



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	2025 On 02-August-18			Bond Future	134.13	133.6714	134.1275	133.6714	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
30/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2533	3	2533	3	0.00
30/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2543	3	2543	3	0.00
30/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2523	3	2523	3	0.00
30/05/2018	2025 On 01-November-18			Bond Future	136.55	136.0892	136.5524	136.0892	0.00
30/05/2018	2025 On 07-February-19			Bond Future	137.82	137.3436	137.8171	137.3436	0.00
30/05/2018	2029 On 02-August-18			Bond Future	102.39	102.0891	102.3856	102.0891	1,370.00
30/05/2018	2029 On 01-November-18			Bond Future	103.19	102.8861	103.1872	102.8861	0.00
30/05/2018	2029 On 07-February-19			Bond Future	105.21	104.9030	105.2109	104.9030	0.00
30/05/2018	2030 On 02-August-18			Bond Future	8.99	93.1791	8.9886	93.1791	41,311.00
30/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3606	4	3606	4	0.00
30/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	360	0	360	0	7,850.00
30/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1256	1	1256	1	7,850.00
30/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3813	4	3813	4	0.00
30/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3657	4	3657	4	0.00
30/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3554	4	3554	4	0.00
30/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	454	0	454	0	7,850.00
30/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	490	0	490	0	0.00
30/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	516	1	516	1	0.00
30/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1788	2	1788	2	0.00
30/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	503	1	503	1	0.00
30/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3660	4	3660	4	0.00
30/05/2018	2030 On 01-November-18			Bond Future	9.05	94.8471	9.0460	94.8471	0.00
30/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1117	1	1117	1	0.00
30/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1162	1	1162	1	0.00
30/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1139	1	1139	1	0.00
30/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4225	4	4225	4	0.00
30/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4272	4	4272	4	0.00
30/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4178	4	4178	4	0.00
30/05/2018	2030 On 07-February-19			Bond Future	9.11	92.6767	9.1110	92.6767	0.00
30/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1811	2	1811	2	0.00
30/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1836	2	1836	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
30/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1861	2	1861	2	0.00
30/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4988	5	4988	5	0.00
30/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5031	5	5031	5	0.00
30/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5074	5	5074	5	0.00
30/05/2018	2032 On 02-August-18			Bond Future	9.16	95.8906	9.1617	95.8906	32,591.00
30/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4189	4	4189	4	0.00
30/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4133	4	4133	4	0.00
30/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4077	4	4077	4	0.00
30/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	515	1	515	1	0.00
30/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	528	1	528	1	0.00
30/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	502	1	502	1	0.00
30/05/2018	2032 On 01-November-18			Bond Future	9.22	93.4523	9.2227	93.4523	0.00
30/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1278	1	1278	1	0.00
30/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1302	1	1302	1	0.00
30/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1254	1	1254	1	0.00
30/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4750	5	4750	5	0.00
30/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4698	5	4698	5	0.00
30/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4646	5	4646	5	0.00
30/05/2018	2032 On 07-February-19			Bond Future	9.29	95.2642	9.2907	95.2642	0.00
30/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2063	2	2063	2	0.00
30/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2035	2	2035	2	0.00
30/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2008	2	2008	2	0.00
30/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5531	6	5531	6	0.00
30/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5578	6	5578	6	0.00
30/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5484	5	5484	5	0.00
30/05/2018	2033 On 02-August-18			Bond Future	106.53	106.5313	106.5322	106.5313	7,651.00
30/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3398	3	3398	3	0.00
30/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3408	3	3408	3	0.00
30/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3388	3	3388	3	0.00
30/05/2018	2033 On 01-November-18			Bond Future	107.34	107.3373	107.3374	107.3373	0.00
30/05/2018	2033 On 07-February-19			Bond Future	109.44	109.4414	109.4425	109.4414	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
30/05/2018	2037 On 02-August-18			Bond Future	9.36	92.7484	9.3580	92.7484	55,631.00
30/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5179	5	5179	5	0.00
30/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5242	5	5242	5	0.00
30/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5306	5	5306	5	0.00
30/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	480	0	480	0	0.00
30/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	505	1	505	1	0.00
30/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	492	0	492	0	0.00
30/05/2018	2037 On 01-November-18			Bond Future	9.41	94.4088	9.4146	94.4088	0.00
30/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1677	2	1677	2	0.00
30/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1737	2	1737	2	0.00
30/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1706	2	1706	2	0.00
30/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4996	5	4996	5	0.00
30/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4941	5	4941	5	0.00
30/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5052	5	5052	5	0.00
30/05/2018	2037 On 07-February-19			Bond Future	9.48	91.9793	9.4783	91.9793	0.00
30/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2555	3	2555	3	0.00
30/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2588	3	2588	3	0.00
30/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2621	3	2621	3	0.00
30/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5980	6	5980	6	0.00
30/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6083	6	6083	6	0.00
30/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6031	6	6031	6	0.00
30/05/2018	2038 On 02-August-18			Bond Future	127.75	127.7455	127.7473	127.7455	8,997.00
30/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6783	7	6783	7	0.00
30/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6793	7	6793	7	0.00
30/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6803	7	6803	7	0.00
30/05/2018	2038 On 01-November-18			Bond Future	130.06	130.0559	130.0567	130.0559	0.00
30/05/2018	2038 On 07-February-19			Bond Future	131.02	131.0154	131.0174	131.0154	0.00
30/05/2018	2040 On 02-August-18			Bond Future	9.43	96.2846	9.4329	96.2846	22,514.00
30/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5747	6	5747	6	0.00
30/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5679	6	5679	6	0.00
30/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5611	6	5611	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
30/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	538	1	538	1	0.00
30/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	551	1	551	1	0.00
30/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	525	1	525	1	0.00
30/05/2018	2040 On 01-November-18			Bond Future	9.49	98.0082	9.4894	98.0082	0.00
30/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1822	2	1822	2	0.00
30/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1854	2	1854	2	0.00
30/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1887	2	1887	2	5,900.00
30/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	517	1	517	1	5,900.00
30/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1790	2	1790	2	0.00
30/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5574	6	5574	6	0.00
30/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9835	10	9835	10	0.00
30/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5392	5	5392	5	0.00
30/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5513	5	5513	5	0.00
30/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5452	5	5452	5	0.00
30/05/2018	2040 On 07-February-19			Bond Future	9.55	95.3979	9.5528	95.3979	0.00
30/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2746	3	2746	3	0.00
30/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2817	3	2817	3	0.00
30/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2781	3	2781	3	0.00
30/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6638	7	6638	7	0.00
30/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6695	7	6695	7	0.00
30/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6581	7	6581	7	0.00
30/05/2018	2044 On 02-August-18			Bond Future	9.48	93.2936	9.4766	93.2936	34,441.00
30/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5545	6	5545	6	0.00
30/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5680	6	5680	6	0.00
30/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5612	6	5612	6	0.00
30/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	601	1	601	1	0.00
30/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	587	1	587	1	0.00
30/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	616	1	616	1	0.00
30/05/2018	2044 On 01-November-18			Bond Future	9.53	94.9637	9.5316	94.9637	0.00
30/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1849	2	1849	2	0.00
30/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1882	2	1882	2	0.00
30/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1915	2	1915	2	0.00
30/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5575	6	5575	6	0.00
30/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5514	5	5514	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
30/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5638	6	5638	6	0.00
30/05/2018	2044 On 07-February-19			Bond Future	9.59	92.4197	9.5930	92.4197	0.00
30/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2905	3	2905	3	0.00
30/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2941	3	2941	3	0.00
30/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2868	3	2868	3	0.00
30/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6812	7	6812	7	0.00
30/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6754	7	6754	7	0.00
30/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6696	7	6696	7	0.00
30/05/2018	2046 On 02-August-18			Bond Future	120.81	120.5743	120.8125	120.5743	10,876.00
30/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	7957	8	7957	8	0.00
30/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	7977	8	7977	8	0.00
30/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	7967	8	7967	8	0.00
30/05/2018	2046 On 01-November-18			Bond Future	121.35	121.1059	121.3476	121.1059	0.00
30/05/2018	2046 On 07-February-19			Bond Future	123.73	123.4800	123.7274	123.4800	0.00
30/05/2018	2050 On 02-August-18			Bond Future	126.12	125.8394	126.1162	125.8394	9,567.00
30/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
30/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	11424	12	11424	12	0.00
30/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	11404	12	11404	12	0.00
30/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	11414	12	11414	12	0.00
30/05/2018	2050 On 01-November-18			Bond Future	128.40	128.1156	128.3963	128.1156	0.00
30/05/2018	2050 On 07-February-19			Bond Future	129.14	128.8556	129.1430	128.8556	0.00
30/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	AL37 On 02-August-18			Index Future	589.05	589.3460	589.0480	589.3460	0.00
30/05/2018	AL37 On 01-November-18			Index Future	599.59	599.8980	599.5890	599.8980	0.00
30/05/2018	AL37 On 07-February-19			Index Future	611.22	611.5350	611.2230	611.5350	0.00
30/05/2018	AL7T On 02-August-18			Index Future	687.65	687.9670	687.6520	687.9670	0.00
30/05/2018	AL7T On 01-November-18			Index Future	699.96	700.2850	699.9580	700.2850	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
30/05/2018	AL7T On 07-February-19			Index Future	713.54	713.8690	713.5390	713.8690	0.00
30/05/2018	ALBI On 02-August-18			Index Future	626.42	626.8350	626.4180	626.8350	878.00
30/05/2018	ALBI On 01-November-18			Index Future	637.63	638.0590	637.6280	638.0590	0.00
30/05/2018	ALBI On 07-February-19			Index Future	650.00	650.4360	650.0000	650.4360	0.00
30/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/05/2018	EL28 On 02-August-18			Bond Future	130.29	130.1662	130.2872	130.1662	0.00
30/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
30/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
30/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
30/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4653	5	4653	5	0.00
30/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4663	5	4663	5	0.00
30/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4643	5	4643	5	0.00
30/05/2018	ES33 On 02-August-18			Bond Future	10.64	79.6254	10.6414	79.6254	9,466.00
30/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2967	3	2967	3	0.00
30/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3024	3	3024	3	0.00
30/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3082	3	3082	3	0.00
30/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
30/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
30/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
30/05/2018	ES33 On 01-November-18			Bond Future	10.75	77.2625	10.7478	77.2625	0.00
30/05/2018	ES33 On 07-February-19			Bond Future	10.87	78.7605	10.8691	78.7605	0.00
30/05/2018	ES42 On 02-August-18			Bond Future	10.84	82.5836	10.8446	82.5836	7,957.00
30/05/2018	ES42 On 01-November-18			Bond Future	10.95	79.8022	10.9472	79.8022	0.00
30/05/2018	ES42 On 07-February-19			Bond Future	11.06	81.3491	11.0603	81.3491	0.00
30/05/2018	GOVI On 02-August-18			GOVI	622.42	622.8360	622.4210	622.8360	472.00
30/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	167110	17	167110	17	0.00
30/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	167010	17	167010	17	0.00
30/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	167210	17	167210	17	0.00
30/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 01-November-18			GOVI	633.56	633.9890	633.5590	633.9890	0.00
30/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	199310	20	199310	20	0.00
30/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	199510	20	199510	20	0.00
30/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	199410	20	199410	20	0.00
30/05/2018	GOVI On 07-February-19			GOVI	645.85	646.2860	645.8520	646.2860	0.00
30/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
30/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	206580	20	206580	20	0.00
30/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	206680	20	206680	20	0.00
30/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	206780	20	206780	20	0.00
30/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2018	IGOV On 02-August-18			Index Future	257.68	257.3760	257.6830	257.3760	861.00
30/05/2018	IGOV On 01-November-18			Index Future	262.34	262.0320	262.3430	262.0320	241.00
30/05/2018	IGOV On 07-February-19			Index Future	267.49	267.1700	267.4880	267.1700	0.00
30/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
30/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
30/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.5000	100.5000	100.5000	0.00
30/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.52	99.5100	99.5200	99.5100	0.00
30/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.21	100.2000	100.2100	100.2000	0.00
30/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
30/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
30/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
30/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.26	99.2500	99.2600	99.2500	0.00
30/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.67	99.6500	99.6700	99.6500	0.00
30/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.07	100.0400	100.0700	100.0400	0.00
30/05/2018	IS02 On 20-December-19			Interest Rate Swap	101.02	100.9800	101.0200	100.9800	0.00
30/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.77	98.7200	98.7700	98.7200	0.00
30/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.65	100.5900	100.6500	100.5900	0.00
30/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.21	96.1400	96.2100	96.1400	0.00
30/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.40	95.3300	95.4000	95.3300	0.00
30/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.57	94.5000	94.5700	94.5000	0.00
30/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.72	94.6600	94.7200	94.6600	0.00
30/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.90	96.8400	96.9000	96.8400	51.00
30/05/2018	IS05 On 15-March-22			Interest Rate Swap	97.01	96.9600	97.0100	96.9600	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
30/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.19	98.1500	98.1900	98.1500	0.00
30/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.38	100.3600	100.3800	100.3600	0.00
30/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.63	101.6100	101.6300	101.6100	0.00
30/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.72	96.7100	96.7200	96.7100	0.00
30/05/2018	IS05 On 20-June-23			Interest Rate Swap	101.03	101.0200	101.0300	101.0200	0.00
30/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.68	94.6800	94.6800	94.6800	0.00
30/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.67	91.6600	91.6700	91.6600	0.00
30/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.38	90.3700	90.3800	90.3700	0.00
30/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.51	92.5100	92.5100	92.5100	0.00
30/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.25	96.2800	96.2500	96.2800	0.00
30/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.78	94.8200	94.7800	94.8200	0.00
30/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.82	96.8700	96.8200	96.8700	0.00
30/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.52	100.5800	100.5200	100.5800	0.00
30/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.86	100.9200	100.8600	100.9200	0.00
30/05/2018	IS10 On 22-March-28			Interest Rate Swap	96.07	96.1300	96.0700	96.1300	0.00
30/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.52	101.5800	101.5200	101.5800	0.00
30/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
30/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
30/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
30/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
30/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
30/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
30/05/2018	R023 On 02-August-18			Bond Future	7.96	102.6214	7.9606	102.6214	33,849.00
30/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8651	9	8651	9	0.00
30/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8684	9	8684	9	0.00
30/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8617	9	8617	9	0.00
30/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R023 On 01-November-18			Bond Future	8.01	100.5325	8.0118	100.5325	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
30/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8704	9	8704	9	0.00
30/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8672	9	8672	9	0.00
30/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8641	9	8641	9	0.00
30/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
30/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
30/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
30/05/2018	R023 On 07-February-19			Bond Future	8.07	102.4818	8.0742	102.4818	0.00
30/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8020	8	8020	8	0.00
30/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8080	8	8080	8	0.00
30/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8050	8	8050	8	0.00
30/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	28	0	28	0	0.00
30/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	28	0	28	0	0.00
30/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	29	0	29	0	0.00
30/05/2018	R035 On 02-August-18			Bond Future	9.28	100.6011	9.2755	100.6011	66,917.00
30/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2576	3	2576	3	0.00
30/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2626	3	2626	3	0.00
30/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2676	3	2676	3	0.00
30/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1375	1	1375	1	0.00
30/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1345	1	1345	1	0.00
30/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1405	1	1405	1	0.00
30/05/2018	R035 On 01-November-18			Bond Future	9.34	97.9060	9.3363	97.9060	0.00
30/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1646	2	1646	2	0.00
30/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1617	2	1617	2	0.00
30/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1588	2	1588	2	0.00
30/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4976	5	4976	5	0.00
30/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5032	5	5032	5	0.00
30/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4920	5	4920	5	0.00
30/05/2018	R035 On 07-February-19			Bond Future	9.41	99.8043	9.4051	99.8043	0.00
30/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2451	3	2451	3	0.00
30/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2515	3	2515	3	0.00
30/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2483	3	2483	3	0.00
30/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6030	6	6030	6	0.00
30/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5978	6	5978	6	0.00
30/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6082	6	6082	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
30/05/2018	R186 On 02-August-18			Bond Future	8.57	112.7443	8.5701	112.7443	102,818.00
30/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1143	1	1143	1	0.00
30/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1056	1	1056	1	0.00
30/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	541	1	541	1	3,020.00
30/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1085	1	1085	1	0.00
30/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	12	0	12	0	3,020.00
30/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1028	1	1028	1	0.00
30/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1727	2	1727	2	0.00
30/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2589	3	2589	3	0.00
30/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	7054	7	7054	7	0.00
30/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1656	2	1656	2	0.00
30/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1691	2	1691	2	0.00
30/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1588	2	1588	2	2,500.00
30/05/2018	R186 On 01-November-18			Bond Future	8.63	114.7628	8.6284	114.7628	0.00
30/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1666	2	1666	2	5,000.00
30/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1868	2	1868	2	0.00
30/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4150	4	4150	4	0.00
30/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	606	1	606	1	5,000.00
30/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	1898	2	1898	2	0.00
30/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1838	2	1838	2	0.00
30/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2507	2	2507	2	0.00
30/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1058	1	1058	1	5,000.00
30/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4821	5	4821	5	0.00
30/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2443	2	2443	2	0.00
30/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2475	2	2475	2	0.00
30/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2708	3	2708	3	0.00
30/05/2018	R186 On 07-February-19			Bond Future	8.69	111.6828	8.6947	111.6828	0.00
30/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1549	2	1549	2	0.00
30/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1571	2	1571	2	0.00
30/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1594	2	1594	2	0.00
30/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4477	4	4477	4	0.00
30/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4556	5	4556	5	0.00
30/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4516	4	4516	4	0.00
30/05/2018	R197 On 02-August-18			Bond Future	302.85	302.4855	302.8455	302.4855	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2018	R197 On 01-November-18			Bond Future	308.32	307.9569	308.3211	307.9569	0.00
30/05/2018	R197 On 07-February-19			Bond Future	307.01	306.6375	307.0115	306.6375	0.00
30/05/2018	R202 On 02-August-18			Bond Future	241.20	241.1954	241.1980	241.1954	21,940.00
30/05/2018	R202 On 01-November-18			Bond Future	245.56	245.5583	245.5592	245.5583	0.00
30/05/2018	R202 On 07-February-19			Bond Future	246.47	246.4648	246.4677	246.4648	0.00
30/05/2018	R204 On 02-August-18			Bond Future	6.49	101.5495	6.4932	101.5495	10,173.00
30/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	910	1	910	1	0.00
30/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	914	1	914	1	0.00
30/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	907	1	907	1	0.00
30/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R207 On 02-August-18			Bond Future	7.39	100.2888	7.3942	100.2888	20,979.00
30/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	5	0	5	0	0.00
30/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	6	0	6	0	0.00
30/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	5	0	5	0	0.00
30/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	737	1	737	1	0.00
30/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	711	1	711	1	0.00
30/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	724	1	724	1	0.00
30/05/2018	R207 On 01-November-18			Bond Future	7.41	102.0842	7.4142	102.0842	0.00
30/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	26	0	26	0	0.00
30/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	25	0	25	0	0.00
30/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	27	0	27	0	0.00
30/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	784	1	784	1	0.00
30/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	774	1	774	1	0.00
30/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	764	1	764	1	0.00
30/05/2018	R207 On 07-February-19			Bond Future	7.45	100.4185	7.4452	100.4185	0.00
30/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	31	0	31	0	0.00
30/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	30	0	30	0	0.00
30/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	29	0	29	0	0.00
30/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	845	1	845	1	0.00
30/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	853	1	853	1	0.00
30/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	838	1	838	1	0.00
30/05/2018	R208 On 02-August-18			Bond Future	7.64	100.3324	7.6381	100.3324	29,508.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	25	0	25	0	0.00
30/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	22	0	22	0	0.00
30/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	24	0	24	0	0.00
30/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1215	1	1215	1	0.00
30/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1193	1	1193	1	0.00
30/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1237	1	1237	1	0.00
30/05/2018	R208 On 01-November-18			Bond Future	7.68	98.7291	7.6828	98.7291	0.00
30/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	111	0	111	0	0.00
30/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	115	0	115	0	0.00
30/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	107	0	107	0	0.00
30/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1322	1	1322	1	0.00
30/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1357	1	1357	1	0.00
30/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1339	1	1339	1	0.00
30/05/2018	R208 On 07-February-19			Bond Future	7.74	100.6433	7.7400	100.6433	0.00
30/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	177	0	177	0	0.00
30/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	172	0	172	0	0.00
30/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	168	0	168	0	0.00
30/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1446	1	1446	1	0.00
30/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1476	1	1476	1	0.00
30/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1461	1	1461	1	0.00
30/05/2018	R209 On 02-August-18			Bond Future	9.28	76.2008	9.2773	76.2008	76,685.00
30/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6220	6	6220	6	0.00
30/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9746	10	9746	10	0.00
30/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	688	1	688	1	5,000.00
30/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2201	2	2201	2	0.00
30/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	444	0	444	0	0.00
30/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3260	3	3260	3	435.00
30/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	101	0	101	0	500.00
30/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7175	7	7175	7	0.00
30/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1370	1	1370	1	0.00
30/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	87	0	87	0	5,000.00
30/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7231	7	7231	7	0.00
30/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7287	7	7287	7	0.00
30/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	95	0	95	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
30/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	102	0	102	0	0.00
30/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	684	1	684	1	0.00
30/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	98	0	98	0	0.00
30/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6064	6	6064	6	0.00
30/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2928	3	2928	3	0.00
30/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3631	4	3631	4	500.00
30/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5847	6	5847	6	0.00
30/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1837	2	1837	2	500.00
30/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1157	1	1157	1	5,000.00
30/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	169	0	169	0	435.00
30/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	18	0	18	0	435.00
30/05/2018	R209 On 01-November-18			Bond Future	9.33	74.4173	9.3315	74.4173	0.00
30/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73469	74	73469	74	0.00
30/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73469	74	73469	74	0.00
30/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5443	5	5443	5	0.00
30/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5300	5	5300	5	0.00
30/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73469	74	73469	74	0.00
30/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2618	3	2618	3	0.00
30/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5158	5	5158	5	0.00
30/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8255	8	8255	8	0.00
30/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	460	0	460	0	0.00
30/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1167	1	1167	1	0.00
30/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1075	1	1075	1	5,850.00
30/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1120	1	1120	1	0.00
30/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2560	3	2560	3	0.00
30/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
30/05/2018	R209 On 07-February-19			Bond Future	9.39	75.8601	9.3914	75.8601	0.00
30/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2126	2	2126	2	0.00
30/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2153	2	2153	2	0.00
30/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2099	2	2099	2	0.00
30/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5169	5	5169	5	0.00
30/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5125	5	5125	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
30/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5081	5	5081	5	0.00
30/05/2018	R210 On 02-August-18			Bond Future	189.57	189.4103	189.5741	189.4103	2,159.00
30/05/2018	R210 On 01-November-18			Bond Future	190.50	190.3360	190.5015	190.3360	0.00
30/05/2018	R210 On 07-February-19			Bond Future	194.24	194.0672	194.2375	194.0672	0.00
30/05/2018	R212 On 02-August-18			Bond Future	154.84	154.9010	154.8435	154.9010	4,575.00
30/05/2018	R212 On 01-November-18			Bond Future	157.64	157.7028	157.6430	157.7028	0.00
30/05/2018	R212 On 07-February-19			Bond Future	158.58	158.6405	158.5810	158.6405	0.00
30/05/2018	R213 On 02-August-18			Bond Future	9.07	87.7267	9.0691	87.7267	30,574.00
30/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1506	2	1506	2	0.00
30/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1472	1	1472	1	0.00
30/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1438	1	1438	1	0.00
30/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1532	2	1532	2	0.00
30/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1565	2	1565	2	0.00
30/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1500	2	1500	2	0.00
30/05/2018	R213 On 01-November-18			Bond Future	9.13	85.7511	9.1284	85.7511	0.00
30/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1113	1	1113	1	0.00
30/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1092	1	1092	1	0.00
30/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1070	1	1070	1	0.00
30/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4290	4	4290	4	0.00
30/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4337	4	4337	4	0.00
30/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4243	4	4243	4	0.00
30/05/2018	R213 On 07-February-19			Bond Future	9.20	87.4138	9.1959	87.4138	0.00
30/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1753	2	1753	2	0.00
30/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1777	2	1777	2	0.00
30/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1802	2	1802	2	0.00
30/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5104	5	5104	5	0.00
30/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5061	5	5061	5	0.00
30/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5147	5	5147	5	0.00
30/05/2018	R214 On 02-August-18			Bond Future	9.42	75.7504	9.4220	75.7504	31,072.00
30/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	416	0	416	0	0.00
30/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	448	0	448	0	0.00
30/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	432	0	432	0	0.00
30/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3982	4	3982	4	0.00
30/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3920	4	3920	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4045	4	4045	4	0.00
30/05/2018	R214 On 01-November-18			Bond Future	9.48	73.8136	9.4771	73.8136	0.00
30/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1239	1	1239	1	0.00
30/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1263	1	1263	1	0.00
30/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1287	1	1287	1	0.00
30/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4841	5	4841	5	0.00
30/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4948	5	4948	5	0.00
30/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4894	5	4894	5	0.00
30/05/2018	R214 On 07-February-19			Bond Future	9.54	75.2448	9.5391	75.2448	0.00
30/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2058	2	2058	2	0.00
30/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2086	2	2086	2	0.00
30/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2031	2	2031	2	0.00
30/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5787	6	5787	6	0.00
30/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5738	6	5738	6	0.00
30/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5689	6	5689	6	0.00
30/05/2018	R248 On 02-August-18			Bond Future	9.45	96.9724	9.4473	96.9724	99,820.00
30/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	620	1	620	1	0.00
30/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	599	1	599	1	0.00
30/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	577	1	577	1	0.00
30/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5128	5	5128	5	0.00
30/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5208	5	5208	5	0.00
30/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5048	5	5048	5	0.00
30/05/2018	R248 On 01-November-18			Bond Future	9.50	94.2758	9.5028	94.2758	0.00
30/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1666	2	1666	2	0.00
30/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1729	2	1729	2	0.00
30/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1697	2	1697	2	0.00
30/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6331	6	6331	6	0.00
30/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6263	6	6263	6	0.00
30/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6400	6	6400	6	0.00
30/05/2018	R248 On 07-February-19			Bond Future	9.57	96.1037	9.5652	96.1037	0.00
30/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2686	3	2686	3	0.00
30/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2721	3	2721	3	0.00
30/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2650	3	2650	3	0.00
30/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7420	7	7420	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
30/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7547	8	7547	8	0.00
30/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7483	7	7483	7	0.00