



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 June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	2025 On 02-August-18			Bond Future	131.43	131.5055	131.4257	131.5055	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
26/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	5234	5	5234	5	0.00
26/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	5244	5	5244	5	0.00
26/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	5224	5	5224	5	0.00
26/06/2018	2025 On 01-November-18			Bond Future	133.80	133.8813	133.8002	133.8813	0.00
26/06/2018	2025 On 07-February-19			Bond Future	135.01	135.0901	135.0064	135.0901	0.00
26/06/2018	2029 On 02-August-18			Bond Future	100.74	100.7405	100.7413	100.7405	1,370.00
26/06/2018	2029 On 01-November-18			Bond Future	101.51	101.5110	101.5118	101.5110	0.00
26/06/2018	2029 On 07-February-19			Bond Future	103.50	103.4992	103.4993	103.4992	0.00
26/06/2018	2030 On 02-August-18			Bond Future	9.33	90.7799	9.3269	90.7799	50,008.00
26/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1759	2	1759	2	0.00
26/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	41	0	41	0	7,850.00
26/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	303	0	303	0	7,850.00
26/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1922	2	1922	2	0.00
26/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1800	2	1800	2	0.00
26/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1720	2	1720	2	0.00
26/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	804	1	804	1	7,850.00
26/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	874	1	874	1	0.00
26/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	922	1	922	1	0.00
26/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3075	3	3075	3	0.00
26/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	898	1	898	1	0.00
26/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5582	6	5582	6	0.00
26/06/2018	2030 On 01-November-18			Bond Future	9.40	92.4005	9.3969	92.4005	0.00
26/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	463	0	463	0	0.00
26/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	485	0	485	0	0.00
26/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	474	0	474	0	0.00
26/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5844	6	5844	6	0.00
26/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	5903	6	5903	6	0.00
26/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5786	6	5786	6	0.00
26/06/2018	2030 On 07-February-19			Bond Future	9.48	90.1830	9.4762	90.1830	0.00
26/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1040	1	1040	1	0.00
26/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1055	1	1055	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1070	1	1070	1	0.00
26/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6527	7	6527	7	0.00
26/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6580	7	6580	7	0.00
26/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6633	7	6633	7	0.00
26/06/2018	2032 On 02-August-18			Bond Future	9.50	93.2494	9.5005	93.2494	34,986.00
26/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2127	2	2127	2	0.00
26/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2082	2	2082	2	0.00
26/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	2038	2	2038	2	0.00
26/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	899	1	899	1	0.00
26/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	924	1	924	1	0.00
26/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	875	1	875	1	0.00
26/06/2018	2032 On 01-November-18			Bond Future	9.57	90.7592	9.5736	90.7592	0.00
26/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	504	0	504	0	0.00
26/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	518	0	518	0	0.00
26/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	490	0	490	0	0.00
26/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6467	7	6467	7	0.00
26/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6405	7	6405	7	0.00
26/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6344	7	6344	7	0.00
26/06/2018	2032 On 07-February-19			Bond Future	9.65	92.5191	9.6549	92.5191	0.00
26/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1269	1	1269	1	0.00
26/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1252	1	1252	1	0.00
26/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1235	1	1235	1	0.00
26/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7278	7	7278	7	0.00
26/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7336	7	7336	7	0.00
26/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7221	7	7221	7	0.00
26/06/2018	2033 On 02-August-18			Bond Future	103.39	103.5187	103.3908	103.5187	11,821.00
26/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6539	6	6539	6	0.00
26/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6549	6	6549	6	0.00
26/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6529	6	6529	6	0.00
26/06/2018	2033 On 01-November-18			Bond Future	104.14	104.2680	104.1378	104.2680	0.00
26/06/2018	2033 On 07-February-19			Bond Future	106.18	106.3102	106.1766	106.3102	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
26/06/2018	2037 On 02-August-18			Bond Future	9.67	90.1216	9.6654	90.1216	56,155.00
26/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2909	3	2909	3	0.00
26/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2965	3	2965	3	0.00
26/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	3020	3	3020	3	0.00
26/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	668	1	668	1	0.00
26/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	709	1	709	1	0.00
26/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	688	1	688	1	0.00
26/06/2018	2037 On 01-November-18			Bond Future	9.73	91.7305	9.7319	91.7305	0.00
26/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	680	1	680	1	0.00
26/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	717	1	717	1	0.00
26/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	699	1	699	1	0.00
26/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6510	7	6510	7	0.00
26/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6443	7	6443	7	0.00
26/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6577	7	6577	7	0.00
26/06/2018	2037 On 07-February-19			Bond Future	9.81	89.2493	9.8065	89.2493	0.00
26/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1590	2	1590	2	0.00
26/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1615	2	1615	2	0.00
26/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1640	2	1640	2	0.00
26/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7570	8	7570	8	0.00
26/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7690	8	7690	8	0.00
26/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7630	8	7630	8	0.00
26/06/2018	2038 On 02-August-18			Bond Future	123.75	123.7463	123.7475	123.7463	9,115.00
26/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10783	11	10783	11	0.00
26/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10793	11	10793	11	0.00
26/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10803	11	10803	11	0.00
26/06/2018	2038 On 01-November-18			Bond Future	125.98	125.9819	125.9834	125.9819	0.00
26/06/2018	2038 On 07-February-19			Bond Future	126.86	126.8592	126.8598	126.8592	0.00
26/06/2018	2040 On 02-August-18			Bond Future	9.73	93.5460	9.7250	93.5460	22,929.00
26/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3369	3	3369	3	0.00
26/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3309	3	3309	3	0.00
26/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3249	3	3249	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
26/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	699	1	699	1	0.00
26/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	720	1	720	1	0.00
26/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	679	1	679	1	0.00
26/06/2018	2040 On 01-November-18			Bond Future	9.79	95.2160	9.7908	95.2160	0.00
26/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	1027	1	1027	1	3,540.00
26/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	758	1	758	1	0.00
26/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3155	3	3155	3	3,540.00
26/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	779	1	779	1	0.00
26/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	800	1	800	1	2,950.00
26/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	157	0	157	0	2,950.00
26/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	739	1	739	1	0.00
26/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7102	7	7102	7	0.00
26/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12054	12	12054	12	0.00
26/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6885	7	6885	7	0.00
26/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	6956	7	6956	7	0.00
26/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7029	7	7029	7	0.00
26/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3078	3	3078	3	0.00
26/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6192	6	6192	6	0.00
26/06/2018	2040 On 07-February-19			Bond Future	9.86	92.5518	9.8645	92.5518	0.00
26/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1677	2	1677	2	0.00
26/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1723	2	1723	2	0.00
26/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1700	2	1700	2	0.00
26/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8188	8	8188	8	0.00
26/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8257	8	8257	8	0.00
26/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8119	8	8119	8	0.00
26/06/2018	2044 On 02-August-18			Bond Future	9.75	90.6413	9.7489	90.6413	36,310.00
26/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3274	3	3274	3	0.00
26/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3395	3	3395	3	0.00
26/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3334	3	3334	3	0.00
26/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	721	1	721	1	0.00
26/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	700	1	700	1	0.00
26/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	742	1	742	1	0.00
26/06/2018	2044 On 01-November-18			Bond Future	9.81	92.2594	9.8123	92.2594	0.00
26/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	812	1	812	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	833	1	833	1	0.00
26/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	855	1	855	1	0.00
26/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	6971	7	6971	7	0.00
26/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	6898	7	6898	7	0.00
26/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7044	7	7044	7	0.00
26/06/2018	2044 On 07-February-19			Bond Future	9.88	89.6632	9.8831	89.6632	0.00
26/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1796	2	1796	2	0.00
26/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1821	2	1821	2	0.00
26/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1772	2	1772	2	0.00
26/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8209	8	8209	8	0.00
26/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8139	8	8139	8	0.00
26/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8069	8	8069	8	0.00
26/06/2018	2046 On 02-August-18			Bond Future	117.84	117.7201	117.8351	117.7201	11,876.00
26/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	10935	11	10935	11	0.00
26/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	10955	11	10955	11	0.00
26/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	10945	11	10945	11	0.00
26/06/2018	2046 On 01-November-18			Bond Future	118.32	118.1976	118.3150	118.1976	0.00
26/06/2018	2046 On 07-February-19			Bond Future	120.63	120.5127	120.6314	120.5127	0.00
26/06/2018	2050 On 02-August-18			Bond Future	122.40	122.3992	122.4010	122.3992	9,701.00
26/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
26/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15139	15	15139	15	0.00
26/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15119	15	15119	15	0.00
26/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15129	15	15129	15	0.00
26/06/2018	2050 On 01-November-18			Bond Future	124.61	124.6105	124.6123	124.6105	0.00
26/06/2018	2050 On 07-February-19			Bond Future	125.28	125.2799	125.2807	125.2799	0.00
26/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	AL37 On 02-August-18			Index Future	582.82	582.3770	582.8190	582.3770	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
26/06/2018	AL37 On 01-November-18			Index Future	593.23	592.7760	593.2260	592.7760	0.00
26/06/2018	AL37 On 07-February-19			Index Future	604.73	604.2750	604.7270	604.2750	0.00
26/06/2018	AL7T On 02-August-18			Index Future	674.58	673.7250	674.5750	673.7250	0.00
26/06/2018	AL7T On 01-November-18			Index Future	686.62	685.7550	686.6210	685.7550	0.00
26/06/2018	AL7T On 07-February-19			Index Future	699.93	699.0570	699.9330	699.0570	0.00
26/06/2018	ALBI On 02-August-18			Index Future	613.01	612.2010	613.0060	612.2010	859.00
26/06/2018	ALBI On 01-November-18			Index Future	623.95	623.1320	623.9530	623.1320	0.00
26/06/2018	ALBI On 07-February-19			Index Future	636.05	635.2200	636.0490	635.2200	0.00
26/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C226 On 25-January-23			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
26/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2018	EL28 On 02-August-18			Bond Future	129.03	129.0281	129.0314	129.0281	0.00
26/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5909	6	5909	6	0.00
26/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5919	6	5919	6	0.00
26/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5899	6	5899	6	0.00
26/06/2018	ES33 On 02-August-18			Bond Future	10.93	77.7280	10.9282	77.7280	9,466.00
26/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1239	1	1239	1	0.00
26/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1297	1	1297	1	0.00
26/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1354	1	1354	1	0.00
26/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
26/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
26/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
26/06/2018	ES33 On 01-November-18			Bond Future	11.05	75.3273	11.0453	75.3273	0.00
26/06/2018	ES33 On 07-February-19			Bond Future	11.18	76.7880	11.1786	76.7880	0.00
26/06/2018	ES42 On 02-August-18			Bond Future	11.12	80.5119	11.1168	80.5119	7,957.00
26/06/2018	ES42 On 01-November-18			Bond Future	11.23	77.6893	11.2297	77.6893	0.00
26/06/2018	ES42 On 07-February-19			Bond Future	11.35	79.1956	11.3537	79.1956	0.00
26/06/2018	GOVI On 02-August-18			GOVI	608.25	607.3620	608.2460	607.3620	476.00
26/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	25360	2	25360	2	0.00
26/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	25260	2	25260	2	0.00
26/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	25460	2	25460	2	0.00
26/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2018	GOVI On 01-November-18			GOVI	619.11	618.2070	619.1080	618.2070	0.00
26/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	343820	35	343820	35	0.00
26/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	344020	35	344020	35	0.00
26/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	343920	35	343920	35	0.00
26/06/2018	GOVI On 07-February-19			GOVI	631.11	630.1990	631.1100	630.1990	0.00
26/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
26/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	354000	36	354000	36	0.00
26/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	354100	36	354100	36	0.00
26/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	354200	36	354200	36	0.00
26/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2018	IGOV On 02-August-18			Index Future	252.74	252.7110	252.7430	252.7110	852.00
26/06/2018	IGOV On 01-November-18			Index Future	257.31	257.2770	257.3100	257.2770	227.00
26/06/2018	IGOV On 07-February-19			Index Future	262.35	262.3180	262.3490	262.3180	0.00
26/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
26/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
26/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
26/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
26/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9300	99.9300	99.9300	0.00
26/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
26/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9000	98.9100	98.9000	0.00
26/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3100	99.3200	99.3100	0.00
26/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
26/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
26/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.95	102.9400	102.9500	102.9400	0.00
26/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0500	99.0500	99.0500	0.00
26/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7000	102.7100	102.7000	0.00
26/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	99.8000	99.8100	99.8000	0.00
26/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.70	96.6900	96.7000	96.6900	0.00
26/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.97	95.9700	95.9700	95.9700	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
26/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.20	95.2100	95.2000	95.2100	0.00
26/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.42	95.4400	95.4200	95.4400	0.00
26/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.66	97.6800	97.6600	97.6800	51.00
26/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.82	97.8500	97.8200	97.8500	0.00
26/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.07	99.1000	99.0700	99.1000	0.00
26/06/2018	IS05 On 20-September-22			Interest Rate Swap	103.02	103.0500	103.0200	103.0500	0.00
26/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.32	104.3500	104.3200	104.3500	0.00
26/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.79	97.8300	97.7900	97.8300	0.00
26/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.85	103.8800	103.8500	103.8800	0.00
26/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.42	99.4600	99.4200	99.4600	0.00
26/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.48	96.5400	96.4800	96.5400	0.00
26/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.52	93.6000	93.5200	93.6000	0.00
26/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.29	92.3900	92.2900	92.3900	0.00
26/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.46	94.5600	94.4600	94.5600	0.00
26/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.23	98.3300	98.2300	98.3300	0.00
26/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.81	96.9200	96.8100	96.9200	0.00
26/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.89	98.9900	98.8900	98.9900	0.00
26/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.30	104.4100	104.3000	104.4100	0.00
26/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.67	104.7800	104.6700	104.7800	0.00
26/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.27	98.3800	98.2700	98.3800	0.00
26/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.40	105.5100	105.4000	105.5100	0.00
26/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.05	99.1600	99.0500	99.1600	0.00
26/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
26/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
26/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
26/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
26/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
26/06/2018	R023 On 02-August-18			Bond Future	8.27	101.3656	8.2675	101.3656	41,452.00
26/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7508	7	7508	7	0.00
26/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7541	7	7541	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
26/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7474	7	7474	7	0.00
26/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R023 On 01-November-18			Bond Future	8.34	99.2493	8.3411	99.2493	0.00
26/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7545	7	7545	7	0.00
26/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7514	7	7514	7	0.00
26/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7482	7	7482	7	0.00
26/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	10	0	10	0	0.00
26/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	10	0	10	0	0.00
26/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	10	0	10	0	0.00
26/06/2018	R023 On 07-February-19			Bond Future	8.43	101.1741	8.4303	101.1741	0.00
26/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6946	7	6946	7	0.00
26/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7002	7	7002	7	0.00
26/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6974	7	6974	7	0.00
26/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	144	0	144	0	0.00
26/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	142	0	142	0	0.00
26/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	146	0	146	0	0.00
26/06/2018	R035 On 02-August-18			Bond Future	9.60	97.7327	9.6044	97.7327	68,489.00
26/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	907	1	907	1	0.00
26/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	937	1	937	1	0.00
26/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	968	1	968	1	0.00
26/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2320	2	2320	2	0.00
26/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2271	2	2271	2	0.00
26/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2370	2	2370	2	0.00
26/06/2018	R035 On 01-November-18			Bond Future	9.68	94.9816	9.6763	94.9816	0.00
26/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	647	1	647	1	0.00
26/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	633	1	633	1	0.00
26/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	619	1	619	1	0.00
26/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6676	7	6676	7	0.00
26/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6747	7	6747	7	0.00
26/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6606	7	6606	7	0.00
26/06/2018	R035 On 07-February-19			Bond Future	9.76	96.8235	9.7577	96.8235	0.00
26/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1463	1	1463	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1504	1	1504	1	0.00
26/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1483	1	1483	1	0.00
26/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7768	8	7768	8	0.00
26/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7705	8	7705	8	0.00
26/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7832	8	7832	8	0.00
26/06/2018	R186 On 02-August-18			Bond Future	8.91	110.4361	8.9106	110.4361	110,787.00
26/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	251	0	251	0	0.00
26/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	220	0	220	0	0.00
26/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	76	0	76	0	3,020.00
26/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	230	0	230	0	0.00
26/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	676	1	676	1	5,000.00
26/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	211	0	211	0	0.00
26/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
26/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3035	3	3035	3	0.00
26/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1672	2	1672	2	0.00
26/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4249	4	4249	4	0.00
26/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9168	9	9168	9	0.00
26/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	2927	3	2927	3	0.00
26/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	2981	3	2981	3	0.00
26/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	2820	3	2820	3	0.00
26/06/2018	R186 On 01-November-18			Bond Future	8.99	112.4077	8.9852	112.4077	0.00
26/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	797	1	797	1	5,000.00
26/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	927	1	927	1	0.00
26/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2613	3	2613	3	0.00
26/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	241	0	241	0	5,000.00
26/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	946	1	946	1	0.00
26/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	907	1	907	1	0.00
26/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3744	4	3744	4	0.00
26/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1690	2	1690	2	5,000.00
26/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6623	7	6623	7	0.00
26/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3660	4	3660	4	0.00
26/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3702	4	3702	4	0.00
26/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4008	4	4008	4	0.00
26/06/2018	R186 On 07-February-19			Bond Future	9.07	109.2825	9.0699	109.2825	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
26/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	796	1	796	1	0.00
26/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	809	1	809	1	0.00
26/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	822	1	822	1	0.00
26/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	5917	6	5917	6	0.00
26/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6015	6	6015	6	0.00
26/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	5966	6	5966	6	0.00
26/06/2018	R197 On 02-August-18			Bond Future	298.99	298.8488	298.9910	298.8488	2,388.00
26/06/2018	R197 On 01-November-18			Bond Future	304.39	304.2480	304.3933	304.2480	0.00
26/06/2018	R197 On 07-February-19			Bond Future	303.00	302.8508	302.9964	302.8508	0.00
26/06/2018	R202 On 02-August-18			Bond Future	236.03	236.0305	236.0328	236.0305	22,040.00
26/06/2018	R202 On 01-November-18			Bond Future	240.30	240.2951	240.2973	240.2951	0.00
26/06/2018	R202 On 07-February-19			Bond Future	241.09	241.0943	241.0948	241.0943	0.00
26/06/2018	R204 On 02-August-18			Bond Future	6.60	101.4979	6.6006	101.4979	10,270.00
26/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	871	1	871	1	0.00
26/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	874	1	874	1	0.00
26/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	867	1	867	1	0.00
26/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R207 On 02-August-18			Bond Future	7.62	99.9421	7.6201	99.9421	21,409.00
26/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	5	0	5	0	0.00
26/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	5	0	5	0	0.00
26/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	5	0	5	0	0.00
26/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1039	1	1039	1	0.00
26/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1012	1	1012	1	0.00
26/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1026	1	1026	1	0.00
26/06/2018	R207 On 01-November-18			Bond Future	7.69	101.7264	7.6928	101.7264	0.00
26/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	16	0	16	0	0.00
26/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	15	0	15	0	0.00
26/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	16	0	0.00
26/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1086	1	1086	1	0.00
26/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1075	1	1075	1	0.00
26/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1064	1	1064	1	0.00
26/06/2018	R207 On 07-February-19			Bond Future	7.81	100.0542	7.8104	100.0542	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
26/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
26/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	8	0	0.00
26/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	8	0	0.00
26/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1143	1	1143	1	0.00
26/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1151	1	1151	1	0.00
26/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1134	1	1134	1	0.00
26/06/2018	R208 On 02-August-18			Bond Future	7.89	99.6664	7.8885	99.6664	29,486.00
26/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	16	0	16	0	0.00
26/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	14	0	14	0	0.00
26/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	15	0	15	0	0.00
26/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1787	2	1787	2	0.00
26/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1764	2	1764	2	0.00
26/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1810	2	1810	2	0.00
26/06/2018	R208 On 01-November-18			Bond Future	7.96	98.0462	7.9636	98.0462	0.00
26/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	58	0	58	0	0.00
26/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	60	0	60	0	0.00
26/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	56	0	56	0	0.00
26/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1861	2	1861	2	0.00
26/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1900	2	1900	2	0.00
26/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1881	2	1881	2	0.00
26/06/2018	R208 On 07-February-19			Bond Future	8.06	99.9475	8.0602	99.9475	0.00
26/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	102	0	102	0	0.00
26/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	100	0	100	0	0.00
26/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	97	0	97	0	0.00
26/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1979	2	1979	2	0.00
26/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2013	2	2013	2	0.00
26/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1996	2	1996	2	0.00
26/06/2018	R209 On 02-August-18			Bond Future	9.58	73.9775	9.5767	73.9775	125,494.00
26/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4239	4	4239	4	0.00
26/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	127	0	127	0	5,000.00
26/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	870	1	870	1	0.00
26/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7726	8	7726	8	0.00
26/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	66	0	66	0	0.00
26/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1619	2	1619	2	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5172	5	5172	5	0.00
26/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	8	0	8	0	500.00
26/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	397	0	397	0	0.00
26/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5228	5	5228	5	0.00
26/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	7	0	7	0	5,000.00
26/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5283	5	5283	5	0.00
26/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	117	0	117	0	0.00
26/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	125	0	125	0	0.00
26/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1070	1	1070	1	0.00
26/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	121	0	121	0	0.00
26/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8010	8	8010	8	0.00
26/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4394	5	4394	5	0.00
26/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5279	5	5279	5	500.00
26/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7780	8	7780	8	0.00
26/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2890	3	2890	3	500.00
26/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	24	0	24	0	435.00
26/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1853	2	1853	2	5,000.00
26/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	214	0	214	0	435.00
26/06/2018	R209 On 01-November-18			Bond Future	9.64	72.1504	9.6401	72.1504	0.00
26/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71404	71	71404	71	0.00
26/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	571	1	571	1	2,000.00
26/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71404	71	71404	71	0.00
26/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3793	4	3793	4	0.00
26/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3669	4	3669	4	0.00
26/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2419	2	2419	2	2,000.00
26/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71404	71	71404	71	0.00
26/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1479	1	1479	1	0.00
26/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3710	4	3710	4	0.00
26/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6400	6	6400	6	0.00
26/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3547	3	3547	3	0.00
26/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1621	2	1621	2	0.00
26/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	670	1	670	1	0.00
26/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1490	2	1490	2	5,850.00
26/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1555	2	1555	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
26/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2419	2	2419	2	0.00
26/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1533	2	1533	2	2,000.00
26/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3486	4	3486	4	0.00
26/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5746	6	5746	6	0.00
26/06/2018	R209 On 07-February-19			Bond Future	9.71	73.5496	9.7101	73.5496	0.00
26/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1313	1	1313	1	0.00
26/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1331	1	1331	1	0.00
26/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1296	1	1296	1	0.00
26/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6473	7	6473	7	0.00
26/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6419	7	6419	7	0.00
26/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6366	6	6366	6	0.00
26/06/2018	R210 On 02-August-18			Bond Future	187.66	187.6549	187.6560	187.6549	2,179.00
26/06/2018	R210 On 01-November-18			Bond Future	188.55	188.5452	188.5464	188.5452	0.00
26/06/2018	R210 On 07-February-19			Bond Future	192.24	192.2380	192.2380	192.2380	0.00
26/06/2018	R212 On 02-August-18			Bond Future	153.55	153.4433	153.5480	153.4433	4,777.00
26/06/2018	R212 On 01-November-18			Bond Future	156.32	156.2155	156.3222	156.2155	0.00
26/06/2018	R212 On 07-February-19			Bond Future	157.23	157.1215	157.2291	157.1215	0.00
26/06/2018	R213 On 02-August-18			Bond Future	9.40	85.4262	9.4038	85.4262	33,527.00
26/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	404	0	404	0	0.00
26/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	388	0	388	0	0.00
26/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	372	0	372	0	0.00
26/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2625	3	2625	3	0.00
26/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2676	3	2676	3	0.00
26/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2575	3	2575	3	0.00
26/06/2018	R213 On 01-November-18			Bond Future	9.48	83.4052	9.4750	83.4052	0.00
26/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	472	0	472	0	0.00
26/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	462	0	462	0	0.00
26/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	451	0	451	0	0.00
26/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	5879	6	5879	6	0.00
26/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	5937	6	5937	6	0.00
26/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5821	6	5821	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
26/06/2018	R213 On 07-February-19			Bond Future	9.56	85.0227	9.5558	85.0227	0.00
26/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	988	1	988	1	0.00
26/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1003	1	1003	1	0.00
26/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1017	1	1017	1	0.00
26/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6593	7	6593	7	0.00
26/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6540	7	6540	7	0.00
26/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6646	7	6646	7	0.00
26/06/2018	R214 On 02-August-18			Bond Future	9.71	73.5315	9.7062	73.5315	32,501.00
26/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	62	0	62	0	0.00
26/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	69	0	69	0	0.00
26/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	66	0	66	0	0.00
26/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5629	6	5629	6	0.00
26/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5555	6	5555	6	0.00
26/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5704	6	5704	6	0.00
26/06/2018	R214 On 01-November-18			Bond Future	9.77	71.5514	9.7699	71.5514	0.00
26/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	538	1	538	1	0.00
26/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	551	1	551	1	0.00
26/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	564	1	564	1	0.00
26/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6169	6	6169	6	0.00
26/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6298	6	6298	6	0.00
26/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6233	6	6233	6	0.00
26/06/2018	R214 On 07-February-19			Bond Future	9.84	72.9390	9.8414	72.9390	0.00
26/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1343	1	1343	1	0.00
26/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1361	1	1361	1	0.00
26/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1325	1	1325	1	0.00
26/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7174	7	7174	7	0.00
26/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7116	7	7116	7	0.00
26/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7057	7	7057	7	0.00
26/06/2018	R248 On 02-August-18			Bond Future	9.74	94.0846	9.7416	94.0846	103,114.00
26/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	71	0	71	0	0.00
26/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	67	0	67	0	0.00
26/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	63	0	63	0	0.00
26/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7265	7	7265	7	0.00
26/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7363	8	7363	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
26/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7169	7	7169	7	0.00
26/06/2018	R248 On 01-November-18			Bond Future	9.81	91.3316	9.8063	91.3316	0.00
26/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	614	1	614	1	0.00
26/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	651	1	651	1	0.00
26/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	632	1	632	1	0.00
26/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	7987	8	7987	8	0.00
26/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	7905	8	7905	8	0.00
26/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8069	8	8069	8	0.00
26/06/2018	R248 On 07-February-19			Bond Future	9.88	93.1028	9.8788	93.1028	0.00
26/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1571	2	1571	2	0.00
26/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1594	2	1594	2	0.00
26/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1549	2	1549	2	0.00
26/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9067	9	9067	9	0.00
26/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9221	9	9221	9	0.00
26/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9144	9	9144	9	0.00