 03-May-18			Index Future	260.17	260.1200	260.1690	260.1200	0.00
19/09/2017	ILBI On 02-November-17			Index Future	709.67	709.6650	709.6650	709.6650	0.00
19/09/2017	IS01 On 21-September-17			Interest Rate Swap	99.61	99.6125	99.6125	99.6125	0.00

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19/09/2017	IS01 On 21-December-17			Interest Rate Swap	99.76	99.7702	99.7589	99.7702	0.00
19/09/2017	IS01 On 15-March-18			Interest Rate Swap	99.62	99.6196	99.6183	99.6196	0.00
19/09/2017	IS01 On 21-June-18			Interest Rate Swap	99.66	99.6707	99.6566	99.6707	0.00
19/09/2017	IS01 On 20-September-18			Interest Rate Swap	99.69	99.7061	99.6922	99.7061	0.00
19/09/2017	IS01 On 20-December-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	IS02 On 18-December-17			Interest Rate Swap	99.80	99.7971	99.7970	99.7971	0.00
19/09/2017	IS02 On 16-March-18			Interest Rate Swap	98.90	98.9032	98.9018	98.9032	0.00
19/09/2017	IS02 On 15-June-18			Interest Rate Swap	98.35	98.3555	98.3528	98.3555	0.00
19/09/2017	IS02 On 21-September-18			Interest Rate Swap	98.16	98.1717	98.1580	98.1717	0.00
19/09/2017	IS02 On 21-December-18			Interest Rate Swap	98.42	98.4300	98.4200	98.4300	0.00
19/09/2017	IS02 On 15-March-19			Interest Rate Swap	98.71	98.7012	98.7084	98.7012	0.00
19/09/2017	IS02 On 21-June-19			Interest Rate Swap	98.98	98.9848	98.9845	98.9848	0.00
19/09/2017	IS02 On 20-September-19			Interest Rate Swap	99.29	99.2816	99.2881	99.2816	0.00
19/09/2017	IS02 On 20-December-19			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	IS05 On 17-December-20			Interest Rate Swap	95.12	95.0811	95.1186	95.0811	0.00
19/09/2017	IS05 On 16-March-21			Interest Rate Swap	94.29	94.2428	94.2922	94.2428	0.00
19/09/2017	IS05 On 15-June-21			Interest Rate Swap	93.44	93.3738	93.4358	93.3738	0.00
19/09/2017	IS05 On 21-September-21			Interest Rate Swap	93.56	93.4994	93.5610	93.4994	0.00
19/09/2017	IS05 On 21-December-21			Interest Rate Swap	95.71	95.6449	95.7144	95.6449	51.00
19/09/2017	IS05 On 15-March-22			Interest Rate Swap	95.80	95.7156	95.8035	95.7156	0.00
19/09/2017	IS05 On 21-June-22			Interest Rate Swap	96.96	96.8740	96.9569	96.8740	0.00
19/09/2017	IS05 On 20-September-22			Interest Rate Swap	99.14	99.0494	99.1393	99.0494	0.00
19/09/2017	IS05 On 20-December-22			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	IS10 On 17-December-25			Interest Rate Swap	93.63	93.5210	93.6350	93.5210	0.00
19/09/2017	IS10 On 16-March-26			Interest Rate Swap	90.62	90.4933	90.6183	90.4933	0.00
19/09/2017	IS10 On 15-June-26			Interest Rate Swap	89.35	89.2135	89.3520	89.2135	0.00
19/09/2017	IS10 On 21-September-26			Interest Rate Swap	91.53	91.3890	91.5283	91.3890	0.00
19/09/2017	IS10 On 21-December-26			Interest Rate Swap	95.34	95.1883	95.3397	95.1883	0.00
19/09/2017	IS10 On 15-March-27			Interest Rate Swap	93.90	93.7155	93.8962	93.7155	0.00
19/09/2017	IS10 On 21-June-27			Interest Rate Swap	95.98	95.7991	95.9840	95.7991	0.00
19/09/2017	IS10 On 20-September-27			Interest Rate Swap	99.74	99.5456	99.7407	99.5456	0.00
19/09/2017	IS10 On 20-December-27			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
19/09/2017	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/09/2017	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
19/09/2017	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/09/2017	JBAF On 20-September-17			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
19/09/2017	JBAF On 18-October-17			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
19/09/2017	JBAF On 15-November-17			Jibar Tradeable Future	6.88	93.1200	6.8800	93.1200	0.00
19/09/2017	JBAF On 20-December-17			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
19/09/2017	JBAF On 17-January-18			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	0.00
19/09/2017	JBAF On 21-February-18			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
19/09/2017	JBAF On 20-March-18			Jibar Tradeable Future	6.66	93.3400	6.6600	93.3400	2,500.00
19/09/2017	JBAF On 20-June-18			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
19/09/2017	JBAF On 19-September-18			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
19/09/2017	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/09/2017	JBAF On 19-December-18			Jibar Tradeable Future	6.58	93.4200	6.5800	93.4200	0.00
19/09/2017	JBAF On 20-March-19			Jibar Tradeable Future	6.64	93.3600	6.6400	93.3600	0.00
19/09/2017	JBAF On 19-June-19			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
19/09/2017	R023 On 02-November-17			Bond Future	7.73	101.6276	7.7263	101.6276	57,357.00
19/09/2017	R023 On 02-November-17	8.56	Call	Bond Future	3509	4	3509	4	0.00
19/09/2017	R023 On 02-November-17	8.57	Call	Bond Future	3550	4	3550	4	0.00
19/09/2017	R023 On 02-November-17	8.58	Call	Bond Future	3590	4	3590	4	0.00
19/09/2017	R023 On 02-November-17	8.57	Put	Bond Future	5	0	5	0	0.00
19/09/2017	R023 On 02-November-17	8.58	Put	Bond Future	5	0	5	0	0.00
19/09/2017	R023 On 02-November-17	8.56	Put	Bond Future	5	0	5	0	0.00
19/09/2017	R023 On 01-February-18			Bond Future	7.75	103.4960	7.7473	103.4960	0.00
19/09/2017	R023 On 01-February-18	8.32	Call	Bond Future	2639	3	2639	3	0.00
19/09/2017	R023 On 01-February-18	8.33	Call	Bond Future	2672	3	2672	3	0.00
19/09/2017	R023 On 01-February-18	8.31	Call	Bond Future	2607	3	2607	3	0.00
19/09/2017	R023 On 01-February-18	8.31	Put	Bond Future	319	0	319	0	0.00
19/09/2017	R023 On 01-February-18	8.32	Put	Bond Future	312	0	312	0	0.00
19/09/2017	R023 On 01-February-18	8.33	Put	Bond Future	304	0	304	0	0.00
19/09/2017	R023 On 03-May-18			Bond Future	7.76	101.4932	7.7584	101.4932	0.00
19/09/2017	R023 On 03-May-18	8.27	Call	Bond Future	2621	3	2621	3	0.00
19/09/2017	R023 On 03-May-18	8.29	Call	Bond Future	2678	3	2678	3	0.00
19/09/2017	R023 On 03-May-18	8.28	Call	Bond Future	2649	3	2649	3	0.00
19/09/2017	R023 On 03-May-18	8.29	Put	Bond Future	602	1	602	1	0.00
19/09/2017	R023 On 03-May-18	8.28	Put	Bond Future	612	1	612	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
19/09/2017	R023 On 03-May-18	8.27	Put	Bond Future	623	1	623	1	0.00
19/09/2017	R035 On 02-November-17			Bond Future	9.50	96.6976	9.4961	96.6976	27,957.00
19/09/2017	R035 On 02-November-17	9.60	Call	Bond Future	834	1	834	1	0.00
19/09/2017	R035 On 02-November-17	9.59	Call	Bond Future	755	1	755	1	0.00
19/09/2017	R035 On 02-November-17	9.61	Call	Bond Future	914	1	914	1	0.00
19/09/2017	R035 On 02-November-17	9.59	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 02-November-17	9.60	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 02-November-17	9.61	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 01-February-18			Bond Future	9.56	98.4753	9.5588	98.4753	0.00
19/09/2017	R035 On 01-February-18	9.73	Call	Bond Future	1351	2	1351	2	0.00
19/09/2017	R035 On 01-February-18	9.75	Call	Bond Future	1506	2	1506	2	0.00
19/09/2017	R035 On 01-February-18	9.74	Call	Bond Future	1429	2	1429	2	0.00
19/09/2017	R035 On 01-February-18	9.74	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 01-February-18	9.73	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 01-February-18	9.75	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 03-May-18			Bond Future	9.62	95.8085	9.6169	95.8085	0.00
19/09/2017	R035 On 03-May-18	9.90	Call	Bond Future	2190	2	2190	2	0.00
19/09/2017	R035 On 03-May-18	9.91	Call	Bond Future	2266	3	2266	3	0.00
19/09/2017	R035 On 03-May-18	9.89	Call	Bond Future	2114	2	2114	2	0.00
19/09/2017	R035 On 03-May-18	9.89	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 03-May-18	9.90	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R035 On 03-May-18	9.91	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R186 On 02-November-17			Bond Future	8.44	117.1247	8.4411	117.1247	141,396.00
19/09/2017	R186 On 02-November-17	8.75	Call	Bond Future	2525	3	2525	3	0.00
19/09/2017	R186 On 02-November-17	8.88	Call	Bond Future	3211	3	3211	3	0.00
19/09/2017	R186 On 02-November-17	8.90	Call	Bond Future	3321	4	3321	4	0.00
19/09/2017	R186 On 02-November-17	9.00	Call	Bond Future	3889	4	3889	4	0.00
19/09/2017	R186 On 02-November-17	8.60	Call	Bond Future	1820	2	1820	2	0.00
19/09/2017	R186 On 02-November-17	8.89	Call	Bond Future	3266	3	3266	3	0.00
19/09/2017	R186 On 02-November-17	8.88	Put	Bond Future	277	0	277	0	0.00
19/09/2017	R186 On 02-November-17	8.60	Put	Bond Future	746	1	746	1	3,750.00
19/09/2017	R186 On 02-November-17	9.00	Put	Bond Future	171	0	171	0	5,000.00
19/09/2017	R186 On 02-November-17	8.90	Put	Bond Future	256	0	256	0	0.00
19/09/2017	R186 On 02-November-17	8.75	Put	Bond Future	450	0	450	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
19/09/2017	R186 On 02-November-17	8.89	Put	Bond Future	267	0	267	0	0.00
19/09/2017	R186 On 01-February-18			Bond Future	8.48	113.9781	8.4830	113.9781	198.00
19/09/2017	R186 On 01-February-18	7.75	Call	Bond Future	375	0	375	0	1,460.00
19/09/2017	R186 On 01-February-18	8.50	Call	Bond Future	2021	2	2021	2	1,460.00
19/09/2017	R186 On 01-February-18	9.00	Call	Bond Future	4131	4	4131	4	0.00
19/09/2017	R186 On 01-February-18	9.25	Call	Bond Future	5399	6	5399	6	0.00
19/09/2017	R186 On 01-February-18	8.96	Call	Bond Future	3939	4	3939	4	0.00
19/09/2017	R186 On 01-February-18	8.75	Call	Bond Future	2990	3	2990	3	0.00
19/09/2017	R186 On 01-February-18	8.98	Call	Bond Future	4034	4	4034	4	0.00
19/09/2017	R186 On 01-February-18	8.97	Call	Bond Future	3986	4	3986	4	0.00
19/09/2017	R186 On 01-February-18	8.96	Put	Bond Future	828	1	828	1	0.00
19/09/2017	R186 On 01-February-18	9.00	Put	Bond Future	765	1	765	1	6,200.00
19/09/2017	R186 On 01-February-18	8.75	Put	Bond Future	1235	1	1235	1	820.00
19/09/2017	R186 On 01-February-18	9.25	Put	Bond Future	453	0	453	0	820.00
19/09/2017	R186 On 01-February-18	8.98	Put	Bond Future	796	1	796	1	0.00
19/09/2017	R186 On 01-February-18	8.97	Put	Bond Future	812	1	812	1	0.00
19/09/2017	R186 On 01-February-18	8.50	Put	Bond Future	1908	2	1908	2	0.00
19/09/2017	R186 On 01-February-18	7.75	Put	Bond Future	5387	5	5387	5	0.00
19/09/2017	R186 On 03-May-18			Bond Future	8.52	116.1000	8.5245	116.1000	0.00
19/09/2017	R186 On 03-May-18	8.93	Call	Bond Future	4167	4	4167	4	0.00
19/09/2017	R186 On 03-May-18	8.92	Call	Bond Future	4125	4	4125	4	0.00
19/09/2017	R186 On 03-May-18	8.91	Call	Bond Future	4083	4	4083	4	0.00
19/09/2017	R186 On 03-May-18	8.92	Put	Bond Future	1599	2	1599	2	0.00
19/09/2017	R186 On 03-May-18	8.91	Put	Bond Future	1620	2	1620	2	0.00
19/09/2017	R186 On 03-May-18	8.93	Put	Bond Future	1578	2	1578	2	0.00
19/09/2017	R197 On 02-November-17			Bond Future	301.44	301.4595	301.4377	301.4595	2,350.00
19/09/2017	R197 On 02-November-17	305.17	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 02-November-17	305.16	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 02-November-17	305.15	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 02-November-17	305.16	Put	Bond Future	3722	4	3722	4	0.00
19/09/2017	R197 On 02-November-17	305.15	Put	Bond Future	3712	4	3712	4	0.00
19/09/2017	R197 On 02-November-17	305.17	Put	Bond Future	3732	4	3732	4	0.00
19/09/2017	R197 On 01-February-18			Bond Future	300.11	300.1361	300.1143	300.1361	0.00
19/09/2017	R197 On 01-February-18	301.67	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
19/09/2017	R197 On 01-February-18	301.68	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 01-February-18	301.66	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 01-February-18	301.66	Put	Bond Future	1546	2	1546	2	0.00
19/09/2017	R197 On 01-February-18	301.67	Put	Bond Future	1556	2	1556	2	0.00
19/09/2017	R197 On 01-February-18	301.68	Put	Bond Future	1566	2	1566	2	0.00
19/09/2017	R197 On 03-May-18			Bond Future	305.82	305.8430	305.8209	305.8430	0.00
19/09/2017	R197 On 03-May-18	304.44	Call	Bond Future	1381	1	1381	1	0.00
19/09/2017	R197 On 03-May-18	304.46	Call	Bond Future	1361	1	1361	1	0.00
19/09/2017	R197 On 03-May-18	304.45	Call	Bond Future	1371	1	1371	1	0.00
19/09/2017	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R202 On 02-November-17			Bond Future	241.59	241.6058	241.5893	241.6058	28,647.00
19/09/2017	R202 On 02-November-17	253.89	Call	Bond Future	1	0	1	0	0.00
19/09/2017	R202 On 02-November-17	253.90	Call	Bond Future	1	0	1	0	0.00
19/09/2017	R202 On 02-November-17	253.91	Call	Bond Future	1	0	1	0	0.00
19/09/2017	R202 On 02-November-17	253.90	Put	Bond Future	12311	12	12311	12	0.00
19/09/2017	R202 On 02-November-17	253.91	Put	Bond Future	12321	12	12321	12	0.00
19/09/2017	R202 On 02-November-17	253.89	Put	Bond Future	12301	12	12301	12	0.00
19/09/2017	R202 On 01-February-18			Bond Future	242.41	242.4303	242.4138	242.4303	0.00
19/09/2017	R202 On 01-February-18	249.08	Call	Bond Future	614	1	614	1	0.00
19/09/2017	R202 On 01-February-18	249.07	Call	Bond Future	616	1	616	1	0.00
19/09/2017	R202 On 01-February-18	249.06	Call	Bond Future	617	1	617	1	0.00
19/09/2017	R202 On 01-February-18	249.07	Put	Bond Future	7272	7	7272	7	0.00
19/09/2017	R202 On 01-February-18	249.06	Put	Bond Future	7263	7	7263	7	0.00
19/09/2017	R202 On 01-February-18	249.08	Put	Bond Future	7280	7	7280	7	0.00
19/09/2017	R202 On 03-May-18			Bond Future	247.02	247.0399	247.0233	247.0399	0.00
19/09/2017	R202 On 03-May-18	247.47	Call	Bond Future	3359	3	3359	3	0.00
19/09/2017	R202 On 03-May-18	247.48	Call	Bond Future	3354	3	3354	3	0.00
19/09/2017	R202 On 03-May-18	247.49	Call	Bond Future	3350	3	3350	3	0.00
19/09/2017	R202 On 03-May-18	247.49	Put	Bond Future	3816	4	3816	4	0.00
19/09/2017	R202 On 03-May-18	247.47	Put	Bond Future	3806	4	3806	4	0.00
19/09/2017	R202 On 03-May-18	247.48	Put	Bond Future	3811	4	3811	4	0.00
19/09/2017	R204 On 02-November-17			Bond Future	6.75	104.3540	6.7509	104.3540	45,060.00

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19/09/2017	R204 On 02-November-17	7.75	Call	Bond Future	2576	3	2576	3	0.00
19/09/2017	R204 On 02-November-17	7.76	Call	Bond Future	2582	3	2582	3	0.00
19/09/2017	R204 On 02-November-17	7.74	Call	Bond Future	2570	3	2570	3	0.00
19/09/2017	R204 On 02-November-17	7.74	Put	Bond Future	1516	2	1516	2	0.00
19/09/2017	R204 On 02-November-17	7.75	Put	Bond Future	1511	2	1511	2	0.00
19/09/2017	R204 On 02-November-17	7.76	Put	Bond Future	1507	2	1507	2	0.00
19/09/2017	R204 On 01-February-18			Bond Future	6.55	102.2345	6.5452	102.2345	0.00
19/09/2017	R204 On 01-February-18	7.25	Call	Bond Future	3521	4	3521	4	0.00
19/09/2017	R204 On 01-February-18	7.27	Call	Bond Future	3530	4	3530	4	0.00
19/09/2017	R204 On 01-February-18	7.26	Call	Bond Future	3526	4	3526	4	0.00
19/09/2017	R204 On 01-February-18	7.26	Put	Bond Future	2926	3	2926	3	0.00
19/09/2017	R204 On 01-February-18	7.27	Put	Bond Future	2922	3	2922	3	0.00
19/09/2017	R204 On 01-February-18	7.25	Put	Bond Future	2930	3	2930	3	0.00
19/09/2017	R204 On 03-May-18			Bond Future	6.14	104.1378	6.1430	104.1378	0.00
19/09/2017	R204 On 03-May-18	7.09	Call	Bond Future	4834	5	4834	5	0.00
19/09/2017	R204 On 03-May-18	7.10	Call	Bond Future	4837	5	4837	5	0.00
19/09/2017	R204 On 03-May-18	7.08	Call	Bond Future	4831	5	4831	5	0.00
19/09/2017	R204 On 03-May-18	7.08	Put	Bond Future	4265	4	4265	4	0.00
19/09/2017	R204 On 03-May-18	7.09	Put	Bond Future	4262	4	4262	4	0.00
19/09/2017	R204 On 03-May-18	7.10	Put	Bond Future	4259	4	4259	4	0.00
19/09/2017	R207 On 02-November-17			Bond Future	7.04	102.7001	7.0361	102.7001	41,067.00
19/09/2017	R207 On 02-November-17	8.03	Call	Bond Future	1966	2	1966	2	0.00
19/09/2017	R207 On 02-November-17	8.05	Call	Bond Future	2005	2	2005	2	0.00
19/09/2017	R207 On 02-November-17	8.04	Call	Bond Future	1985	2	1985	2	0.00
19/09/2017	R207 On 02-November-17	8.03	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R207 On 02-November-17	8.05	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R207 On 02-November-17	8.04	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R207 On 01-February-18			Bond Future	6.98	100.9472	6.9751	100.9472	0.00
19/09/2017	R207 On 01-February-18	7.60	Call	Bond Future	1165	1	1165	1	0.00
19/09/2017	R207 On 01-February-18	7.62	Call	Bond Future	1197	1	1197	1	0.00
19/09/2017	R207 On 01-February-18	7.61	Call	Bond Future	1181	1	1181	1	0.00
19/09/2017	R207 On 01-February-18	7.60	Put	Bond Future	53	0	53	0	0.00
19/09/2017	R207 On 01-February-18	7.62	Put	Bond Future	50	0	50	0	0.00
19/09/2017	R207 On 01-February-18	7.61	Put	Bond Future	52	0	52	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
19/09/2017	R207 On 03-May-18			Bond Future	6.90	102.8265	6.8961	102.8265	0.00
19/09/2017	R207 On 03-May-18	7.58	Call	Bond Future	1170	1	1170	1	0.00
19/09/2017	R207 On 03-May-18	7.57	Call	Bond Future	1156	1	1156	1	0.00
19/09/2017	R207 On 03-May-18	7.56	Call	Bond Future	1143	1	1143	1	0.00
19/09/2017	R207 On 03-May-18	7.57	Put	Bond Future	102	0	102	0	0.00
19/09/2017	R207 On 03-May-18	7.56	Put	Bond Future	104	0	104	0	0.00
19/09/2017	R207 On 03-May-18	7.58	Put	Bond Future	100	0	100	0	0.00
19/09/2017	R208 On 02-November-17			Bond Future	7.27	99.2132	7.2710	99.2132	32,186.00
19/09/2017	R208 On 02-November-17	8.20	Call	Bond Future	2681	3	2681	3	0.00
19/09/2017	R208 On 02-November-17	8.19	Call	Bond Future	2653	3	2653	3	0.00
19/09/2017	R208 On 02-November-17	8.18	Call	Bond Future	2624	3	2624	3	0.00
19/09/2017	R208 On 02-November-17	8.19	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R208 On 02-November-17	8.18	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R208 On 02-November-17	8.20	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R208 On 01-February-18			Bond Future	7.26	101.0373	7.2576	101.0373	0.00
19/09/2017	R208 On 01-February-18	7.84	Call	Bond Future	1714	2	1714	2	0.00
19/09/2017	R208 On 01-February-18	7.85	Call	Bond Future	1737	2	1737	2	0.00
19/09/2017	R208 On 01-February-18	7.83	Call	Bond Future	1691	2	1691	2	0.00
19/09/2017	R208 On 01-February-18	7.83	Put	Bond Future	135	0	135	0	0.00
19/09/2017	R208 On 01-February-18	7.84	Put	Bond Future	131	0	131	0	0.00
19/09/2017	R208 On 01-February-18	7.85	Put	Bond Future	127	0	127	0	0.00
19/09/2017	R208 On 03-May-18			Bond Future	7.23	99.5172	7.2312	99.5172	0.00
19/09/2017	R208 On 03-May-18	7.77	Call	Bond Future	1625	2	1625	2	0.00
19/09/2017	R208 On 03-May-18	7.79	Call	Bond Future	1664	2	1664	2	0.00
19/09/2017	R208 On 03-May-18	7.78	Call	Bond Future	1644	2	1644	2	0.00
19/09/2017	R208 On 03-May-18	7.79	Put	Bond Future	250	0	250	0	0.00
19/09/2017	R208 On 03-May-18	7.78	Put	Bond Future	255	0	255	0	0.00
19/09/2017	R208 On 03-May-18	7.77	Put	Bond Future	261	0	261	0	0.00
19/09/2017	R209 On 02-November-17			Bond Future	9.45	73.2003	9.4466	73.2003	125,917.00
19/09/2017	R209 On 02-November-17	9.52	Call	Bond Future	1590	2	1590	2	0.00
19/09/2017	R209 On 02-November-17	10.00	Call	Bond Future	3863	4	3863	4	0.00
19/09/2017	R209 On 02-November-17	9.54	Call	Bond Future	1666	2	1666	2	0.00
19/09/2017	R209 On 02-November-17	9.75	Call	Bond Future	2575	3	2575	3	0.00
19/09/2017	R209 On 02-November-17	9.53	Call	Bond Future	1628	2	1628	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
19/09/2017	R209 On 02-November-17	9.58	Call	Bond Future	1824	2	1824	2	0.00
19/09/2017	R209 On 02-November-17	9.33	Call	Bond Future	965	1	965	1	1,350.00
19/09/2017	R209 On 02-November-17	9.00	Call	Bond Future	309	0	309	0	2,248.00
19/09/2017	R209 On 02-November-17	10.60	Call	Bond Future	7276	7	7276	7	0.00
19/09/2017	R209 On 02-November-17	8.30	Call	Bond Future	7	0	7	0	2,800.00
19/09/2017	R209 On 02-November-17	9.88	Call	Bond Future	3224	3	3224	3	0.00
19/09/2017	R209 On 02-November-17	9.75	Put	Bond Future	552	1	552	1	6,500.00
19/09/2017	R209 On 02-November-17	9.53	Put	Bond Future	1063	1	1063	1	0.00
19/09/2017	R209 On 02-November-17	9.58	Put	Bond Future	924	1	924	1	1,350.00
19/09/2017	R209 On 02-November-17	9.33	Put	Bond Future	1766	2	1766	2	0.00
19/09/2017	R209 On 02-November-17	8.30	Put	Bond Future	8487	8	8487	8	0.00
19/09/2017	R209 On 02-November-17	9.52	Put	Bond Future	1092	1	1092	1	0.00
19/09/2017	R209 On 02-November-17	9.00	Put	Bond Future	3448	3	3448	3	0.00
19/09/2017	R209 On 02-November-17	10.60	Put	Bond Future	19	0	19	0	1,300.00
19/09/2017	R209 On 02-November-17	9.88	Put	Bond Future	360	0	360	0	1,350.00
19/09/2017	R209 On 02-November-17	10.00	Put	Bond Future	236	0	236	0	1,138.00
19/09/2017	R209 On 02-November-17	9.54	Put	Bond Future	1034	1	1034	1	0.00
19/09/2017	R209 On 01-February-18			Bond Future	9.50	74.5461	9.5001	74.5461	0.00
19/09/2017	R209 On 01-February-18	9.71	Call	Bond Future	3017	3	3017	3	0.00
19/09/2017	R209 On 01-February-18	10.10	Call	Bond Future	4722	5	4722	5	0.00
19/09/2017	R209 On 01-February-18	9.85	Call	Bond Future	3595	0	3595	0	0.00
19/09/2017	R209 On 01-February-18	9.73	Call	Bond Future	3097	3	3097	3	0.00
19/09/2017	R209 On 01-February-18	9.72	Call	Bond Future	3057	3	3057	3	0.00
19/09/2017	R209 On 01-February-18	10.00	Call	Bond Future	4258	4	4258	4	0.00
19/09/2017	R209 On 01-February-18	10.00	Put	Bond Future	1002	1	1002	1	7,500.00
19/09/2017	R209 On 01-February-18	10.10	Put	Bond Future	841	1	841	1	3,000.00
19/09/2017	R209 On 01-February-18	9.85	Put	Bond Future	1292	0	1292	0	7,500.00
19/09/2017	R209 On 01-February-18	9.72	Put	Bond Future	1597	2	1597	2	0.00
19/09/2017	R209 On 01-February-18	9.71	Put	Bond Future	1622	2	1622	2	0.00
19/09/2017	R209 On 01-February-18	9.73	Put	Bond Future	1571	2	1571	2	0.00
19/09/2017	R209 On 03-May-18			Bond Future	9.55	72.7847	9.5525	72.7847	0.00
19/09/2017	R209 On 03-May-18	9.85	Call	Bond Future	4127	4	4127	4	0.00
19/09/2017	R209 On 03-May-18	9.86	Call	Bond Future	4167	4	4167	4	0.00
19/09/2017	R209 On 03-May-18	9.84	Call	Bond Future	4088	4	4088	4	0.00

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19/09/2017	R209 On 03-May-18	9.84	Put	Bond Future	2207	2	2207	2	0.00
19/09/2017	R209 On 03-May-18	9.86	Put	Bond Future	2157	2	2157	2	0.00
19/09/2017	R209 On 03-May-18	9.85	Put	Bond Future	2182	2	2182	2	0.00
19/09/2017	R210 On 02-November-17			Bond Future	185.45	185.2880	185.4451	185.2880	2,179.00
19/09/2017	R210 On 02-November-17	192.07	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 02-November-17	192.09	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 02-November-17	192.08	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 02-November-17	192.07	Put	Bond Future	6625	7	6625	7	0.00
19/09/2017	R210 On 02-November-17	192.09	Put	Bond Future	6645	7	6645	7	0.00
19/09/2017	R210 On 02-November-17	192.08	Put	Bond Future	6635	7	6635	7	0.00
19/09/2017	R210 On 01-February-18			Bond Future	188.92	188.7609	188.9214	188.7609	0.00
19/09/2017	R210 On 01-February-18	192.36	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 01-February-18	192.38	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 01-February-18	192.37	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 01-February-18	192.38	Put	Bond Future	3459	4	3459	4	0.00
19/09/2017	R210 On 01-February-18	192.37	Put	Bond Future	3449	4	3449	4	0.00
19/09/2017	R210 On 01-February-18	192.36	Put	Bond Future	3439	4	3439	4	0.00
19/09/2017	R210 On 03-May-18			Bond Future	190.09	189.9274	190.0910	189.9274	0.00
19/09/2017	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R210 On 03-May-18	191.45	Put	Bond Future	1359	2	1359	2	0.00
19/09/2017	R210 On 03-May-18	191.44	Put	Bond Future	1349	2	1349	2	0.00
19/09/2017	R210 On 03-May-18	191.46	Put	Bond Future	1369	2	1369	2	0.00
19/09/2017	R212 On 02-November-17			Bond Future	151.19	151.1999	151.1888	151.1999	4,064.00
19/09/2017	R212 On 02-November-17	152.40	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 02-November-17	152.42	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 02-November-17	152.41	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 02-November-17	152.41	Put	Bond Future	1221	1	1221	1	0.00
19/09/2017	R212 On 02-November-17	152.42	Put	Bond Future	1231	1	1231	1	0.00
19/09/2017	R212 On 02-November-17	152.40	Put	Bond Future	1211	1	1211	1	0.00
19/09/2017	R212 On 01-February-18			Bond Future	151.98	151.9956	151.9845	151.9956	0.00
19/09/2017	R212 On 01-February-18	154.70	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 01-February-18	154.71	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
19/09/2017	R212 On 01-February-18	154.69	Call	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 01-February-18	154.69	Put	Bond Future	2705	3	2705	3	0.00
19/09/2017	R212 On 01-February-18	154.70	Put	Bond Future	2715	3	2715	3	0.00
19/09/2017	R212 On 01-February-18	154.71	Put	Bond Future	2725	3	2725	3	0.00
19/09/2017	R212 On 03-May-18			Bond Future	154.87	154.8857	154.8745	154.8857	0.00
19/09/2017	R212 On 03-May-18	154.28	Call	Bond Future	594	1	594	1	0.00
19/09/2017	R212 On 03-May-18	154.30	Call	Bond Future	574	1	574	1	0.00
19/09/2017	R212 On 03-May-18	154.29	Call	Bond Future	584	1	584	1	0.00
19/09/2017	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
19/09/2017	R213 On 02-November-17			Bond Future	9.13	85.3298	9.1273	85.3298	62,290.00
19/09/2017	R213 On 02-November-17	9.35	Call	Bond Future	2144	2	2144	2	0.00
19/09/2017	R213 On 02-November-17	9.36	Call	Bond Future	2189	2	2189	2	0.00
19/09/2017	R213 On 02-November-17	9.34	Call	Bond Future	2099	2	2099	2	0.00
19/09/2017	R213 On 02-November-17	9.34	Put	Bond Future	681	1	681	1	0.00
19/09/2017	R213 On 02-November-17	9.35	Put	Bond Future	660	1	660	1	0.00
19/09/2017	R213 On 02-November-17	9.36	Put	Bond Future	639	1	639	1	0.00
19/09/2017	R213 On 01-February-18			Bond Future	9.18	86.8985	9.1822	86.8985	0.00
19/09/2017	R213 On 01-February-18	9.43	Call	Bond Future	3049	3	3049	3	0.00
19/09/2017	R213 On 01-February-18	9.42	Call	Bond Future	3008	3	3008	3	0.00
19/09/2017	R213 On 01-February-18	9.41	Call	Bond Future	2968	3	2968	3	0.00
19/09/2017	R213 On 01-February-18	9.42	Put	Bond Future	1447	1	1447	1	0.00
19/09/2017	R213 On 01-February-18	9.41	Put	Bond Future	1471	1	1471	1	0.00
19/09/2017	R213 On 01-February-18	9.43	Put	Bond Future	1423	1	1423	1	0.00
19/09/2017	R213 On 03-May-18			Bond Future	9.23	84.9669	9.2323	84.9669	0.00
19/09/2017	R213 On 03-May-18	9.56	Call	Bond Future	4076	4	4076	4	0.00
19/09/2017	R213 On 03-May-18	9.57	Call	Bond Future	4115	4	4115	4	0.00
19/09/2017	R213 On 03-May-18	9.58	Call	Bond Future	4155	4	4155	4	0.00
19/09/2017	R213 On 03-May-18	9.58	Put	Bond Future	1916	2	1916	2	0.00
19/09/2017	R213 On 03-May-18	9.56	Put	Bond Future	1963	2	1963	2	0.00
19/09/2017	R213 On 03-May-18	9.57	Put	Bond Future	1939	2	1939	2	0.00
19/09/2017	R214 On 02-November-17			Bond Future	9.64	72.4779	9.6387	72.4779	43,682.00
19/09/2017	R214 On 02-November-17	9.58	Call	Bond Future	1213	1	1213	1	0.00

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19/09/2017	R214 On 02-November-17	9.60	Call	Bond Future	1278	1	1278	1	0.00
19/09/2017	R214 On 02-November-17	9.59	Call	Bond Future	1245	1	1245	1	0.00
19/09/2017	R214 On 02-November-17	9.59	Put	Bond Future	1588	1	1588	1	0.00
19/09/2017	R214 On 02-November-17	9.58	Put	Bond Future	1627	2	1627	2	0.00
19/09/2017	R214 On 02-November-17	9.60	Put	Bond Future	1550	1	1550	1	0.00
19/09/2017	R214 On 01-February-18			Bond Future	9.70	73.8104	9.6962	73.8104	0.00
19/09/2017	R214 On 01-February-18	9.82	Call	Bond Future	2800	3	2800	3	0.00
19/09/2017	R214 On 01-February-18	9.84	Call	Bond Future	2877	3	2877	3	0.00
19/09/2017	R214 On 01-February-18	9.83	Call	Bond Future	2838	3	2838	3	0.00
19/09/2017	R214 On 01-February-18	9.83	Put	Bond Future	1918	2	1918	2	0.00
19/09/2017	R214 On 01-February-18	9.84	Put	Bond Future	1889	2	1889	2	0.00
19/09/2017	R214 On 01-February-18	9.82	Put	Bond Future	1947	2	1947	2	0.00
19/09/2017	R214 On 03-May-18			Bond Future	9.75	71.8886	9.7494	71.8886	0.00
19/09/2017	R214 On 03-May-18	9.98	Call	Bond Future	4032	4	4032	4	0.00
19/09/2017	R214 On 03-May-18	9.99	Call	Bond Future	4071	4	4071	4	0.00
19/09/2017	R214 On 03-May-18	9.97	Call	Bond Future	3993	4	3993	4	0.00
19/09/2017	R214 On 03-May-18	9.97	Put	Bond Future	2500	2	2500	2	0.00
19/09/2017	R214 On 03-May-18	9.98	Put	Bond Future	2472	2	2472	2	0.00
19/09/2017	R214 On 03-May-18	9.99	Put	Bond Future	2445	2	2445	2	0.00
19/09/2017	R248 On 02-November-17			Bond Future	9.73	92.3786	9.7300	92.3786	85,474.00
19/09/2017	R248 On 02-November-17	9.66	Call	Bond Future	1533	2	1533	2	0.00
19/09/2017	R248 On 02-November-17	9.65	Call	Bond Future	1494	2	1494	2	0.00
19/09/2017	R248 On 02-November-17	9.64	Call	Bond Future	1455	2	1455	2	0.00
19/09/2017	R248 On 02-November-17	9.64	Put	Bond Future	2261	2	2261	2	0.00
19/09/2017	R248 On 02-November-17	9.66	Put	Bond Future	2159	2	2159	2	0.00
19/09/2017	R248 On 02-November-17	9.65	Put	Bond Future	2210	2	2210	2	0.00
19/09/2017	R248 On 01-February-18			Bond Future	9.79	94.0770	9.7903	94.0770	170.00
19/09/2017	R248 On 01-February-18	9.89	Call	Bond Future	3567	4	3567	4	0.00
19/09/2017	R248 On 01-February-18	9.91	Call	Bond Future	3663	4	3663	4	0.00
19/09/2017	R248 On 01-February-18	9.90	Call	Bond Future	3615	4	3615	4	0.00
19/09/2017	R248 On 01-February-18	9.89	Put	Bond Future	2699	3	2699	3	0.00
19/09/2017	R248 On 01-February-18	9.91	Put	Bond Future	2622	3	2622	3	0.00
19/09/2017	R248 On 01-February-18	9.90	Put	Bond Future	2660	3	2660	3	0.00
19/09/2017	R248 On 03-May-18			Bond Future	9.85	91.3916	9.8463	91.3916	0.00

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19/09/2017	R248 On 03-May-18	10.07	Call	Bond Future	5228	5	5228	5	0.00
19/09/2017	R248 On 03-May-18	10.06	Call	Bond Future	5180	5	5180	5	0.00
19/09/2017	R248 On 03-May-18	10.05	Call	Bond Future	5132	5	5132	5	0.00
19/09/2017	R248 On 03-May-18	10.06	Put	Bond Future	3355	3	3355	3	0.00
19/09/2017	R248 On 03-May-18	10.05	Put	Bond Future	3391	3	3391	3	0.00
19/09/2017	R248 On 03-May-18	10.07	Put	Bond Future	3320	3	3320	3	0.00