



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 WEEKLY STATISTICS REPORT

FROM: 25/05/2018 TO: 25/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0904 On 31-March-36			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
25/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	2025 On 02-August-18			Bond Future	133.81	133.7913	133.8070	133.7913	864.00
25/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2853	3	3	3	0.00
25/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2863	3	3	3	0.00
25/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2843	3	3	3	0.00
25/05/2018	2025 On 01-November-18			Bond Future	136.23	136.2115	136.2269	136.2115	0.00
25/05/2018	2025 On 07-February-19			Bond Future	137.49	137.4692	137.4859	137.4692	0.00
25/05/2018	2029 On 02-August-18			Bond Future	102.26	101.6103	102.2617	101.6103	1,370.00
25/05/2018	2029 On 01-November-18			Bond Future	103.06	102.3988	103.0615	102.3988	0.00
25/05/2018	2029 On 07-February-19			Bond Future	105.08	104.4069	105.0834	104.4069	0.00
25/05/2018	2030 On 02-August-18			Bond Future	8.92	93.7211	93.6212	93.7211	41,513.00
25/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4019	4	4	4	0.00
25/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	497	1	0	1	7,850.00
25/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1535	2	2	2	7,850.00
25/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4232	4	4	4	0.00
25/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4072	4	4	4	0.00
25/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3966	4	4	4	0.00
25/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	410	0	0	0	7,850.00
25/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	443	0	0	0	0.00
25/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	465	0	0	0	0.00
25/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1603	2	2	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
25/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	454	0	0	0	0.00
25/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3334	3	3	3	0.00
25/05/2018	2030 On 01-November-18			Bond Future	8.97	95.3996	95.2972	95.3996	0.00
25/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1304	1	1	1	0.00
25/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1353	1	1	1	0.00
25/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1328	1	1	1	0.00
25/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3942	4	4	4	0.00
25/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3987	4	4	4	0.00
25/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3898	4	4	4	0.00
25/05/2018	2030 On 07-February-19			Bond Future	9.04	93.2404	93.1369	93.2404	0.00
25/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2018	2	2	2	0.00
25/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2045	2	2	2	0.00
25/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2072	2	2	2	0.00
25/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4717	5	5	5	0.00
25/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4758	5	5	5	0.00
25/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4799	5	5	5	0.00
25/05/2018	2032 On 02-August-18			Bond Future	9.10	96.4416	96.3330	96.4416	32,841.00
25/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4614	5	5	5	0.00
25/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4557	5	5	5	0.00
25/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4499	5	4	5	0.00
25/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	474	0	0	0	0.00
25/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	486	0	0	0	0.00
25/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	462	0	0	0	0.00
25/05/2018	2032 On 01-November-18			Bond Future	9.16	94.0140	93.9026	94.0140	0.00
25/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1472	2	1	2	0.00
25/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1499	2	1	2	0.00
25/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1446	1	1	1	0.00
25/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4467	4	4	4	0.00
25/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4417	4	4	4	0.00
25/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4368	4	4	4	0.00
25/05/2018	2032 On 07-February-19			Bond Future	9.22	95.8372	95.7246	95.8372	0.00
25/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2278	2	2	2	0.00
25/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2249	2	2	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
25/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2220	2	2	2	0.00
25/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5260	5	5	5	0.00
25/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5305	5	5	5	0.00
25/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5215	5	5	5	0.00
25/05/2018	2033 On 02-August-18			Bond Future	106.51	106.2251	106.5060	106.2251	6,151.00
25/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3424	4	3	4	0.00
25/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3434	4	3	4	0.00
25/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3414	4	3	4	0.00
25/05/2018	2033 On 01-November-18			Bond Future	107.31	107.0257	107.3111	107.0257	0.00
25/05/2018	2033 On 07-February-19			Bond Future	109.42	109.1245	109.4165	109.1245	0.00
25/05/2018	2037 On 02-August-18			Bond Future	9.28	93.3665	93.3295	93.3665	55,770.00
25/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5771	6	6	6	0.00
25/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5836	6	6	6	0.00
25/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5902	6	6	6	0.00
25/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	428	0	0	0	0.00
25/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	449	0	0	0	0.00
25/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	438	0	0	0	0.00
25/05/2018	2037 On 01-November-18			Bond Future	9.33	95.0386	95.0002	95.0386	0.00
25/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1962	2	2	2	0.00
25/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2028	2	2	2	0.00
25/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1995	2	2	2	0.00
25/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4624	5	5	5	0.00
25/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4571	5	5	5	0.00
25/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4677	5	5	5	0.00
25/05/2018	2037 On 07-February-19			Bond Future	9.39	92.6217	92.5836	92.6217	0.00
25/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2863	3	3	3	0.00
25/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2898	3	3	3	0.00
25/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2933	3	3	3	0.00
25/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5618	6	6	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
25/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5717	6	6	6	0.00
25/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5667	6	6	6	0.00
25/05/2018	2038 On 02-August-18			Bond Future	127.71	127.6984	127.7142	127.6984	9,261.00
25/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6816	7	7	7	0.00
25/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6826	7	7	7	0.00
25/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6836	7	7	7	0.00
25/05/2018	2038 On 01-November-18			Bond Future	130.02	130.0084	130.0240	130.0084	0.00
25/05/2018	2038 On 07-February-19			Bond Future	130.98	130.9676	130.9846	130.9676	0.00
25/05/2018	2040 On 02-August-18			Bond Future	9.35	96.9504	96.9106	96.9504	22,600.00
25/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6389	6	6	6	0.00
25/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6319	6	6	6	0.00
25/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6249	6	6	6	0.00
25/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	480	0	0	0	0.00
25/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	492	0	0	0	0.00
25/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	469	0	0	0	0.00
25/05/2018	2040 On 01-November-18			Bond Future	9.41	98.6867	98.6453	98.6867	0.00
25/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2130	2	2	2	0.00
25/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2166	2	2	2	0.00
25/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2201	2	2	2	5,900.00
25/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	651	1	1	1	5,900.00
25/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2095	2	2	2	0.00
25/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5167	5	5	5	0.00
25/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9257	9	9	9	0.00
25/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4995	5	5	5	0.00
25/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5109	5	5	5	0.00
25/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5052	5	5	5	0.00
25/05/2018	2040 On 07-February-19			Bond Future	9.47	96.0900	96.0489	96.0900	0.00
25/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3076	3	3	3	0.00
25/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3151	3	3	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
25/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3114	3	3	3	0.00
25/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6244	6	6	6	0.00
25/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6298	6	6	6	0.00
25/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6190	6	6	6	0.00
25/05/2018	2044 On 02-August-18			Bond Future	9.40	93.9713	93.9306	93.9713	34,438.00
25/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6190	6	6	6	0.00
25/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6329	6	6	6	0.00
25/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6259	6	6	6	0.00
25/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	537	1	1	1	0.00
25/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	525	1	1	1	0.00
25/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	550	1	1	1	0.00
25/05/2018	2044 On 01-November-18			Bond Future	9.45	95.6543	95.6121	95.6543	0.00
25/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2162	2	2	2	0.00
25/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2198	2	2	2	0.00
25/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2235	2	2	2	0.00
25/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5167	5	5	5	0.00
25/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5109	5	5	5	0.00
25/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5226	5	5	5	0.00
25/05/2018	2044 On 07-February-19			Bond Future	9.51	93.1241	93.0820	93.1241	0.00
25/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3247	3	3	3	0.00
25/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3286	3	3	3	0.00
25/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3208	3	3	3	0.00
25/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6413	6	6	6	0.00
25/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6357	6	6	6	0.00
25/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6302	6	6	6	0.00
25/05/2018	2046 On 02-August-18			Bond Future	120.54	120.0604	120.5443	120.0604	10,917.00
25/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	8226	9	8	9	0.00
25/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	8246	9	8	9	0.00
25/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	8236	9	8	9	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
25/05/2018	2046 On 01-November-18			Bond Future	121.08	120.5829	121.0751	120.5829	0.00
25/05/2018	2046 On 07-February-19			Bond Future	123.45	122.9476	123.4502	122.9476	0.00
25/05/2018	2050 On 02-August-18			Bond Future	125.81	124.9760	125.8075	124.9760	9,799.00
25/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
25/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	11732	13	12	13	0.00
25/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	11712	13	12	13	0.00
25/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	11722	13	12	13	0.00
25/05/2018	2050 On 01-November-18			Bond Future	128.08	127.2368	128.0825	127.2368	0.00
25/05/2018	2050 On 07-February-19			Bond Future	128.82	127.9606	128.8239	127.9606	0.00
25/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	AL37 On 02-August-18			Index Future	590.81	591.2270	590.8050	591.2270	0.00
25/05/2018	AL37 On 01-November-18			Index Future	601.38	601.8170	601.3830	601.8170	0.00
25/05/2018	AL37 On 07-February-19			Index Future	613.06	613.4930	613.0560	613.4930	0.00
25/05/2018	AL7T On 02-August-18			Index Future	690.68	691.2780	690.6810	691.2780	0.00
25/05/2018	AL7T On 01-November-18			Index Future	703.05	703.6600	703.0480	703.6600	0.00
25/05/2018	AL7T On 07-February-19			Index Future	716.69	717.3110	716.6940	717.3110	0.00
25/05/2018	ALBI On 02-August-18			Index Future	629.89	630.3060	629.8920	630.3060	878.00
25/05/2018	ALBI On 01-November-18			Index Future	641.17	641.5960	641.1700	641.5960	0.00
25/05/2018	ALBI On 07-February-19			Index Future	653.62	654.0430	653.6150	654.0430	0.00
25/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C023 On 28-February-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
25/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C213 On 28-February-31			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
25/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/05/2018	EL28 On 02-August-18			Bond Future	130.13	129.7760	130.1301	129.7760	0.00
25/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
25/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
25/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
25/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4810	5	5	5	0.00
25/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4820	5	5	5	0.00
25/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4800	5	5	5	0.00
25/05/2018	ES33 On 02-August-18			Bond Future	10.56	80.0789	80.0539	80.0789	9,466.00
25/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3437	3	3	3	0.00
25/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3495	4	3	4	0.00
25/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3553	4	4	4	0.00
25/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
25/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
25/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
25/05/2018	ES33 On 01-November-18			Bond Future	10.67	77.7247	77.6988	77.7247	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
25/05/2018	ES33 On 07-February-19			Bond Future	10.79	79.2320	79.2063	79.2320	0.00
25/05/2018	ES42 On 02-August-18			Bond Future	10.77	83.1056	83.0767	83.1056	7,957.00
25/05/2018	ES42 On 01-November-18			Bond Future	10.87	80.3341	80.3041	80.3341	0.00
25/05/2018	ES42 On 07-February-19			Bond Future	10.98	81.8917	81.8620	81.8917	0.00
25/05/2018	GOVI On 02-August-18			GOVI	626.01	626.4500	626.0110	626.4500	472.00
25/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	203010	21	20	21	0.00
25/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	202910	21	20	21	0.00
25/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	203110	21	20	21	0.00
25/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 01-November-18			GOVI	637.22	637.6710	637.2200	637.6710	0.00
25/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	162700	16	16	16	0.00
25/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	162900	16	16	16	0.00
25/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	162800	16	16	16	0.00
25/05/2018	GOVI On 07-February-19			GOVI	649.59	650.0420	649.5880	650.0420	0.00
25/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
25/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	169220	16	17	16	0.00
25/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	169320	16	17	16	0.00
25/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	169420	16	17	16	0.00
25/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/05/2018	IGOV On 02-August-18			Index Future	257.30	256.7860	257.3040	256.7860	884.00
25/05/2018	IGOV On 01-November-18			Index Future	261.96	261.4310	261.9580	261.4310	241.00
25/05/2018	IGOV On 07-February-19			Index Future	267.10	266.5580	267.0970	266.5580	0.00
25/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
25/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
25/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.49	100.4900	100.4900	100.4900	0.00
25/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4900	99.4900	99.4900	0.00
25/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.17	100.1600	100.1700	100.1600	0.00
25/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
25/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
25/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.87	98.8700	98.8700	98.8700	0.00
25/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2400	99.2400	99.2400	0.00
25/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.63	99.6200	99.6300	99.6200	0.00
25/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.01	99.9900	100.0100	99.9900	0.00
25/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.93	100.9100	100.9300	100.9100	0.00
25/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.66	98.6400	98.6600	98.6400	0.00
25/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.52	100.5000	100.5200	100.5000	0.00
25/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0300	96.0500	96.0300	0.00
25/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.24	95.2100	95.2400	95.2100	0.00
25/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.39	94.3700	94.3900	94.3700	0.00
25/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.54	94.5200	94.5400	94.5200	0.00
25/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.71	96.6900	96.7100	96.6900	51.00
25/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.81	96.8000	96.8100	96.8000	0.00
25/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.99	97.9800	97.9900	97.9800	0.00
25/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.17	100.1700	100.1700	100.1700	0.00
25/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.41	101.4100	101.4100	101.4100	0.00
25/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.50	96.4900	96.5000	96.4900	0.00
25/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.81	100.8000	100.8100	100.8000	0.00
25/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.42	94.3800	94.4200	94.3800	0.00
25/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.39	91.3400	91.3900	91.3400	0.00
25/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.10	90.0400	90.1000	90.0400	0.00
25/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.23	92.1700	92.2300	92.1700	0.00
25/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.98	95.9300	95.9800	95.9300	0.00
25/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.50	94.4500	94.5000	94.4500	0.00
25/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.55	96.5000	96.5500	96.5000	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
25/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.25	100.2100	100.2500	100.2100	0.00
25/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.58	100.5400	100.5800	100.5400	0.00
25/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.78	95.7500	95.7800	95.7500	0.00
25/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.23	101.2000	101.2300	101.2000	0.00
25/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
25/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
25/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
25/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
25/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
25/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
25/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
25/05/2018	R023 On 02-August-18			Bond Future	7.87	102.9715	102.8941	102.9715	33,280.00
25/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8977	9	9	9	0.00
25/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9010	9	9	9	0.00
25/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8943	9	9	9	0.00
25/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R023 On 01-November-18			Bond Future	7.92	100.8896	100.8100	100.8896	0.00
25/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9037	9	9	9	0.00
25/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9005	9	9	9	0.00
25/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8973	9	9	9	0.00
25/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
25/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
25/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
25/05/2018	R023 On 07-February-19			Bond Future	7.97	102.8464	102.7663	102.8464	0.00
25/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8356	8	8	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
25/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8416	8	8	8	0.00
25/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8386	8	8	8	0.00
25/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	24	0	0	0	0.00
25/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	24	0	0	0	0.00
25/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	25	0	0	0	0.00
25/05/2018	R035 On 02-August-18			Bond Future	9.19	101.2597	101.2224	101.2597	67,030.00
25/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3108	3	3	3	0.00
25/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3162	3	3	3	0.00
25/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3216	3	3	3	0.00
25/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1180	1	1	1	0.00
25/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1154	1	1	1	0.00
25/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1206	1	1	1	0.00
25/05/2018	R035 On 01-November-18			Bond Future	9.24	98.5772	98.5386	98.5772	0.00
25/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1963	2	2	2	0.00
25/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1930	2	2	2	0.00
25/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1898	2	2	2	0.00
25/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4544	5	5	5	0.00
25/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4597	5	5	5	0.00
25/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4492	4	4	4	0.00
25/05/2018	R035 On 07-February-19			Bond Future	9.31	100.4890	100.4507	100.4890	0.00
25/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2787	3	3	3	0.00
25/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2856	3	3	3	0.00
25/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2822	3	3	3	0.00
25/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5609	6	6	6	0.00
25/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5559	6	6	6	0.00
25/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5658	6	6	6	0.00
25/05/2018	R186 On 02-August-18			Bond Future	8.49	113.2896	113.1950	113.2896	102,862.00
25/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1439	1	1	1	0.00
25/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1340	1	1	1	0.00
25/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	737	1	1	1	3,020.00
25/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1372	1	1	1	0.00
25/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	25	0	0	0	3,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1308	1	1	1	0.00
25/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1503	1	2	1	0.00
25/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2282	2	2	2	0.00
25/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6564	6	7	6	0.00
25/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1441	1	1	1	0.00
25/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1472	1	1	1	0.00
25/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1380	1	1	1	2,500.00
25/05/2018	R186 On 01-November-18			Bond Future	8.55	115.3187	115.2216	115.3187	0.00
25/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1932	2	2	2	5,000.00
25/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2150	2	2	2	0.00
25/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4554	5	5	5	0.00
25/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	749	1	1	1	5,000.00
25/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2183	2	2	2	0.00
25/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2118	2	2	2	0.00
25/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2275	2	2	2	0.00
25/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	950	1	1	1	5,000.00
25/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4451	4	4	4	0.00
25/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2215	2	2	2	0.00
25/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2245	2	2	2	0.00
25/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2461	2	2	2	0.00
25/05/2018	R186 On 07-February-19			Bond Future	8.61	112.2500	112.1522	112.2500	0.00
25/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1763	2	2	2	0.00
25/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1787	2	2	2	0.00
25/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1812	2	2	2	0.00
25/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4171	4	4	4	0.00
25/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4246	4	4	4	0.00
25/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4208	4	4	4	0.00
25/05/2018	R197 On 02-August-18			Bond Future	302.57	302.0921	302.5658	302.0921	2,388.00
25/05/2018	R197 On 01-November-18			Bond Future	308.04	307.5571	308.0378	307.5571	0.00
25/05/2018	R197 On 07-February-19			Bond Future	306.72	306.2319	306.7244	306.2319	0.00
25/05/2018	R202 On 02-August-18			Bond Future	241.14	241.1082	241.1379	241.1082	22,452.00
25/05/2018	R202 On 01-November-18			Bond Future	245.50	245.4699	245.4990	245.4699	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
25/05/2018	R202 On 07-February-19			Bond Future	246.41	246.3764	246.4077	246.3764	0.00
25/05/2018	R204 On 02-August-18			Bond Future	6.42	101.5809	101.5714	101.5809	10,121.00
25/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	939	1	1	1	0.00
25/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	942	1	1	1	0.00
25/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	935	1	1	1	0.00
25/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R207 On 02-August-18			Bond Future	7.28	100.4710	100.4101	100.4710	20,943.00
25/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	14	0	0	0	0.00
25/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	17	0	0	0	0.00
25/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	15	0	0	0	0.00
25/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	589	1	1	1	0.00
25/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	565	1	1	1	0.00
25/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	577	1	1	1	0.00
25/05/2018	R207 On 01-November-18			Bond Future	7.27	102.2705	102.2077	102.2705	0.00
25/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	48	0	0	0	0.00
25/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	46	0	0	0	0.00
25/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	50	0	0	0	0.00
25/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	644	1	1	1	0.00
25/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	635	1	1	1	0.00
25/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	626	1	1	1	0.00
25/05/2018	R207 On 07-February-19			Bond Future	7.26	100.6090	100.5460	100.6090	0.00
25/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	54	0	0	0	0.00
25/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	52	0	0	0	0.00
25/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	50	0	0	0	0.00
25/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	702	1	1	1	0.00
25/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	710	1	1	1	0.00
25/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	695	1	1	1	0.00
25/05/2018	R208 On 02-August-18			Bond Future	7.53	100.6191	100.5192	100.6191	29,520.00
25/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	56	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
25/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	49	0	0	0	0.00
25/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	52	0	0	0	0.00
25/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	998	1	1	1	0.00
25/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	978	1	1	1	0.00
25/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1018	1	1	1	0.00
25/05/2018	R208 On 01-November-18			Bond Future	7.56	99.0218	98.9192	99.0218	0.00
25/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	166	0	0	0	0.00
25/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	172	0	0	0	0.00
25/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	161	0	0	0	0.00
25/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1126	1	1	1	0.00
25/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1158	1	1	1	0.00
25/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1142	1	1	1	0.00
25/05/2018	R208 On 07-February-19			Bond Future	7.61	100.9422	100.8387	100.9422	0.00
25/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	242	0	0	0	0.00
25/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	236	0	0	0	0.00
25/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	230	0	0	0	0.00
25/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1254	1	1	1	0.00
25/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1281	1	1	1	0.00
25/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1267	1	1	1	0.00
25/05/2018	R209 On 02-August-18			Bond Future	9.20	76.7215	76.6898	76.7215	76,687.00
25/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6751	7	7	7	0.00
25/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10293	10	10	10	0.00
25/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	916	1	1	1	5,000.00
25/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2608	3	3	3	0.00
25/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	619	1	1	1	0.00
25/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	166	0	0	0	500.00
25/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3725	4	4	4	435.00
25/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7714	8	8	8	0.00
25/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1700	2	2	2	0.00
25/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	144	0	0	0	5,000.00
25/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7770	8	8	8	0.00
25/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7827	8	8	8	0.00
25/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	87	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
25/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	93	0	0	0	0.00
25/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	602	1	1	1	0.00
25/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	90	0	0	0	0.00
25/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2609	3	3	3	0.00
25/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5574	6	6	6	0.00
25/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3259	3	3	3	500.00
25/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5364	5	5	5	0.00
25/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1620	2	2	2	500.00
25/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1016	1	1	1	5,000.00
25/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	153	0	0	0	435.00
25/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	18	0	0	0	435.00
25/05/2018	R209 On 01-November-18			Bond Future	9.25	74.9480	74.9151	74.9480	0.00
25/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74027	74	74	74	0.00
25/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74027	74	74	74	0.00
25/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5905	6	6	6	0.00
25/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5758	6	6	6	0.00
25/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74027	74	74	74	0.00
25/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2960	3	3	3	0.00
25/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8772	9	9	9	0.00
25/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5612	6	6	6	0.00
25/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1062	1	1	1	0.00
25/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	418	0	0	0	0.00
25/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	979	1	1	1	5,850.00
25/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1019	1	1	1	0.00
25/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2344	2	2	2	0.00
25/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
25/05/2018	R209 On 07-February-19			Bond Future	9.31	76.4014	76.3687	76.4014	0.00
25/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2384	2	2	2	0.00
25/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2414	2	2	2	0.00
25/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2355	2	2	2	0.00
25/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4857	5	5	5	0.00
25/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4814	5	5	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
25/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4772	5	5	5	0.00
25/05/2018	R210 On 02-August-18			Bond Future	189.37	188.8553	189.3656	188.8553	2,159.00
25/05/2018	R210 On 01-November-18			Bond Future	190.29	189.7715	190.2900	189.7715	0.00
25/05/2018	R210 On 07-February-19			Bond Future	194.02	193.4929	194.0230	193.4929	0.00
25/05/2018	R212 On 02-August-18			Bond Future	154.76	154.6872	154.7589	154.6872	3,975.00
25/05/2018	R212 On 01-November-18			Bond Future	157.56	157.4854	157.5576	157.4854	0.00
25/05/2018	R212 On 07-February-19			Bond Future	158.49	158.4200	158.4948	158.4200	0.00
25/05/2018	R213 On 02-August-18			Bond Future	9.01	88.2258	88.1273	88.2258	30,583.00
25/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1788	2	2	2	0.00
25/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1751	2	2	2	0.00
25/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1714	2	2	2	0.00
25/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1389	1	1	1	0.00
25/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1419	1	1	1	0.00
25/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1360	1	1	1	0.00
25/05/2018	R213 On 01-November-18			Bond Future	9.06	86.2598	86.1588	86.2598	0.00
25/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1286	1	1	1	0.00
25/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1263	1	1	1	0.00
25/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1239	1	1	1	0.00
25/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4030	4	4	4	0.00
25/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4075	4	4	4	0.00
25/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3985	4	4	4	0.00
25/05/2018	R213 On 07-February-19			Bond Future	9.13	87.9328	87.8307	87.9328	0.00
25/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1941	2	2	2	0.00
25/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1967	2	2	2	0.00
25/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1993	2	2	2	0.00
25/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4854	5	5	5	0.00
25/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4813	5	5	5	0.00
25/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4896	5	5	5	0.00
25/05/2018	R214 On 02-August-18			Bond Future	9.34	76.2967	76.2634	76.2967	30,053.00
25/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	587	1	1	1	0.00
25/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	627	1	1	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
25/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	607	1	1	1	0.00
25/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3583	4	4	4	0.00
25/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3525	4	4	4	0.00
25/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3641	4	4	4	0.00
25/05/2018	R214 On 01-November-18			Bond Future	9.40	74.3703	74.3358	74.3703	0.00
25/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1468	1	1	1	0.00
25/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1494	2	1	2	0.00
25/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1521	2	2	2	0.00
25/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4489	4	4	4	0.00
25/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4591	5	5	5	0.00
25/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4540	5	5	5	0.00
25/05/2018	R214 On 07-February-19			Bond Future	9.46	75.8127	75.7783	75.8127	0.00
25/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2317	2	2	2	0.00
25/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2346	2	2	2	0.00
25/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2287	2	2	2	0.00
25/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5446	5	5	5	0.00
25/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5399	5	5	5	0.00
25/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5352	5	5	5	0.00
25/05/2018	R248 On 02-August-18			Bond Future	9.37	97.6747	97.6319	97.6747	99,820.00
25/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	859	1	1	1	0.00
25/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	832	1	1	1	0.00
25/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	806	1	1	1	0.00
25/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4623	5	5	5	0.00
25/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4698	5	5	5	0.00
25/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4549	5	5	5	0.00
25/05/2018	R248 On 01-November-18			Bond Future	9.42	94.9913	94.9471	94.9913	0.00
25/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1965	2	2	2	0.00
25/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2034	2	2	2	0.00
25/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1999	2	2	2	0.00
25/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5881	6	6	6	0.00
25/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5816	6	6	6	0.00
25/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5947	6	6	6	0.00
25/05/2018	R248 On 07-February-19			Bond Future	9.48	96.8336	96.7894	96.8336	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
25/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3019	3	3	3	0.00
25/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3057	3	3	3	0.00
25/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2980	3	3	3	0.00
25/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6988	7	7	7	0.00
25/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7110	7	7	7	0.00
25/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7049	7	7	7	0.00