



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	2025 On 02-August-18			Bond Future	133.78	134.3140	133.7760	134.3140	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2884	2	2884	2	0.00
23/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2894	2	2894	2	0.00
23/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2874	2	2874	2	0.00
23/05/2018	2025 On 01-November-18			Bond Future	136.20	136.7442	136.1965	136.7442	0.00
23/05/2018	2025 On 07-February-19			Bond Future	137.45	138.0123	137.4525	138.0123	0.00
23/05/2018	2029 On 02-August-18			Bond Future	101.65	102.1997	101.6470	102.1997	1,370.00
23/05/2018	2029 On 01-November-18			Bond Future	102.44	102.9993	102.4366	102.9993	0.00
23/05/2018	2029 On 07-February-19			Bond Future	104.44	105.0192	104.4444	105.0192	0.00
23/05/2018	2030 On 02-August-18			Bond Future	8.97	93.0078	8.9729	93.0078	41,084.00
23/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3752	4	3752	4	0.00
23/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	434	0	434	0	7,850.00
23/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1385	1	1385	1	7,850.00
23/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3959	4	3959	4	0.00
23/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3804	4	3804	4	0.00
23/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3701	4	3701	4	0.00
23/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	494	1	494	1	7,850.00
23/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	531	1	531	1	0.00
23/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	557	1	557	1	0.00
23/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1810	2	1810	2	0.00
23/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	544	1	544	1	0.00
23/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3628	4	3628	4	0.00
23/05/2018	2030 On 01-November-18			Bond Future	9.03	94.6742	9.0294	94.6742	0.00
23/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1198	1	1198	1	0.00
23/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1244	1	1244	1	0.00
23/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1221	1	1221	1	0.00
23/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4197	4	4197	4	0.00
23/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4243	4	4243	4	0.00
23/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4151	4	4151	4	0.00
23/05/2018	2030 On 07-February-19			Bond Future	9.09	92.5014	9.0940	92.5014	0.00
23/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1892	2	1892	2	0.00
23/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1917	2	1917	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1943	2	1943	2	0.00
23/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4959	5	4959	5	0.00
23/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5001	5	5001	5	0.00
23/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5043	5	5043	5	0.00
23/05/2018	2032 On 02-August-18			Bond Future	9.15	95.7069	9.1458	95.7069	32,611.00
23/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4350	4	4350	4	0.00
23/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4294	4	4294	4	0.00
23/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4238	4	4238	4	0.00
23/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	559	1	559	1	0.00
23/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	573	1	573	1	0.00
23/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	546	1	546	1	0.00
23/05/2018	2032 On 01-November-18			Bond Future	9.21	93.2666	9.2060	93.2666	0.00
23/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1368	1	1368	1	0.00
23/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1394	1	1394	1	0.00
23/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1344	1	1344	1	0.00
23/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4719	5	4719	5	0.00
23/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4668	5	4668	5	0.00
23/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4617	5	4617	5	0.00
23/05/2018	2032 On 07-February-19			Bond Future	9.27	95.0758	9.2735	95.0758	0.00
23/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2153	2	2153	2	0.00
23/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2125	2	2125	2	0.00
23/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2097	2	2097	2	0.00
23/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5498	6	5498	6	0.00
23/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5545	6	5545	6	0.00
23/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5452	6	5452	6	0.00
23/05/2018	2033 On 02-August-18			Bond Future	105.81	106.4417	105.8117	106.4417	6,151.00
23/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	4118	3	4118	3	0.00
23/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	4128	3	4128	3	0.00
23/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	4108	3	4108	3	0.00
23/05/2018	2033 On 01-November-18			Bond Future	106.61	107.2467	106.6053	107.2467	0.00
23/05/2018	2033 On 07-February-19			Bond Future	108.69	109.3499	108.6948	109.3499	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	2037 On 02-August-18			Bond Future	9.35	92.4150	9.3474	92.4150	55,455.00
23/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5324	5	5324	5	0.00
23/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5387	5	5387	5	0.00
23/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5450	5	5450	5	0.00
23/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	537	1	537	1	0.00
23/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	562	1	562	1	0.00
23/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	549	1	549	1	0.00
23/05/2018	2037 On 01-November-18			Bond Future	9.40	94.0706	9.4035	94.0706	0.00
23/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1771	2	1771	2	0.00
23/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1832	2	1832	2	0.00
23/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1801	2	1801	2	0.00
23/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5000	5	5000	5	0.00
23/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4946	5	4946	5	0.00
23/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5056	5	5056	5	0.00
23/05/2018	2037 On 07-February-19			Bond Future	9.47	91.6355	9.4669	91.6355	0.00
23/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2644	3	2644	3	0.00
23/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2677	3	2677	3	0.00
23/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2710	3	2710	3	0.00
23/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5978	6	5978	6	0.00
23/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6081	6	6081	6	0.00
23/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6029	6	6029	6	0.00
23/05/2018	2038 On 02-August-18			Bond Future	127.68	127.6352	127.6828	127.6352	9,261.00
23/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6847	7	6847	7	0.00
23/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6857	7	6857	7	0.00
23/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6867	7	6867	7	0.00
23/05/2018	2038 On 01-November-18			Bond Future	129.99	129.9444	129.9929	129.9444	0.00
23/05/2018	2038 On 07-February-19			Bond Future	130.95	130.9025	130.9507	130.9025	0.00
23/05/2018	2040 On 02-August-18			Bond Future	9.43	95.9257	9.4325	95.9257	22,604.00
23/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5828	6	5828	6	0.00
23/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5761	6	5761	6	0.00
23/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5694	5	5694	5	0.00

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23/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	617	1	617	1	0.00
23/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	631	1	631	1	0.00
23/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	603	1	603	1	0.00
23/05/2018	2040 On 01-November-18			Bond Future	9.49	97.6442	9.4888	97.6442	0.00
23/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1892	2	1892	2	0.00
23/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1925	2	1925	2	0.00
23/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1958	2	1958	2	5,900.00
23/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	556	1	556	1	5,900.00
23/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1860	2	1860	2	0.00
23/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5638	6	5638	6	0.00
23/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9869	10	9869	10	0.00
23/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5458	6	5458	6	0.00
23/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5578	6	5578	6	0.00
23/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5517	6	5517	6	0.00
23/05/2018	2040 On 07-February-19			Bond Future	9.55	95.0278	9.5524	95.0278	0.00
23/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2805	3	2805	3	0.00
23/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2876	3	2876	3	0.00
23/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2841	3	2841	3	0.00
23/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6693	7	6693	7	0.00
23/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6750	7	6750	7	0.00
23/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6637	7	6637	7	0.00
23/05/2018	2044 On 02-August-18			Bond Future	9.48	92.9300	9.4761	92.9300	35,664.00
23/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5634	5	5634	5	0.00
23/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5767	6	5767	6	0.00
23/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5700	5	5700	5	0.00
23/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	685	1	685	1	0.00
23/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	670	1	670	1	0.00
23/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	700	1	700	1	0.00
23/05/2018	2044 On 01-November-18			Bond Future	9.53	94.5949	9.5308	94.5949	0.00
23/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1920	2	1920	2	0.00
23/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1953	2	1953	2	0.00
23/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1987	2	1987	2	0.00
23/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5641	6	5641	6	0.00
23/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5580	6	5580	6	0.00

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23/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5703	6	5703	6	0.00
23/05/2018	2044 On 07-February-19			Bond Future	9.59	92.0447	9.5924	92.0447	0.00
23/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2966	3	2966	3	0.00
23/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3003	3	3003	3	0.00
23/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2930	3	2930	3	0.00
23/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6868	7	6868	7	0.00
23/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6810	7	6810	7	0.00
23/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6753	7	6753	7	0.00
23/05/2018	2046 On 02-August-18			Bond Future	120.05	121.6493	120.0452	121.6493	10,917.00
23/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	8725	7	8725	7	0.00
23/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	8745	7	8745	7	0.00
23/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	8735	7	8735	7	0.00
23/05/2018	2046 On 01-November-18			Bond Future	120.57	122.2009	120.5683	122.2009	0.00
23/05/2018	2046 On 07-February-19			Bond Future	122.93	124.5973	122.9313	124.5973	0.00
23/05/2018	2050 On 02-August-18			Bond Future	124.96	127.0995	124.9600	127.0995	9,775.00
23/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	12580	10	12580	10	0.00
23/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	12560	10	12560	10	0.00
23/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	12570	10	12570	10	0.00
23/05/2018	2050 On 01-November-18			Bond Future	127.22	129.3990	127.2212	129.3990	0.00
23/05/2018	2050 On 07-February-19			Bond Future	127.94	130.1652	127.9432	130.1652	0.00
23/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	AL37 On 02-August-18			Index Future	590.21	589.1830	590.2050	589.1830	0.00
23/05/2018	AL37 On 01-November-18			Index Future	600.78	599.7410	600.7790	599.7410	0.00
23/05/2018	AL37 On 07-February-19			Index Future	612.43	611.3810	612.4290	611.3810	0.00
23/05/2018	AL7T On 02-August-18			Index Future	688.55	686.8050	688.5540	686.8050	0.00
23/05/2018	AL7T On 01-November-18			Index Future	700.89	699.1130	700.8890	699.1130	0.00

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23/05/2018	AL7T On 07-February-19			Index Future	714.48	712.6810	714.4810	712.6810	0.00
23/05/2018	ALBI On 02-August-18			Index Future	627.04	625.3440	627.0350	625.3440	878.00
23/05/2018	ALBI On 01-November-18			Index Future	638.27	636.5510	638.2680	636.5510	0.00
23/05/2018	ALBI On 07-February-19			Index Future	650.65	648.9050	650.6450	648.9050	0.00
23/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	EL28 On 02-August-18			Bond Future	129.76	131.0521	129.7579	131.0521	0.00
23/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5182	4	5182	4	0.00
23/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5192	4	5192	4	0.00
23/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5172	4	5172	4	0.00
23/05/2018	ES33 On 02-August-18			Bond Future	10.63	79.3574	10.6338	79.3574	9,466.00
23/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3013	3	3013	3	0.00
23/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3071	3	3071	3	0.00
23/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3129	3	3129	3	0.00
23/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
23/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
23/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
23/05/2018	ES33 On 01-November-18			Bond Future	10.74	76.9909	10.7397	76.9909	0.00
23/05/2018	ES33 On 07-February-19			Bond Future	10.86	78.4843	10.8609	78.4843	0.00
23/05/2018	ES42 On 02-August-18			Bond Future	10.85	82.2775	10.8471	82.2775	7,957.00
23/05/2018	ES42 On 01-November-18			Bond Future	10.95	79.4917	10.9496	79.4917	0.00
23/05/2018	ES42 On 07-February-19			Bond Future	11.06	81.0334	11.0629	81.0334	0.00
23/05/2018	GOVI On 02-August-18			GOVI	623.03	621.2860	623.0270	621.2860	472.00
23/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	173170	16	173170	16	0.00
23/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	173070	16	173070	16	0.00
23/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	173270	16	173270	16	0.00
23/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18			GOVI	634.19	632.4200	634.1880	632.4200	0.00
23/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	193020	21	193020	21	0.00
23/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	193220	21	193220	21	0.00
23/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	193120	21	193120	21	0.00
23/05/2018	GOVI On 07-February-19			GOVI	646.49	644.6940	646.4860	644.6940	0.00
23/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	200240	22	200240	22	0.00
23/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	200340	22	200340	22	0.00
23/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	200440	22	200440	22	0.00
23/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2018	IGOV On 02-August-18			Index Future	256.40	258.2950	256.4040	258.2950	884.00
23/05/2018	IGOV On 01-November-18			Index Future	261.04	262.9690	261.0440	262.9690	241.00
23/05/2018	IGOV On 07-February-19			Index Future	266.16	268.1280	266.1610	268.1280	0.00
23/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
23/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
23/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4900	100.4800	100.4900	0.00
23/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.48	99.5000	99.4800	99.5000	0.00
23/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.15	100.1900	100.1500	100.1900	0.00
23/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
23/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
23/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8700	98.8600	98.8700	0.00
23/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.23	99.2500	99.2300	99.2500	0.00
23/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.60	99.6400	99.6000	99.6400	0.00
23/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.96	100.0300	99.9600	100.0300	0.00
23/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.88	100.9600	100.8800	100.9600	0.00
23/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.60	98.7000	98.6000	98.7000	0.00
23/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.45	100.5600	100.4500	100.5600	0.00
23/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.97	96.1300	95.9700	96.1300	0.00
23/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.17	95.3400	95.1700	95.3400	0.00
23/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.33	94.5200	94.3300	94.5200	0.00
23/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.49	94.7000	94.4900	94.7000	0.00
23/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.67	96.9000	96.6700	96.9000	51.00
23/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.80	97.0400	96.8000	97.0400	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	IS05 On	21-June-22			Interest Rate Swap	97.99	98.2400	97.9900	98.2400	0.00
23/05/2018	IS05 On	20-September-22			Interest Rate Swap	100.19	100.4500	100.1900	100.4500	0.00
23/05/2018	IS05 On	20-December-22			Interest Rate Swap	101.44	101.7000	101.4400	101.7000	0.00
23/05/2018	IS05 On	22-March-23			Interest Rate Swap	96.53	96.8100	96.5300	96.8100	0.00
23/05/2018	IS05 On	20-June-23			Interest Rate Swap	100.85	101.1200	100.8500	101.1200	0.00
23/05/2018	IS10 On	17-December-25			Interest Rate Swap	94.51	94.8900	94.5100	94.8900	0.00
23/05/2018	IS10 On	16-March-26			Interest Rate Swap	91.49	91.8900	91.4900	91.8900	0.00
23/05/2018	IS10 On	15-June-26			Interest Rate Swap	90.20	90.6100	90.2000	90.6100	0.00
23/05/2018	IS10 On	21-September-26			Interest Rate Swap	92.33	92.7500	92.3300	92.7500	0.00
23/05/2018	IS10 On	21-December-26			Interest Rate Swap	96.09	96.5000	96.0900	96.5000	0.00
23/05/2018	IS10 On	15-March-27			Interest Rate Swap	94.62	95.0300	94.6200	95.0300	0.00
23/05/2018	IS10 On	21-June-27			Interest Rate Swap	96.67	97.0800	96.6700	97.0800	0.00
23/05/2018	IS10 On	20-September-27			Interest Rate Swap	100.37	100.7900	100.3700	100.7900	0.00
23/05/2018	IS10 On	20-December-27			Interest Rate Swap	100.70	101.1300	100.7000	101.1300	0.00
23/05/2018	IS10 On	22-March-28			Interest Rate Swap	95.90	96.3600	95.9000	96.3600	0.00
23/05/2018	IS10 On	20-June-28			Interest Rate Swap	101.34	101.8000	101.3400	101.8000	0.00
23/05/2018	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/05/2018	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/05/2018	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/05/2018	JBAF On	20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
23/05/2018	JBAF On	19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
23/05/2018	JBAF On	19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/05/2018	JBAF On	19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
23/05/2018	JBAF On	20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
23/05/2018	JBAF On	19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
23/05/2018	JBAF On	18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
23/05/2018	R023 On	02-August-18			Bond Future	7.90	102.6089	7.9009	102.6089	38,513.00
23/05/2018	R023 On	02-August-18	10.40	Call	Bond Future	8875	9	8875	9	0.00
23/05/2018	R023 On	02-August-18	10.41	Call	Bond Future	8908	9	8908	9	0.00
23/05/2018	R023 On	02-August-18	10.39	Call	Bond Future	8841	9	8841	9	0.00
23/05/2018	R023 On	02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R023 On	02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R023 On	02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R023 On	01-November-18			Bond Future	7.95	100.5211	7.9475	100.5211	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8934	9	8934	9	0.00
23/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8903	9	8903	9	0.00
23/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8871	9	8871	9	0.00
23/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
23/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
23/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
23/05/2018	R023 On 07-February-19			Bond Future	8.01	102.4713	8.0051	102.4713	0.00
23/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8252	8	8252	8	0.00
23/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8311	8	8311	8	0.00
23/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8282	8	8282	8	0.00
23/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	27	0	27	0	0.00
23/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	26	0	26	0	0.00
23/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	27	0	27	0	0.00
23/05/2018	R035 On 02-August-18			Bond Future	9.25	100.3136	9.2543	100.3136	66,709.00
23/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2781	3	2781	3	0.00
23/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2832	3	2832	3	0.00
23/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2883	3	2883	3	0.00
23/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1408	2	1408	2	0.00
23/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1379	2	1379	2	0.00
23/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1437	2	1437	2	0.00
23/05/2018	R035 On 01-November-18			Bond Future	9.31	97.6148	9.3142	97.6148	0.00
23/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1770	2	1770	2	0.00
23/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1740	2	1740	2	0.00
23/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1710	2	1710	2	0.00
23/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4920	5	4920	5	0.00
23/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4975	5	4975	5	0.00
23/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4866	5	4866	5	0.00
23/05/2018	R035 On 07-February-19			Bond Future	9.38	99.5085	9.3824	99.5085	0.00
23/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2572	2	2572	2	0.00
23/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2637	2	2637	2	0.00
23/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2605	2	2605	2	0.00
23/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5971	6	5971	6	0.00
23/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5920	6	5920	6	0.00
23/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6022	6	6022	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R186 On 02-August-18			Bond Future	8.54	112.5512	8.5437	112.5512	102,862.00
23/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1293	1	1293	1	0.00
23/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1201	1	1201	1	0.00
23/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	648	1	648	1	3,020.00
23/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1231	1	1231	1	0.00
23/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	20	0	20	0	3,020.00
23/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1171	1	1171	1	0.00
23/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1703	2	1703	2	0.00
23/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2529	3	2529	3	0.00
23/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6896	7	6896	7	0.00
23/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1636	2	1636	2	0.00
23/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1669	2	1669	2	0.00
23/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1570	2	1570	2	2,500.00
23/05/2018	R186 On 01-November-18			Bond Future	8.60	114.5678	8.6004	114.5678	0.00
23/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1789	2	1789	2	5,000.00
23/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1997	2	1997	2	0.00
23/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4317	4	4317	4	0.00
23/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	678	1	678	1	5,000.00
23/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2028	2	2028	2	0.00
23/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1966	2	1966	2	0.00
23/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2464	3	2464	3	0.00
23/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1054	1	1054	1	5,000.00
23/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4721	5	4721	5	0.00
23/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2401	3	2401	3	0.00
23/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2432	3	2432	3	0.00
23/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2659	3	2659	3	0.00
23/05/2018	R186 On 07-February-19			Bond Future	8.67	111.4852	8.6656	111.4852	0.00
23/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1645	2	1645	2	0.00
23/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1668	2	1668	2	0.00
23/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1692	2	1692	2	0.00
23/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4401	5	4401	5	0.00
23/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4478	5	4478	5	0.00
23/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4439	5	4439	5	0.00
23/05/2018	R197 On 02-August-18			Bond Future	301.77	303.4222	301.7660	303.4222	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R197 On 01-November-18			Bond Future	307.23	308.9122	307.2264	308.9122	0.00
23/05/2018	R197 On 07-February-19			Bond Future	305.89	307.6132	305.8915	307.6132	0.00
23/05/2018	R202 On 02-August-18			Bond Future	239.62	240.9879	239.6174	240.9879	22,452.00
23/05/2018	R202 On 01-November-18			Bond Future	243.95	245.3482	243.9532	245.3482	0.00
23/05/2018	R202 On 07-February-19			Bond Future	244.83	246.2522	244.8275	246.2522	0.00
23/05/2018	R204 On 02-August-18			Bond Future	6.39	101.5662	6.3949	101.5662	10,121.00
23/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	947	1	947	1	0.00
23/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	950	1	950	1	0.00
23/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	943	1	943	1	0.00
23/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R207 On 02-August-18			Bond Future	7.28	100.3308	7.2830	100.3308	20,943.00
23/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	14	0	14	0	0.00
23/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	17	0	17	0	0.00
23/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	16	0	16	0	0.00
23/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	598	1	598	1	0.00
23/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	574	1	574	1	0.00
23/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	586	1	586	1	0.00
23/05/2018	R207 On 01-November-18			Bond Future	7.28	102.1284	7.2771	102.1284	0.00
23/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	48	0	48	0	0.00
23/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	46	0	46	0	0.00
23/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	50	0	50	0	0.00
23/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	651	1	651	1	0.00
23/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	642	1	642	1	0.00
23/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	633	1	633	1	0.00
23/05/2018	R207 On 07-February-19			Bond Future	7.27	100.4647	7.2680	100.4647	0.00
23/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	53	0	53	0	0.00
23/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	51	0	51	0	0.00
23/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	49	0	49	0	0.00
23/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	711	1	711	1	0.00
23/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	718	1	718	1	0.00
23/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	704	1	704	1	0.00
23/05/2018	R208 On 02-August-18			Bond Future	7.53	100.4011	7.5331	100.4011	29,582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	58	0	58	0	0.00
23/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	51	0	51	0	0.00
23/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	55	0	55	0	0.00
23/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1001	1	1001	1	0.00
23/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	981	1	981	1	0.00
23/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1022	1	1022	1	0.00
23/05/2018	R208 On 01-November-18			Bond Future	7.56	98.8005	7.5649	98.8005	0.00
23/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	168	0	168	0	0.00
23/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	174	0	174	0	0.00
23/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	163	0	163	0	0.00
23/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1129	1	1129	1	0.00
23/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1161	1	1161	1	0.00
23/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1145	1	1145	1	0.00
23/05/2018	R208 On 07-February-19			Bond Future	7.61	100.7172	7.6066	100.7172	0.00
23/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	243	0	243	0	0.00
23/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	237	0	237	0	0.00
23/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	232	0	232	0	0.00
23/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1257	1	1257	1	0.00
23/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1284	1	1284	1	0.00
23/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1271	1	1271	1	0.00
23/05/2018	R209 On 02-August-18			Bond Future	9.27	75.9255	9.2661	75.9255	76,687.00
23/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6328	6	6328	6	0.00
23/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	521	0	521	0	0.00
23/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	782	1	782	1	5,000.00
23/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2333	2	2333	2	0.00
23/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9831	10	9831	10	0.00
23/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3391	3	3391	3	435.00
23/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	133	0	133	0	500.00
23/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7276	7	7276	7	0.00
23/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1491	1	1491	1	0.00
23/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7332	7	7332	7	0.00
23/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	116	0	116	0	5,000.00
23/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7387	7	7387	7	0.00
23/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	117	0	117	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	125	0	125	0	0.00
23/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	737	1	737	1	0.00
23/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	121	0	121	0	0.00
23/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6015	6	6015	6	0.00
23/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2945	3	2945	3	0.00
23/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	26	0	26	0	435.00
23/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1211	1	1211	1	5,000.00
23/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3631	4	3631	4	500.00
23/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5801	6	5801	6	0.00
23/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1880	2	1880	2	500.00
23/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	200	0	200	0	435.00
23/05/2018	R209 On 01-November-18			Bond Future	9.32	74.1381	9.3197	74.1381	0.00
23/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73550	73	73550	73	0.00
23/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73550	73	73550	73	0.00
23/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5553	5	5553	5	0.00
23/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5411	5	5411	5	0.00
23/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73550	73	73550	73	0.00
23/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2718	3	2718	3	0.00
23/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8360	8	8360	8	0.00
23/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5269	5	5269	5	0.00
23/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1196	1	1196	1	0.00
23/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	483	1	483	1	0.00
23/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1105	1	1105	1	5,850.00
23/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1150	1	1150	1	0.00
23/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2579	3	2579	3	0.00
23/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R209 On 07-February-19			Bond Future	9.38	75.5763	9.3793	75.5763	0.00
23/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2202	2	2202	2	0.00
23/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2230	2	2230	2	0.00
23/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2174	2	2174	2	0.00
23/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5163	5	5163	5	0.00
23/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5119	5	5119	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5076	5	5076	5	0.00
23/05/2018	R210 On 02-August-18			Bond Future	188.83	190.7228	188.8327	190.7228	2,159.00
23/05/2018	R210 On 01-November-18			Bond Future	189.75	191.6736	189.7494	191.6736	0.00
23/05/2018	R210 On 07-February-19			Bond Future	193.47	195.4322	193.4684	195.4322	0.00
23/05/2018	R212 On 02-August-18			Bond Future	154.67	155.2704	154.6701	155.2704	3,975.00
23/05/2018	R212 On 01-November-18			Bond Future	157.47	158.0797	157.4686	158.0797	0.00
23/05/2018	R212 On 07-February-19			Bond Future	158.40	159.0259	158.4012	159.0259	0.00
23/05/2018	R213 On 02-August-18			Bond Future	9.05	87.5625	9.0529	87.5625	30,583.00
23/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1642	2	1642	2	0.00
23/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1607	2	1607	2	0.00
23/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1572	1	1572	1	0.00
23/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1559	2	1559	2	0.00
23/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1591	2	1591	2	0.00
23/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1528	2	1528	2	0.00
23/05/2018	R213 On 01-November-18			Bond Future	9.11	85.5851	9.1114	85.5851	0.00
23/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1194	1	1194	1	0.00
23/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1172	1	1172	1	0.00
23/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1150	1	1150	1	0.00
23/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4259	4	4259	4	0.00
23/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4305	4	4305	4	0.00
23/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4213	4	4213	4	0.00
23/05/2018	R213 On 07-February-19			Bond Future	9.18	87.2455	9.1784	87.2455	0.00
23/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1833	2	1833	2	0.00
23/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1857	2	1857	2	0.00
23/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1882	2	1882	2	0.00
23/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5072	5	5072	5	0.00
23/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5029	5	5029	5	0.00
23/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5114	5	5114	5	0.00
23/05/2018	R214 On 02-August-18			Bond Future	9.42	75.4623	9.4209	75.4623	30,055.00
23/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	477	0	477	0	0.00
23/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	511	0	511	0	0.00
23/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	494	0	494	0	0.00
23/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4037	4	4037	4	0.00
23/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3976	4	3976	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4098	4	4098	4	0.00
23/05/2018	R214 On 01-November-18			Bond Future	9.48	73.5214	9.4758	73.5214	0.00
23/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1294	1	1294	1	0.00
23/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1318	1	1318	1	0.00
23/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1343	1	1343	1	0.00
23/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4887	5	4887	5	0.00
23/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4993	5	4993	5	0.00
23/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4940	5	4940	5	0.00
23/05/2018	R214 On 07-February-19			Bond Future	9.54	74.9477	9.5379	74.9477	0.00
23/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2107	2	2107	2	0.00
23/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2135	2	2135	2	0.00
23/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2079	2	2079	2	0.00
23/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5827	6	5827	6	0.00
23/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5778	6	5778	6	0.00
23/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5729	6	5729	6	0.00
23/05/2018	R248 On 02-August-18			Bond Future	9.45	96.6020	9.4463	96.6020	105,120.00
23/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	705	1	705	1	0.00
23/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	682	1	682	1	0.00
23/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	660	1	660	1	0.00
23/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5202	5	5202	5	0.00
23/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5280	6	5280	6	0.00
23/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5124	5	5124	5	0.00
23/05/2018	R248 On 01-November-18			Bond Future	9.50	93.8999	9.5016	93.8999	0.00
23/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1738	2	1738	2	0.00
23/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1802	2	1802	2	0.00
23/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1770	2	1770	2	0.00
23/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6393	7	6393	7	0.00
23/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6325	7	6325	7	0.00
23/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6461	7	6461	7	0.00
23/05/2018	R248 On 07-February-19			Bond Future	9.56	95.7215	9.5641	95.7215	0.00
23/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2749	3	2749	3	0.00
23/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2785	3	2785	3	0.00
23/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2713	3	2713	3	0.00
23/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7473	8	7473	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7599	8	7599	8	0.00
23/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7536	8	7536	8	0.00