



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 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
29/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	2025 On 02-August-18			Bond Future	133.67	133.8223	133.6714	133.8223	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
29/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2989	3	2989	3	0.00
29/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2999	3	2999	3	0.00
29/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2979	3	2979	3	0.00
29/05/2018	2025 On 01-November-18			Bond Future	136.09	136.2422	136.0892	136.2422	0.00
29/05/2018	2025 On 07-February-19			Bond Future	137.34	137.5007	137.3436	137.5007	0.00
29/05/2018	2029 On 02-August-18			Bond Future	102.09	102.2738	102.0891	102.2738	1,370.00
29/05/2018	2029 On 01-November-18			Bond Future	102.89	103.0737	102.8861	103.0737	0.00
29/05/2018	2029 On 07-February-19			Bond Future	104.90	105.0952	104.9030	105.0952	0.00
29/05/2018	2030 On 02-August-18			Bond Future	8.99	93.7648	8.9856	93.7648	41,311.00
29/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3631	4	3631	4	0.00
29/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	372	1	372	1	7,850.00
29/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1277	2	1277	2	7,850.00
29/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3838	4	3838	4	0.00
29/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3683	4	3683	4	0.00
29/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3580	4	3580	4	0.00
29/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	459	0	459	0	7,850.00
29/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	495	0	495	0	0.00
29/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	521	0	521	0	0.00
29/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1788	1	1788	1	0.00
29/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	508	0	508	0	0.00
29/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3651	3	3651	3	0.00
29/05/2018	2030 On 01-November-18			Bond Future	9.04	95.4432	9.0427	95.4432	0.00
29/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1131	1	1131	1	0.00
29/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1175	1	1175	1	0.00
29/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1153	1	1153	1	0.00
29/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4217	4	4217	4	0.00
29/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4264	4	4264	4	0.00
29/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4170	4	4170	4	0.00
29/05/2018	2030 On 07-February-19			Bond Future	9.11	93.2856	9.1077	93.2856	0.00
29/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1825	2	1825	2	0.00
29/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1850	2	1850	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
29/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1875	2	1875	2	0.00
29/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4980	5	4980	5	0.00
29/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5023	5	5023	5	0.00
29/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5066	5	5066	5	0.00
29/05/2018	2032 On 02-August-18			Bond Future	9.16	96.5265	9.1586	96.5265	32,591.00
29/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4217	5	4217	5	0.00
29/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4161	5	4161	5	0.00
29/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4105	5	4105	5	0.00
29/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	521	0	521	0	0.00
29/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	534	0	534	0	0.00
29/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	508	0	508	0	0.00
29/05/2018	2032 On 01-November-18			Bond Future	9.22	94.0994	9.2193	94.0994	0.00
29/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1293	2	1293	2	0.00
29/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1317	2	1317	2	0.00
29/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1269	1	1269	1	0.00
29/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4740	4	4740	4	0.00
29/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4689	4	4689	4	0.00
29/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4637	4	4637	4	0.00
29/05/2018	2032 On 07-February-19			Bond Future	9.29	95.9250	9.2873	95.9250	0.00
29/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2078	2	2078	2	0.00
29/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2051	2	2051	2	0.00
29/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2023	2	2023	2	0.00
29/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5522	5	5522	5	0.00
29/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5569	5	5569	5	0.00
29/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5475	5	5475	5	0.00
29/05/2018	2033 On 02-August-18			Bond Future	106.53	106.5186	106.5313	106.5186	6,151.00
29/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3399	3	3399	3	0.00
29/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3409	3	3409	3	0.00
29/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3389	3	3389	3	0.00
29/05/2018	2033 On 01-November-18			Bond Future	107.34	107.3239	107.3373	107.3239	0.00
29/05/2018	2033 On 07-February-19			Bond Future	109.44	109.4288	109.4414	109.4288	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
29/05/2018	2037 On 02-August-18			Bond Future	9.35	93.5474	9.3498	93.5474	55,631.00
29/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5245	6	5245	6	0.00
29/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5309	6	5309	6	0.00
29/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5372	6	5372	6	0.00
29/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	479	0	479	0	0.00
29/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	504	0	504	0	0.00
29/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	491	0	491	0	0.00
29/05/2018	2037 On 01-November-18			Bond Future	9.41	95.2219	9.4061	95.2219	0.00
29/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1710	2	1710	2	0.00
29/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1770	2	1770	2	0.00
29/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1740	2	1740	2	0.00
29/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4960	4	4960	4	0.00
29/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4905	4	4905	4	0.00
29/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5016	5	5016	5	0.00
29/05/2018	2037 On 07-February-19			Bond Future	9.47	92.8094	9.4696	92.8094	0.00
29/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2590	3	2590	3	0.00
29/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2623	3	2623	3	0.00
29/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2656	3	2656	3	0.00
29/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5945	5	5945	5	0.00
29/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6048	6	6048	6	0.00
29/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5996	6	5996	6	0.00
29/05/2018	2038 On 02-August-18			Bond Future	127.75	127.7299	127.7455	127.7299	8,997.00
29/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6785	7	6785	7	0.00
29/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6795	7	6795	7	0.00
29/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6805	7	6805	7	0.00
29/05/2018	2038 On 01-November-18			Bond Future	130.06	130.0395	130.0559	130.0395	0.00
29/05/2018	2038 On 07-February-19			Bond Future	131.02	130.9997	131.0154	130.9997	0.00
29/05/2018	2040 On 02-August-18			Bond Future	9.42	97.1455	9.4247	97.1455	22,514.00
29/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5818	7	5818	7	0.00
29/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5750	6	5750	6	0.00
29/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5682	6	5682	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
29/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	537	0	537	0	0.00
29/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	550	0	550	0	0.00
29/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	524	0	524	0	0.00
29/05/2018	2040 On 01-November-18			Bond Future	9.48	98.8844	9.4809	98.8844	0.00
29/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1858	2	1858	2	0.00
29/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1891	2	1891	2	0.00
29/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1923	2	1923	2	5,900.00
29/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	533	1	533	1	5,900.00
29/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1826	2	1826	2	0.00
29/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5535	5	5535	5	0.00
29/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9776	9	9776	9	0.00
29/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5354	5	5354	5	0.00
29/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5474	5	5474	5	0.00
29/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5414	5	5414	5	0.00
29/05/2018	2040 On 07-February-19			Bond Future	9.54	96.2923	9.5441	96.2923	0.00
29/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2784	3	2784	3	0.00
29/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2855	3	2855	3	0.00
29/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2819	3	2819	3	0.00
29/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6600	6	6600	6	0.00
29/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6657	6	6657	6	0.00
29/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6544	6	6544	6	0.00
29/05/2018	2044 On 02-August-18			Bond Future	9.47	94.1696	9.4684	94.1696	34,441.00
29/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5617	6	5617	6	0.00
29/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5753	7	5753	7	0.00
29/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5685	6	5685	6	0.00
29/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	600	0	600	0	0.00
29/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	586	0	586	0	0.00
29/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	614	0	614	0	0.00
29/05/2018	2044 On 01-November-18			Bond Future	9.52	95.8551	9.5230	95.8551	0.00
29/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1885	2	1885	2	0.00
29/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1918	2	1918	2	0.00
29/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1952	2	1952	2	0.00
29/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5536	5	5536	5	0.00
29/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5475	5	5475	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
29/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5598	5	5598	5	0.00
29/05/2018	2044 On 07-February-19			Bond Future	9.58	93.3296	9.5843	93.3296	0.00
29/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2944	3	2944	3	0.00
29/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2980	3	2980	3	0.00
29/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2907	3	2907	3	0.00
29/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6774	6	6774	6	0.00
29/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6716	6	6716	6	0.00
29/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6659	6	6659	6	0.00
29/05/2018	2046 On 02-August-18			Bond Future	120.57	120.5592	120.5743	120.5592	10,876.00
29/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	8196	8	8196	8	0.00
29/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	8216	8	8216	8	0.00
29/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	8206	8	8206	8	0.00
29/05/2018	2046 On 01-November-18			Bond Future	121.11	121.0900	121.1059	121.0900	0.00
29/05/2018	2046 On 07-February-19			Bond Future	123.48	123.4650	123.4800	123.4650	0.00
29/05/2018	2050 On 02-August-18			Bond Future	125.84	125.8234	125.8394	125.8234	9,567.00
29/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
29/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	11701	12	11701	12	0.00
29/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	11681	12	11681	12	0.00
29/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	11691	12	11691	12	0.00
29/05/2018	2050 On 01-November-18			Bond Future	128.12	128.0988	128.1156	128.0988	0.00
29/05/2018	2050 On 07-February-19			Bond Future	128.86	128.8395	128.8556	128.8395	0.00
29/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	AL37 On 02-August-18			Index Future	589.35	591.3170	589.3460	591.3170	0.00
29/05/2018	AL37 On 01-November-18			Index Future	599.90	601.9040	599.8980	601.9040	0.00
29/05/2018	AL37 On 07-February-19			Index Future	611.54	613.5870	611.5350	613.5870	0.00
29/05/2018	AL7T On 02-August-18			Index Future	687.97	691.5940	687.9670	691.5940	0.00
29/05/2018	AL7T On 01-November-18			Index Future	700.29	703.9770	700.2850	703.9770	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
29/05/2018	AL7T On 07-February-19			Index Future	713.87	717.6410	713.8690	717.6410	0.00
29/05/2018	ALBI On 02-August-18			Index Future	626.84	631.0650	626.8350	631.0650	878.00
29/05/2018	ALBI On 01-November-18			Index Future	638.06	642.3640	638.0590	642.3640	0.00
29/05/2018	ALBI On 07-February-19			Index Future	650.44	654.8320	650.4360	654.8320	0.00
29/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	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
29/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/05/2018	EL28 On 02-August-18			Bond Future	130.17	130.1481	130.1662	130.1481	0.00
29/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
29/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
29/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
29/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4774	5	4774	5	0.00
29/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4784	5	4784	5	0.00
29/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4764	5	4764	5	0.00
29/05/2018	ES33 On 02-August-18			Bond Future	10.63	80.2192	10.6345	80.2192	9,466.00
29/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3009	4	3009	4	0.00
29/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3067	4	3067	4	0.00
29/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3124	4	3124	4	0.00
29/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
29/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
29/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
29/05/2018	ES33 On 01-November-18			Bond Future	10.74	77.8669	10.7406	77.8669	0.00
29/05/2018	ES33 On 07-February-19			Bond Future	10.86	79.3775	10.8617	79.3775	0.00
29/05/2018	ES42 On 02-August-18			Bond Future	10.84	83.2669	10.8376	83.2669	7,957.00
29/05/2018	ES42 On 01-November-18			Bond Future	10.94	80.4976	10.9399	80.4976	0.00
29/05/2018	ES42 On 07-February-19			Bond Future	11.05	82.0590	11.0528	82.0590	0.00
29/05/2018	GOVI On 02-August-18			GOVI	622.84	627.2220	622.8360	627.2220	472.00
29/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	171260	22	171260	22	0.00
29/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	171160	22	171160	22	0.00
29/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	171360	22	171360	22	0.00
29/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 01-November-18			GOVI	633.99	638.4530	633.9890	638.4530	0.00
29/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
29/05/2018	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
29/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	195010	15	195010	15	0.00
29/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	195210	15	195210	15	0.00
29/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	195110	15	195110	15	0.00
29/05/2018	GOVI On 07-February-19			GOVI	646.29	650.8450	646.2860	650.8450	0.00
29/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
29/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	202240	16	202240	16	0.00
29/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	202340	16	202340	16	0.00
29/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	202440	16	202440	16	0.00
29/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/05/2018	IGOV On 02-August-18			Index Future	257.38	257.4040	257.3760	257.4040	861.00
29/05/2018	IGOV On 01-November-18			Index Future	262.03	262.0600	262.0320	262.0600	241.00
29/05/2018	IGOV On 07-February-19			Index Future	267.17	267.2010	267.1700	267.2010	0.00
29/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
29/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
29/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.4900	100.5000	100.4900	0.00
29/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.51	99.4900	99.5100	99.4900	0.00
29/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.20	100.1700	100.2000	100.1700	0.00
29/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
29/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
29/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8700	98.8800	98.8700	0.00
29/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2400	99.2500	99.2400	0.00
29/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.65	99.6200	99.6500	99.6200	0.00
29/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.04	100.0000	100.0400	100.0000	0.00
29/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.98	100.9300	100.9800	100.9300	0.00
29/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.72	98.6500	98.7200	98.6500	0.00
29/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.59	100.5000	100.5900	100.5000	0.00
29/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.14	96.0200	96.1400	96.0200	0.00
29/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.33	95.2000	95.3300	95.2000	0.00
29/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.50	94.3500	94.5000	94.3500	0.00
29/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.66	94.4900	94.6600	94.4900	0.00
29/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.84	96.6500	96.8400	96.6500	51.00
29/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.96	96.7500	96.9600	96.7500	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
29/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.15	97.9200	98.1500	97.9200	0.00
29/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.36	100.1000	100.3600	100.1000	0.00
29/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.61	101.3300	101.6100	101.3300	0.00
29/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.71	96.4100	96.7100	96.4100	0.00
29/05/2018	IS05 On 20-June-23			Interest Rate Swap	101.02	100.7100	101.0200	100.7100	0.00
29/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.68	94.2900	94.6800	94.2900	0.00
29/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.66	91.2600	91.6600	91.2600	0.00
29/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.37	89.9600	90.3700	89.9600	0.00
29/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.51	92.0900	92.5100	92.0900	0.00
29/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.28	95.8500	96.2800	95.8500	0.00
29/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.82	94.3700	94.8200	94.3700	0.00
29/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.87	96.4200	96.8700	96.4200	0.00
29/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.58	100.1200	100.5800	100.1200	0.00
29/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.92	100.4400	100.9200	100.4400	0.00
29/05/2018	IS10 On 22-March-28			Interest Rate Swap	96.13	95.6300	96.1300	95.6300	0.00
29/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.58	101.0800	101.5800	101.0800	0.00
29/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
29/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
29/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
29/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
29/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
29/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
29/05/2018	R023 On 02-August-18			Bond Future	7.95	102.9744	7.9463	102.9744	33,849.00
29/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8704	9	8704	9	0.00
29/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8738	9	8738	9	0.00
29/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8670	9	8670	9	0.00
29/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R023 On 01-November-18			Bond Future	8.00	100.8917	7.9963	100.8917	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
29/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8759	9	8759	9	0.00
29/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8728	9	8728	9	0.00
29/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8696	9	8696	9	0.00
29/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
29/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
29/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
29/05/2018	R023 On 07-February-19			Bond Future	8.06	102.8492	8.0577	102.8492	0.00
29/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8075	8	8075	8	0.00
29/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8135	8	8135	8	0.00
29/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8105	8	8105	8	0.00
29/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	28	0	28	0	0.00
29/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	27	0	27	0	0.00
29/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	28	0	28	0	0.00
29/05/2018	R035 On 02-August-18			Bond Future	9.26	101.3965	9.2620	101.3965	66,917.00
29/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2657	3	2657	3	0.00
29/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2708	3	2708	3	0.00
29/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2759	3	2759	3	0.00
29/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1347	1	1347	1	0.00
29/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1318	1	1318	1	0.00
29/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1377	1	1377	1	0.00
29/05/2018	R035 On 01-November-18			Bond Future	9.32	98.7157	9.3223	98.7157	0.00
29/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1694	2	1694	2	0.00
29/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1664	2	1664	2	0.00
29/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1635	2	1635	2	0.00
29/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4910	4	4910	4	0.00
29/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4966	4	4966	4	0.00
29/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4856	4	4856	4	0.00
29/05/2018	R035 On 07-February-19			Bond Future	9.39	100.6309	9.3908	100.6309	0.00
29/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2502	3	2502	3	0.00
29/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2567	3	2567	3	0.00
29/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2534	3	2534	3	0.00
29/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5967	5	5967	5	0.00
29/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5916	5	5916	5	0.00
29/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6018	6	6018	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
29/05/2018	R186 On 02-August-18			Bond Future	8.56	113.3302	8.5618	113.3302	102,782.00
29/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1178	1	1178	1	0.00
29/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1089	1	1089	1	0.00
29/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	564	1	564	1	3,020.00
29/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1118	1	1118	1	0.00
29/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	13	0	13	0	3,020.00
29/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1060	1	1060	1	0.00
29/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1707	1	1707	1	0.00
29/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2559	2	2559	2	0.00
29/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	7003	6	7003	6	0.00
29/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1637	1	1637	1	0.00
29/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1672	1	1672	1	0.00
29/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1570	1	1570	1	2,500.00
29/05/2018	R186 On 01-November-18			Bond Future	8.62	115.3590	8.6195	115.3590	0.00
29/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1696	2	1696	2	5,000.00
29/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1900	2	1900	2	0.00
29/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4195	5	4195	5	0.00
29/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	622	1	622	1	5,000.00
29/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	1930	2	1930	2	0.00
29/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1870	2	1870	2	0.00
29/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2485	2	2485	2	0.00
29/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1049	1	1049	1	5,000.00
29/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4783	4	4783	4	0.00
29/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2421	2	2421	2	0.00
29/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2453	2	2453	2	0.00
29/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2684	2	2684	2	0.00
29/05/2018	R186 On 07-February-19			Bond Future	8.69	112.2920	8.6856	112.2920	0.00
29/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1572	2	1572	2	0.00
29/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1595	2	1595	2	0.00
29/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1618	2	1618	2	0.00
29/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4447	4	4447	4	0.00
29/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4525	4	4525	4	0.00
29/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4486	4	4486	4	0.00
29/05/2018	R197 On 02-August-18			Bond Future	302.49	302.5988	302.4855	302.5988	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
29/05/2018	R197 On 01-November-18			Bond Future	307.96	308.0709	307.9569	308.0709	0.00
29/05/2018	R197 On 07-February-19			Bond Future	306.64	306.7563	306.6375	306.7563	0.00
29/05/2018	R202 On 02-August-18			Bond Future	241.20	241.1665	241.1954	241.1665	21,940.00
29/05/2018	R202 On 01-November-18			Bond Future	245.56	245.5278	245.5583	245.5278	0.00
29/05/2018	R202 On 07-February-19			Bond Future	246.46	246.4358	246.4648	246.4358	0.00
29/05/2018	R204 On 02-August-18			Bond Future	6.48	101.5781	6.4764	101.5781	10,121.00
29/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	917	1	917	1	0.00
29/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	920	1	920	1	0.00
29/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	913	1	913	1	0.00
29/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R207 On 02-August-18			Bond Future	7.37	100.4331	7.3673	100.4331	20,979.00
29/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	6	0	6	0	0.00
29/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	7	0	7	0	0.00
29/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	7	0	7	0	0.00
29/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	703	1	703	1	0.00
29/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	677	1	677	1	0.00
29/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	690	1	690	1	0.00
29/05/2018	R207 On 01-November-18			Bond Future	7.38	102.2310	7.3806	102.2310	0.00
29/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	30	0	30	0	0.00
29/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	29	0	29	0	0.00
29/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	32	0	32	0	0.00
29/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	750	1	750	1	0.00
29/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	740	1	740	1	0.00
29/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	731	1	731	1	0.00
29/05/2018	R207 On 07-February-19			Bond Future	7.40	100.5695	7.4025	100.5695	0.00
29/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	35	0	35	0	0.00
29/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	34	0	34	0	0.00
29/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	33	0	33	0	0.00
29/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	812	1	812	1	0.00
29/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	820	1	820	1	0.00
29/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	804	1	804	1	0.00
29/05/2018	R208 On 02-August-18			Bond Future	7.61	100.5700	7.6126	100.5700	29,508.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	31	0	31	0	0.00
29/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	27	0	27	0	0.00
29/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	29	0	29	0	0.00
29/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1161	1	1161	1	0.00
29/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1140	1	1140	1	0.00
29/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1182	1	1182	1	0.00
29/05/2018	R208 On 01-November-18			Bond Future	7.65	98.9708	7.6539	98.9708	0.00
29/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	123	0	123	0	0.00
29/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	128	0	128	0	0.00
29/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	118	0	118	0	0.00
29/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1272	1	1272	1	0.00
29/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1307	1	1307	1	0.00
29/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1289	1	1289	1	0.00
29/05/2018	R208 On 07-February-19			Bond Future	7.71	100.8910	7.7076	100.8910	0.00
29/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	191	0	191	0	0.00
29/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	186	0	186	0	0.00
29/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	181	0	181	0	0.00
29/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1398	1	1398	1	0.00
29/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1427	1	1427	1	0.00
29/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1413	1	1413	1	0.00
29/05/2018	R209 On 02-August-18			Bond Future	9.27	76.8722	9.2689	76.8722	76,687.00
29/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6279	7	6279	7	0.00
29/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	465	1	465	1	0.00
29/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	715	1	715	1	5,000.00
29/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2249	3	2249	3	0.00
29/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9805	10	9805	10	0.00
29/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3314	4	3314	4	435.00
29/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	109	0	109	0	500.00
29/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7234	8	7234	8	0.00
29/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1409	2	1409	2	0.00
29/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	93	0	93	0	5,000.00
29/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7290	8	7290	8	0.00
29/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7346	8	7346	8	0.00
29/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	96	0	96	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
29/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	102	0	102	0	0.00
29/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	679	1	679	1	0.00
29/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	99	0	99	0	0.00
29/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6012	5	6012	5	0.00
29/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2897	2	2897	2	0.00
29/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	19	0	19	0	435.00
29/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1147	1	1147	1	5,000.00
29/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3594	3	3594	3	500.00
29/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5796	5	5796	5	0.00
29/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1818	1	1818	1	500.00
29/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	170	0	170	0	435.00
29/05/2018	R209 On 01-November-18			Bond Future	9.32	75.1006	9.3227	75.1006	0.00
29/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73529	74	73529	74	0.00
29/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5496	6	5496	6	0.00
29/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5352	6	5352	6	0.00
29/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73529	74	73529	74	0.00
29/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73529	74	73529	74	0.00
29/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2658	3	2658	3	0.00
29/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8313	9	8313	9	0.00
29/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5210	6	5210	6	0.00
29/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1158	1	1158	1	0.00
29/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	457	0	457	0	0.00
29/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1068	1	1068	1	5,850.00
29/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1112	1	1112	1	0.00
29/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2540	2	2540	2	0.00
29/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/05/2018	R209 On 07-February-19			Bond Future	9.38	76.5576	9.3824	76.5576	0.00
29/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2156	2	2156	2	0.00
29/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2183	2	2183	2	0.00
29/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2128	2	2128	2	0.00
29/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5138	5	5138	5	0.00
29/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5094	5	5094	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
29/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5050	5	5050	5	0.00
29/05/2018	R210 On 02-August-18			Bond Future	189.41	189.3878	189.4103	189.3878	2,159.00
29/05/2018	R210 On 01-November-18			Bond Future	190.34	190.3124	190.3360	190.3124	0.00
29/05/2018	R210 On 07-February-19			Bond Future	194.07	194.0449	194.0672	194.0449	0.00
29/05/2018	R212 On 02-August-18			Bond Future	154.90	154.8299	154.9010	154.8299	4,575.00
29/05/2018	R212 On 01-November-18			Bond Future	157.70	157.6297	157.7028	157.6297	0.00
29/05/2018	R212 On 07-February-19			Bond Future	158.64	158.5674	158.6405	158.5674	0.00
29/05/2018	R213 On 02-August-18			Bond Future	9.07	88.3019	9.0658	88.3019	30,574.00
29/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1529	2	1529	2	0.00
29/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1495	2	1495	2	0.00
29/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1461	2	1461	2	0.00
29/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1533	1	1533	1	0.00
29/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1566	1	1566	1	0.00
29/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1501	1	1501	1	0.00
29/05/2018	R213 On 01-November-18			Bond Future	9.12	86.3365	9.1249	86.3365	0.00
29/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1127	1	1127	1	0.00
29/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1105	1	1105	1	0.00
29/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1084	1	1084	1	0.00
29/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4280	4	4280	4	0.00
29/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4328	4	4328	4	0.00
29/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4234	4	4234	4	0.00
29/05/2018	R213 On 07-February-19			Bond Future	9.19	88.0116	9.1924	88.0116	0.00
29/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1767	2	1767	2	0.00
29/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1791	2	1791	2	0.00
29/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1816	2	1816	2	0.00
29/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5095	5	5095	5	0.00
29/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5052	5	5052	5	0.00
29/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5138	5	5138	5	0.00
29/05/2018	R214 On 02-August-18			Bond Future	9.41	76.4548	9.4135	76.4548	30,809.00
29/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	437	1	437	1	0.00
29/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	470	1	470	1	0.00
29/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	453	1	453	1	0.00
29/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3942	3	3942	3	0.00
29/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3881	3	3881	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4004	3	4004	3	0.00
29/05/2018	R214 On 01-November-18			Bond Future	9.47	74.5306	9.4684	74.5306	0.00
29/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1266	2	1266	2	0.00
29/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1291	2	1291	2	0.00
29/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1315	2	1315	2	0.00
29/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4805	4	4805	4	0.00
29/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4912	4	4912	4	0.00
29/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4858	4	4858	4	0.00
29/05/2018	R214 On 07-February-19			Bond Future	9.53	75.9767	9.5301	75.9767	0.00
29/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2088	2	2088	2	0.00
29/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2116	2	2116	2	0.00
29/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2060	2	2060	2	0.00
29/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5753	5	5753	5	0.00
29/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5704	5	5704	5	0.00
29/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5655	5	5655	5	0.00
29/05/2018	R248 On 02-August-18			Bond Future	9.44	97.8782	9.4388	97.8782	99,820.00
29/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	649	1	649	1	0.00
29/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	627	1	627	1	0.00
29/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	605	1	605	1	0.00
29/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5077	4	5077	4	0.00
29/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5157	4	5157	4	0.00
29/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4999	4	4999	4	0.00
29/05/2018	R248 On 01-November-18			Bond Future	9.49	95.1976	9.4940	95.1976	0.00
29/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1701	2	1701	2	0.00
29/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1765	2	1765	2	0.00
29/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1733	2	1733	2	0.00
29/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6286	6	6286	6	0.00
29/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6218	6	6218	6	0.00
29/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6355	6	6355	6	0.00
29/05/2018	R248 On 07-February-19			Bond Future	9.56	97.0446	9.5563	97.0446	0.00
29/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2724	3	2724	3	0.00
29/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2760	3	2760	3	0.00
29/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2688	3	2688	3	0.00
29/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7377	7	7377	7	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
29/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7503	7	7503	7	0.00
29/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7440	7	7440	7	0.00