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## 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
15/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	2025 On 02-August-18			Bond Future	135.05	135.0338	135.0485	135.0338	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
15/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1611	2	1611	2	0.00
15/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1621	2	1621	2	0.00
15/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1601	2	1601	2	0.00
15/05/2018	2025 On 01-November-18			Bond Future	137.49	137.4775	137.4933	137.4775	0.00
15/05/2018	2025 On 07-February-19			Bond Future	138.78	138.7612	138.7755	138.7612	0.00
15/05/2018	2029 On 02-August-18			Bond Future	103.21	103.1943	103.2063	103.1943	1,370.00
15/05/2018	2029 On 01-November-18			Bond Future	104.02	104.0122	104.0250	104.0122	0.00
15/05/2018	2029 On 07-February-19			Bond Future	106.06	106.0529	106.0645	106.0529	0.00
15/05/2018	2030 On 02-August-18			Bond Future	8.95	94.4774	8.9488	94.4774	41,248.00
15/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3964	5	3964	5	0.00
15/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	543	1	543	1	7,850.00
15/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1567	2	1567	2	7,850.00
15/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4170	5	4170	5	0.00
15/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4015	5	4015	5	0.00
15/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3913	5	3913	5	0.00
15/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	542	0	542	0	7,850.00
15/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	580	0	580	0	0.00
15/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	606	0	606	0	0.00
15/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1830	1	1830	1	0.00
15/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	593	0	593	0	0.00
15/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3575	3	3575	3	0.00
15/05/2018	2030 On 01-November-18			Bond Future	9.00	96.1713	9.0042	96.1713	0.00
15/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1313	2	1313	2	0.00
15/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1361	2	1361	2	0.00
15/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1337	2	1337	2	0.00
15/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4146	3	4146	3	0.00
15/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4191	4	4191	4	0.00
15/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4101	3	4101	3	0.00
15/05/2018	2030 On 07-February-19			Bond Future	9.07	94.0279	9.0677	94.0279	0.00
15/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1999	2	1999	2	0.00
15/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2025	2	2025	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
15/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2052	3	2052	3	0.00
15/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4896	4	4896	4	0.00
15/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4938	4	4938	4	0.00
15/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4980	4	4980	4	0.00
15/05/2018	2032 On 02-August-18			Bond Future	9.12	97.3422	9.1214	97.3422	32,131.00
15/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4587	6	4587	6	0.00
15/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4531	6	4531	6	0.00
15/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4475	5	4475	5	0.00
15/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	618	0	618	0	0.00
15/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	631	0	631	0	0.00
15/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	604	0	604	0	0.00
15/05/2018	2032 On 01-November-18			Bond Future	9.18	94.9326	9.1805	94.9326	0.00
15/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1498	2	1498	2	0.00
15/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1525	2	1525	2	0.00
15/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1472	2	1472	2	0.00
15/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4664	4	4664	4	0.00
15/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4614	4	4614	4	0.00
15/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4564	4	4564	4	0.00
15/05/2018	2032 On 07-February-19			Bond Future	9.25	96.7744	9.2470	96.7744	0.00
15/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2276	3	2276	3	0.00
15/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2247	3	2247	3	0.00
15/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2218	3	2218	3	0.00
15/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5432	5	5432	5	0.00
15/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5478	5	5478	5	0.00
15/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5386	5	5386	5	0.00
15/05/2018	2033 On 02-August-18			Bond Future	107.16	107.6922	107.1612	107.6922	6,151.00
15/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2769	2	2769	2	0.00
15/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2779	2	2779	2	0.00
15/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2759	2	2759	2	0.00
15/05/2018	2033 On 01-November-18			Bond Future	107.98	108.5200	107.9800	108.5200	0.00
15/05/2018	2033 On 07-February-19			Bond Future	110.10	110.6492	110.0971	110.6492	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
15/05/2018	2037 On 02-August-18			Bond Future	9.35	94.0305	9.3542	94.0305	54,961.00
15/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5388	6	5388	6	0.00
15/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5450	7	5450	7	0.00
15/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5512	7	5512	7	0.00
15/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	655	0	655	0	0.00
15/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	683	0	683	0	0.00
15/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	669	0	669	0	0.00
15/05/2018	2037 On 01-November-18			Bond Future	9.41	95.7164	9.4103	95.7164	0.00
15/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1821	2	1821	2	0.00
15/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1883	2	1883	2	0.00
15/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1852	2	1852	2	0.00
15/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5106	4	5106	4	0.00
15/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	5051	4	5051	4	0.00
15/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5161	4	5161	4	0.00
15/05/2018	2037 On 07-February-19			Bond Future	9.47	93.3136	9.4738	93.3136	0.00
15/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2709	3	2709	3	0.00
15/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2742	3	2742	3	0.00
15/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2776	3	2776	3	0.00
15/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	6099	5	6099	5	0.00
15/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6202	5	6202	5	0.00
15/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6150	5	6150	5	0.00
15/05/2018	2038 On 02-August-18			Bond Future	128.94	128.9210	128.9366	128.9210	9,239.00
15/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5593	6	5593	6	0.00
15/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5603	6	5603	6	0.00
15/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5613	6	5613	6	0.00
15/05/2018	2038 On 01-November-18			Bond Future	131.27	131.2540	131.2707	131.2540	0.00
15/05/2018	2038 On 07-February-19			Bond Future	132.25	132.2389	132.2542	132.2389	0.00
15/05/2018	2040 On 02-August-18			Bond Future	9.44	97.5734	9.4393	97.5734	22,604.00
15/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5902	7	5902	7	0.00
15/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5836	7	5836	7	0.00
15/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5771	7	5771	7	0.00

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15/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	753	1	753	1	0.00
15/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	769	1	769	1	0.00
15/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	738	1	738	1	0.00
15/05/2018	2040 On 01-November-18			Bond Future	9.50	99.3228	9.4956	99.3228	0.00
15/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1982	3	1982	3	0.00
15/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2015	3	2015	3	0.00
15/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2048	3	2048	3	5,900.00
15/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	614	1	614	1	5,900.00
15/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1949	3	1949	3	0.00
15/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5788	5	5788	5	0.00
15/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9986	9	9986	9	0.00
15/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5608	5	5608	5	0.00
15/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5727	5	5727	5	0.00
15/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5667	5	5667	5	0.00
15/05/2018	2040 On 07-February-19			Bond Future	9.56	96.7394	9.5593	96.7394	0.00
15/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2884	3	2884	3	0.00
15/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2955	4	2955	4	0.00
15/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2920	4	2920	4	0.00
15/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6832	6	6832	6	0.00
15/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6889	6	6889	6	0.00
15/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6776	6	6776	6	0.00
15/05/2018	2044 On 02-August-18			Bond Future	9.48	94.6550	9.4777	94.6550	30,273.00
15/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5761	7	5761	7	0.00
15/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5892	7	5892	7	0.00
15/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5826	7	5826	7	0.00
15/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	824	1	824	1	0.00
15/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	808	1	808	1	0.00
15/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	841	1	841	1	0.00
15/05/2018	2044 On 01-November-18			Bond Future	9.53	96.3521	9.5322	96.3521	0.00
15/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2037	3	2037	3	0.00
15/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2070	3	2070	3	0.00
15/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2104	3	2104	3	0.00
15/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5770	5	5770	5	0.00
15/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5709	5	5709	5	0.00

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15/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5831	5	5831	5	0.00
15/05/2018	2044 On 07-February-19			Bond Future	9.59	93.8362	9.5937	93.8362	0.00
15/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3079	4	3079	4	0.00
15/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3116	4	3116	4	0.00
15/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3043	4	3043	4	0.00
15/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6992	6	6992	6	0.00
15/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6935	6	6935	6	0.00
15/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6878	6	6878	6	0.00
15/05/2018	2046 On 02-August-18			Bond Future	123.22	123.2062	123.2210	123.2062	10,917.00
15/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5549	6	5549	6	0.00
15/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5569	6	5569	6	0.00
15/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5559	6	5559	6	0.00
15/05/2018	2046 On 01-November-18			Bond Future	123.80	123.7866	123.8025	123.7866	0.00
15/05/2018	2046 On 07-February-19			Bond Future	126.23	126.2150	126.2297	126.2150	0.00
15/05/2018	2050 On 02-August-18			Bond Future	128.66	128.6433	128.6592	128.6433	9,775.00
15/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8881	9	8881	9	0.00
15/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8861	9	8861	9	0.00
15/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8871	9	8871	9	0.00
15/05/2018	2050 On 01-November-18			Bond Future	130.99	130.9713	130.9881	130.9713	0.00
15/05/2018	2050 On 07-February-19			Bond Future	131.78	131.7693	131.7848	131.7693	0.00
15/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	AL37 On 02-August-18			Index Future	589.72	593.2100	589.7240	593.2100	0.00
15/05/2018	AL37 On 01-November-18			Index Future	600.30	603.8480	600.3030	603.8480	0.00
15/05/2018	AL37 On 07-February-19			Index Future	611.95	615.5700	611.9510	615.5700	0.00
15/05/2018	AL7T On 02-August-18			Index Future	689.44	695.6970	689.4380	695.6970	0.00
15/05/2018	AL7T On 01-November-18			Index Future	701.81	708.1730	701.8050	708.1730	0.00

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15/05/2018	AL7T On 07-February-19			Index Future	715.42	721.9200	715.4220	721.9200	0.00
15/05/2018	ALBI On 02-August-18			Index Future	627.21	634.3630	627.2050	634.3630	877.00
15/05/2018	ALBI On 01-November-18			Index Future	638.46	645.7400	638.4560	645.7400	0.00
15/05/2018	ALBI On 07-February-19			Index Future	650.84	658.2750	650.8440	658.2750	0.00
15/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	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
15/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2018	EL28 On 02-August-18			Bond Future	131.95	131.9312	131.9489	131.9312	0.00
15/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2991	3	2991	3	0.00
15/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3001	3	3001	3	0.00
15/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2981	3	2981	3	0.00
15/05/2018	ES33 On 02-August-18			Bond Future	10.66	80.4776	10.6554	80.4776	9,466.00
15/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2881	4	2881	4	0.00
15/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2939	4	2939	4	0.00
15/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2997	4	2997	4	0.00
15/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
15/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
15/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
15/05/2018	ES33 On 01-November-18			Bond Future	10.76	78.1322	10.7617	78.1322	0.00
15/05/2018	ES33 On 07-February-19			Bond Future	10.88	79.6480	10.8837	79.6480	0.00
15/05/2018	ES42 On 02-August-18			Bond Future	10.85	83.6415	10.8477	83.6415	7,957.00
15/05/2018	ES42 On 01-November-18			Bond Future	10.95	80.8813	10.9500	80.8813	0.00
15/05/2018	ES42 On 07-February-19			Bond Future	11.06	82.4502	11.0632	82.4502	0.00
15/05/2018	GOVI On 02-August-18			GOVI	623.41	630.8750	623.4100	630.8750	468.00
15/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	177000	25	177000	25	0.00
15/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	176900	25	176900	25	0.00
15/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	177100	25	177100	25	0.00
15/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 01-November-18			GOVI	634.59	642.1890	634.5930	642.1890	0.00
15/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
15/05/2018	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
15/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	188970	11	188970	11	0.00
15/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	189170	11	189170	11	0.00
15/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	189070	11	189070	11	0.00
15/05/2018	GOVI On 07-February-19			GOVI	646.91	654.6560	646.9060	654.6560	0.00
15/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
15/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	196040	12	196040	12	0.00
15/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	196140	12	196140	12	0.00
15/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	196240	12	196240	12	0.00
15/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2018	IGOV On 02-August-18			Index Future	260.03	260.2860	260.0270	260.2860	884.00
15/05/2018	IGOV On 01-November-18			Index Future	264.74	264.9970	264.7350	264.9970	241.00
15/05/2018	IGOV On 07-February-19			Index Future	269.93	270.1980	269.9270	270.1980	0.00
15/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
15/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
15/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4600	100.4800	100.4600	0.00
15/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.48	99.4400	99.4800	99.4400	0.00
15/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.15	100.0800	100.1500	100.0800	0.00
15/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
15/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
15/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8400	98.8600	98.8400	0.00
15/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.22	99.1900	99.2200	99.1900	0.00
15/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.60	99.5300	99.6000	99.5300	0.00
15/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.97	99.8800	99.9700	99.8800	0.00
15/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.88	100.7700	100.8800	100.7700	0.00
15/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.60	98.4600	98.6000	98.4600	0.00
15/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.44	100.2700	100.4400	100.2700	0.00
15/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.96	95.7300	95.9600	95.7300	0.00
15/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.15	94.8900	95.1500	94.8900	0.00
15/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.31	94.0100	94.3100	94.0100	0.00
15/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.45	94.1200	94.4500	94.1200	0.00
15/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.62	96.2600	96.6200	96.2600	51.00
15/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.73	96.3400	96.7300	96.3400	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
15/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.91	97.4800	97.9100	97.4800	0.00
15/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.10	99.6400	100.1000	99.6400	0.00
15/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.35	100.8500	101.3500	100.8500	0.00
15/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.44	95.8900	96.4400	95.8900	0.00
15/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.75	100.1800	100.7500	100.1800	0.00
15/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.32	93.5000	94.3200	93.5000	0.00
15/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.27	90.4200	91.2700	90.4200	0.00
15/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.97	89.0900	89.9700	89.0900	0.00
15/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.10	91.2200	92.1000	91.2200	0.00
15/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.85	94.9900	95.8500	94.9900	0.00
15/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.38	93.5000	94.3800	93.5000	0.00
15/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.42	95.5400	96.4200	95.5400	0.00
15/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.11	99.2400	100.1100	99.2400	0.00
15/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.43	99.5400	100.4300	99.5400	0.00
15/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.62	94.6800	95.6200	94.6800	0.00
15/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.06	100.1400	101.0600	100.1400	0.00
15/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
15/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
15/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
15/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
15/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
15/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
15/05/2018	R023 On 02-August-18			Bond Future	7.92	103.3326	7.9213	103.3326	34,900.00
15/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8798	9	8798	9	0.00
15/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8832	9	8832	9	0.00
15/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8764	9	8764	9	0.00
15/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R023 On 01-November-18			Bond Future	7.97	101.2592	7.9687	101.2592	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
15/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8859	9	8859	9	0.00
15/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8827	9	8827	9	0.00
15/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8795	9	8795	9	0.00
15/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
15/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
15/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	2	0	2	0	0.00
15/05/2018	R023 On 07-February-19			Bond Future	8.03	103.2240	8.0277	103.2240	0.00
15/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8173	9	8173	9	0.00
15/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8232	9	8232	9	0.00
15/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8203	9	8203	9	0.00
15/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	24	0	24	0	0.00
15/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	24	0	24	0	0.00
15/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	25	0	25	0	0.00
15/05/2018	R035 On 02-August-18			Bond Future	9.27	101.9257	9.2658	101.9257	65,685.00
15/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2871	4	2871	4	0.00
15/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2921	4	2921	4	0.00
15/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2971	4	2971	4	0.00
15/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1591	1	1591	1	0.00
15/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1561	1	1561	1	0.00
15/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1621	1	1621	1	0.00
15/05/2018	R035 On 01-November-18			Bond Future	9.33	99.2571	9.3258	99.2571	0.00
15/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1825	2	1825	2	0.00
15/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1795	2	1795	2	0.00
15/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1765	2	1765	2	0.00
15/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	5069	4	5069	4	0.00
15/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5124	4	5124	4	0.00
15/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	5014	4	5014	4	0.00
15/05/2018	R035 On 07-February-19			Bond Future	9.39	101.1830	9.3943	101.1830	0.00
15/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2616	3	2616	3	0.00
15/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2681	3	2681	3	0.00
15/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2649	3	2649	3	0.00
15/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6110	5	6110	5	0.00
15/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	6059	5	6059	5	0.00
15/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6161	5	6161	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
15/05/2018	R186 On 02-August-18			Bond Future	8.52	113.9729	8.5244	113.9729	103,341.00
15/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1443	2	1443	2	0.00
15/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1347	2	1347	2	0.00
15/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	762	1	762	1	3,020.00
15/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1378	2	1378	2	0.00
15/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	31	0	31	0	3,020.00
15/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1316	2	1316	2	0.00
15/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1725	1	1725	1	0.00
15/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2520	2	2520	2	0.00
15/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6784	6	6784	6	0.00
15/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1660	1	1660	1	0.00
15/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1692	1	1692	1	0.00
15/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1597	1	1597	1	2,500.00
15/05/2018	R186 On 01-November-18			Bond Future	8.58	116.0165	8.5798	116.0165	0.00
15/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1900	2	1900	2	5,000.00
15/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2115	3	2115	3	0.00
15/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4466	5	4466	5	0.00
15/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	748	1	748	1	5,000.00
15/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2147	3	2147	3	0.00
15/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2083	3	2083	3	0.00
15/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2453	2	2453	2	0.00
15/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1076	1	1076	1	5,000.00
15/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4664	4	4664	4	0.00
15/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2393	2	2393	2	0.00
15/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2423	2	2423	2	0.00
15/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2644	2	2644	2	0.00
15/05/2018	R186 On 07-February-19			Bond Future	8.64	112.9623	8.6438	112.9623	0.00
15/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1721	2	1721	2	0.00
15/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1744	2	1744	2	0.00
15/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1768	2	1768	2	0.00
15/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4347	4	4347	4	0.00
15/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4423	4	4423	4	0.00
15/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4385	4	4385	4	0.00
15/05/2018	R197 On 02-August-18			Bond Future	304.67	304.6349	304.6675	304.6349	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2018	R197 On 01-November-18			Bond Future	310.18	310.1479	310.1828	310.1479	0.00
15/05/2018	R197 On 07-February-19			Bond Future	308.91	308.8758	308.9074	308.8758	0.00
15/05/2018	R202 On 02-August-18			Bond Future	242.55	243.7095	242.5497	243.7095	22,459.00
15/05/2018	R202 On 01-November-18			Bond Future	246.94	248.1201	246.9404	248.1201	0.00
15/05/2018	R202 On 07-February-19			Bond Future	247.87	249.0803	247.8747	249.0803	0.00
15/05/2018	R204 On 02-August-18			Bond Future	6.46	101.5996	6.4561	101.5996	10,121.00
15/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	924	1	924	1	0.00
15/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	928	1	928	1	0.00
15/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	921	1	921	1	0.00
15/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R207 On 02-August-18			Bond Future	7.37	100.5227	7.3736	100.5227	20,909.00
15/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	10	0	10	0	0.00
15/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	12	0	12	0	0.00
15/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	11	0	11	0	0.00
15/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	715	0	715	0	0.00
15/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	690	0	690	0	0.00
15/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	702	0	702	0	0.00
15/05/2018	R207 On 01-November-18			Bond Future	7.39	102.3251	7.3855	102.3251	0.00
15/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	34	0	34	0	0.00
15/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	33	0	33	0	0.00
15/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	36	0	36	0	0.00
15/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	760	1	760	1	0.00
15/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	750	1	750	1	0.00
15/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	740	1	740	1	0.00
15/05/2018	R207 On 07-February-19			Bond Future	7.41	100.6655	7.4084	100.6655	0.00
15/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	39	0	39	0	0.00
15/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	37	0	37	0	0.00
15/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	36	0	36	0	0.00
15/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	821	1	821	1	0.00
15/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	828	1	828	1	0.00
15/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	813	1	813	1	0.00
15/05/2018	R208 On 02-August-18			Bond Future	7.59	100.7643	7.5913	100.7643	30,946.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	57	0	57	0	0.00
15/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	50	0	50	0	0.00
15/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	53	0	53	0	0.00
15/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1136	1	1136	1	0.00
15/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1116	1	1116	1	0.00
15/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1156	1	1156	1	0.00
15/05/2018	R208 On 01-November-18			Bond Future	7.63	99.1715	7.6287	99.1715	0.00
15/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	146	0	146	0	0.00
15/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	152	0	152	0	0.00
15/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	141	0	141	0	0.00
15/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1243	1	1243	1	0.00
15/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1276	1	1276	1	0.00
15/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1259	1	1259	1	0.00
15/05/2018	R208 On 07-February-19			Bond Future	7.68	101.0957	7.6788	101.0957	0.00
15/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	209	0	209	0	0.00
15/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	204	0	204	0	0.00
15/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	199	0	199	0	0.00
15/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1361	1	1361	1	0.00
15/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1389	1	1389	1	0.00
15/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1375	1	1375	1	0.00
15/05/2018	R209 On 02-August-18			Bond Future	9.28	77.2144	9.2822	77.2144	76,025.00
15/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6273	7	6273	7	0.00
15/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	582	1	582	1	0.00
15/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	849	1	849	1	5,000.00
15/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2388	3	2388	3	0.00
15/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9730	11	9730	11	0.00
15/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3419	4	3419	4	435.00
15/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7198	8	7198	8	0.00
15/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1559	2	1559	2	0.00
15/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	167	0	167	0	500.00
15/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	146	0	146	0	5,000.00
15/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7253	8	7253	8	0.00
15/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7308	8	7308	8	0.00
15/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	149	0	149	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
15/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	158	0	158	0	0.00
15/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	877	1	877	1	0.00
15/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6157	5	6157	5	0.00
15/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	153	0	153	0	0.00
15/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	3123	2	3123	2	0.00
15/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	36	0	36	0	435.00
15/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1378	1	1378	1	5,000.00
15/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3803	3	3803	3	500.00
15/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5946	5	5946	5	0.00
15/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	2060	2	2060	2	500.00
15/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	256	0	256	0	435.00
15/05/2018	R209 On 01-November-18			Bond Future	9.34	75.4511	9.3361	75.4511	0.00
15/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73438	75	73438	75	0.00
15/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73438	75	73438	75	0.00
15/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5552	6	5552	6	0.00
15/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5412	6	5412	6	0.00
15/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73438	75	73438	75	0.00
15/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2753	3	2753	3	0.00
15/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5272	6	5272	6	0.00
15/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8281	9	8281	9	0.00
15/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	517	0	517	0	0.00
15/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1311	1	1311	1	0.00
15/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1216	1	1216	1	5,850.00
15/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1263	1	1263	1	0.00
15/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2726	2	2726	2	0.00
15/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/05/2018	R209 On 07-February-19			Bond Future	9.40	76.9150	9.3962	76.9150	0.00
15/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2225	3	2225	3	0.00
15/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2252	3	2252	3	0.00
15/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2197	3	2197	3	0.00
15/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5300	5	5300	5	0.00
15/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5256	5	5256	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
15/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5212	5	5212	5	0.00
15/05/2018	R210 On 02-August-18			Bond Future	191.39	191.3675	191.3894	191.3675	2,159.00
15/05/2018	R210 On 01-November-18			Bond Future	192.35	192.3305	192.3539	192.3305	0.00
15/05/2018	R210 On 07-February-19			Bond Future	196.13	196.1037	196.1250	196.1037	0.00
15/05/2018	R212 On 02-August-18			Bond Future	155.54	155.6292	155.5355	155.6292	3,975.00
15/05/2018	R212 On 01-November-18			Bond Future	158.35	158.4455	158.3510	158.4455	0.00
15/05/2018	R212 On 07-February-19			Bond Future	159.30	159.4002	159.3019	159.4002	0.00
15/05/2018	R213 On 02-August-18			Bond Future	9.02	89.0430	9.0230	89.0430	29,240.00
15/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1856	2	1856	2	0.00
15/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1819	2	1819	2	0.00
15/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1783	2	1783	2	0.00
15/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1573	1	1573	1	0.00
15/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1603	1	1603	1	0.00
15/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1544	1	1544	1	0.00
15/05/2018	R213 On 01-November-18			Bond Future	9.08	87.0933	9.0802	87.0933	0.00
15/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1322	2	1322	2	0.00
15/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1299	2	1299	2	0.00
15/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1275	2	1275	2	0.00
15/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4182	4	4182	4	0.00
15/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4227	4	4227	4	0.00
15/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4137	3	4137	3	0.00
15/05/2018	R213 On 07-February-19			Bond Future	9.15	88.7833	9.1459	88.7833	0.00
15/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1955	2	1955	2	0.00
15/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1981	2	1981	2	0.00
15/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2006	2	2006	2	0.00
15/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4986	4	4986	4	0.00
15/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4945	4	4945	4	0.00
15/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5028	4	5028	4	0.00
15/05/2018	R214 On 02-August-18			Bond Future	9.42	76.8909	9.4165	76.8909	30,091.00
15/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	578	1	578	1	0.00
15/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	615	1	615	1	0.00
15/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	596	1	596	1	0.00
15/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4107	3	4107	3	0.00
15/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	4047	3	4047	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
15/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4167	3	4167	3	0.00
15/05/2018	R214 On 01-November-18			Bond Future	9.47	74.9765	9.4711	74.9765	0.00
15/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1390	2	1390	2	0.00
15/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1415	2	1415	2	0.00
15/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1440	2	1440	2	0.00
15/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4950	4	4950	4	0.00
15/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	5055	4	5055	4	0.00
15/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	5002	4	5002	4	0.00
15/05/2018	R214 On 07-February-19			Bond Future	9.53	76.4314	9.5329	76.4314	0.00
15/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2193	3	2193	3	0.00
15/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2221	3	2221	3	0.00
15/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2165	3	2165	3	0.00
15/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5877	5	5877	5	0.00
15/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5829	5	5829	5	0.00
15/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5780	5	5780	5	0.00
15/05/2018	R248 On 02-August-18			Bond Future	9.45	98.3901	9.4470	98.3901	101,451.00
15/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	839	1	839	1	0.00
15/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	814	1	814	1	0.00
15/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	790	1	790	1	0.00
15/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5341	4	5341	4	0.00
15/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5418	4	5418	4	0.00
15/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5265	4	5265	4	0.00
15/05/2018	R248 On 01-November-18			Bond Future	9.50	95.7215	9.5021	95.7215	0.00
15/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1864	2	1864	2	0.00
15/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1929	2	1929	2	0.00
15/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1896	2	1896	2	0.00
15/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6524	6	6524	6	0.00
15/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6457	6	6457	6	0.00
15/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6592	6	6592	6	0.00
15/05/2018	R248 On 07-February-19			Bond Future	9.56	97.5788	9.5646	97.5788	0.00
15/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2878	4	2878	4	0.00
15/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2915	4	2915	4	0.00
15/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2842	3	2842	3	0.00
15/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7607	7	7607	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
15/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7733	7	7733	7	0.00
15/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7670	7	7670	7	0.00