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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
16/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	2025 On 02-August-18			Bond Future	135.09	135.0485	135.0946	135.0485	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
16/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1565	2	1565	2	0.00
16/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1575	2	1575	2	0.00
16/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1555	2	1555	2	0.00
16/05/2018	2025 On 01-November-18			Bond Future	137.54	137.4933	137.5406	137.4933	0.00
16/05/2018	2025 On 07-February-19			Bond Future	138.82	138.7755	138.8244	138.7755	0.00
16/05/2018	2029 On 02-August-18			Bond Future	103.24	103.2063	103.2435	103.2063	1,370.00
16/05/2018	2029 On 01-November-18			Bond Future	104.06	104.0250	104.0633	104.0250	0.00
16/05/2018	2029 On 07-February-19			Bond Future	106.10	106.0645	106.1040	106.0645	0.00
16/05/2018	2030 On 02-August-18			Bond Future	8.94	93.4268	8.9364	93.4268	41,248.00
16/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4021	4	4021	4	0.00
16/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	555	1	555	1	7,850.00
16/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1597	2	1597	2	7,850.00
16/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4229	4	4229	4	0.00
16/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4073	4	4073	4	0.00
16/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3970	4	3970	4	0.00
16/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	517	1	517	1	7,850.00
16/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	554	1	554	1	0.00
16/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	579	1	579	1	0.00
16/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1776	2	1776	2	0.00
16/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	566	1	566	1	0.00
16/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3503	4	3503	4	0.00
16/05/2018	2030 On 01-November-18			Bond Future	8.99	95.1023	8.9913	95.1023	0.00
16/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1335	1	1335	1	0.00
16/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1384	1	1384	1	0.00
16/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1359	1	1359	1	0.00
16/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4083	4	4083	4	0.00
16/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4127	4	4127	4	0.00
16/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4038	4	4038	4	0.00
16/05/2018	2030 On 07-February-19			Bond Future	9.05	92.9373	9.0542	92.9373	0.00
16/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2026	2	2026	2	0.00
16/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2053	2	2053	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
16/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2079	2	2079	2	0.00
16/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4837	5	4837	5	0.00
16/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4878	5	4878	5	0.00
16/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4919	5	4919	5	0.00
16/05/2018	2032 On 02-August-18			Bond Future	9.11	96.1631	9.1092	96.1631	32,131.00
16/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4649	5	4649	5	0.00
16/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4593	5	4593	5	0.00
16/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4537	4	4537	4	0.00
16/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	590	1	590	1	0.00
16/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	603	1	603	1	0.00
16/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	577	1	577	1	0.00
16/05/2018	2032 On 01-November-18			Bond Future	9.17	93.7326	9.1678	93.7326	0.00
16/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1522	1	1522	1	0.00
16/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1549	2	1549	2	0.00
16/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1496	1	1496	1	0.00
16/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4595	5	4595	5	0.00
16/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4546	5	4546	5	0.00
16/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4497	5	4497	5	0.00
16/05/2018	2032 On 07-February-19			Bond Future	9.23	95.5503	9.2338	95.5503	0.00
16/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2306	2	2306	2	0.00
16/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2277	2	2277	2	0.00
16/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2247	2	2247	2	0.00
16/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5368	5	5368	5	0.00
16/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5413	5	5413	5	0.00
16/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5322	5	5322	5	0.00
16/05/2018	2033 On 02-August-18			Bond Future	106.93	107.1612	106.9295	107.1612	6,151.00
16/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3001	3	3001	3	0.00
16/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3011	3	3011	3	0.00
16/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2991	3	2991	3	0.00
16/05/2018	2033 On 01-November-18			Bond Future	107.74	107.9800	107.7446	107.9800	0.00
16/05/2018	2033 On 07-February-19			Bond Future	109.86	110.0971	109.8576	110.0971	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
16/05/2018	2037 On 02-August-18			Bond Future	9.33	92.7122	9.3264	92.7122	54,895.00
16/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5562	5	5562	5	0.00
16/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5625	5	5625	5	0.00
16/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5687	6	5687	6	0.00
16/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	602	1	602	1	0.00
16/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	629	1	629	1	0.00
16/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	615	1	615	1	0.00
16/05/2018	2037 On 01-November-18			Bond Future	9.38	94.3749	9.3817	94.3749	0.00
16/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1896	2	1896	2	0.00
16/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1960	2	1960	2	0.00
16/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1928	2	1928	2	0.00
16/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4949	5	4949	5	0.00
16/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4896	5	4896	5	0.00
16/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5003	5	5003	5	0.00
16/05/2018	2037 On 07-February-19			Bond Future	9.44	91.9450	9.4442	91.9450	0.00
16/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2796	3	2796	3	0.00
16/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2830	3	2830	3	0.00
16/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2864	3	2864	3	0.00
16/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5950	6	5950	6	0.00
16/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6051	6	6051	6	0.00
16/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6000	6	6000	6	0.00
16/05/2018	2038 On 02-August-18			Bond Future	128.98	128.9366	128.9844	128.9366	9,239.00
16/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5546	6	5546	6	0.00
16/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5556	6	5556	6	0.00
16/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5566	6	5566	6	0.00
16/05/2018	2038 On 01-November-18			Bond Future	131.32	131.2707	131.3200	131.2707	0.00
16/05/2018	2038 On 07-February-19			Bond Future	132.30	132.2542	132.3050	132.2542	0.00
16/05/2018	2040 On 02-August-18			Bond Future	9.40	96.1548	9.4013	96.1548	22,604.00
16/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6164	6	6164	6	0.00
16/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6097	6	6097	6	0.00
16/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6030	6	6030	6	0.00

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16/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	677	1	677	1	0.00
16/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	691	1	691	1	0.00
16/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	663	1	663	1	0.00
16/05/2018	2040 On 01-November-18			Bond Future	9.46	97.8792	9.4565	97.8792	0.00
16/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2096	2	2096	2	0.00
16/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2130	2	2130	2	0.00
16/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2165	2	2165	2	5,900.00
16/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	660	1	660	1	5,900.00
16/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2062	2	2062	2	0.00
16/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5557	6	5557	6	0.00
16/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9689	10	9689	10	0.00
16/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5381	6	5381	6	0.00
16/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5498	6	5498	6	0.00
16/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5439	6	5439	6	0.00
16/05/2018	2040 On 07-February-19			Bond Future	9.52	95.2668	9.5188	95.2668	0.00
16/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3014	3	3014	3	0.00
16/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3087	3	3087	3	0.00
16/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3050	3	3050	3	0.00
16/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6612	7	6612	7	0.00
16/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6668	7	6668	7	0.00
16/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6557	7	6557	7	0.00
16/05/2018	2044 On 02-August-18			Bond Future	9.44	93.2103	9.4449	93.2103	30,273.00
16/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5983	6	5983	6	0.00
16/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6116	6	6116	6	0.00
16/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6050	6	6050	6	0.00
16/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	752	1	752	1	0.00
16/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	737	1	737	1	0.00
16/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	768	1	768	1	0.00
16/05/2018	2044 On 01-November-18			Bond Future	9.50	94.8818	9.4984	94.8818	0.00
16/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2136	2	2136	2	0.00
16/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2170	2	2170	2	0.00
16/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2206	2	2206	2	0.00
16/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5568	6	5568	6	0.00
16/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5509	6	5509	6	0.00

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16/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5629	6	5629	6	0.00
16/05/2018	2044 On 07-February-19			Bond Future	9.56	92.3366	9.5588	92.3366	0.00
16/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3195	3	3195	3	0.00
16/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3232	3	3232	3	0.00
16/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3157	3	3157	3	0.00
16/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6799	7	6799	7	0.00
16/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6743	7	6743	7	0.00
16/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6686	7	6686	7	0.00
16/05/2018	2046 On 02-August-18			Bond Future	123.27	123.2210	123.2674	123.2210	10,917.00
16/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5503	6	5503	6	0.00
16/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5523	6	5523	6	0.00
16/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5513	6	5513	6	0.00
16/05/2018	2046 On 01-November-18			Bond Future	123.85	123.8025	123.8502	123.8025	0.00
16/05/2018	2046 On 07-February-19			Bond Future	126.28	126.2297	126.2788	126.2297	0.00
16/05/2018	2050 On 02-August-18			Bond Future	128.71	128.6592	128.7087	128.6592	9,775.00
16/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8831	9	8831	9	0.00
16/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8811	9	8811	9	0.00
16/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8821	9	8821	9	0.00
16/05/2018	2050 On 01-November-18			Bond Future	131.04	130.9881	131.0393	130.9881	0.00
16/05/2018	2050 On 07-February-19			Bond Future	131.84	131.7848	131.8373	131.7848	0.00
16/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	AL37 On 02-August-18			Index Future	590.42	589.7240	590.4150	589.7240	0.00
16/05/2018	AL37 On 01-November-18			Index Future	601.01	600.3030	601.0070	600.3030	0.00
16/05/2018	AL37 On 07-February-19			Index Future	612.67	611.9510	612.6690	611.9510	0.00
16/05/2018	AL7T On 02-August-18			Index Future	690.16	689.4380	690.1580	689.4380	0.00
16/05/2018	AL7T On 01-November-18			Index Future	702.54	701.8050	702.5390	701.8050	0.00

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16/05/2018	AL7T On 07-February-19			Index Future	716.17	715.4220	716.1710	715.4220	0.00
16/05/2018	ALBI On 02-August-18			Index Future	628.31	627.2050	628.3070	627.2050	877.00
16/05/2018	ALBI On 01-November-18			Index Future	639.58	638.4560	639.5780	638.4560	0.00
16/05/2018	ALBI On 07-February-19			Index Future	651.99	650.8440	651.9880	650.8440	0.00
16/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	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
16/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/05/2018	EL28 On 02-August-18			Bond Future	132.00	131.9489	132.0034	131.9489	0.00
16/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2937	3	2937	3	0.00
16/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2947	3	2947	3	0.00
16/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2927	3	2927	3	0.00
16/05/2018	ES33 On 02-August-18			Bond Future	10.63	79.4978	10.6262	79.4978	9,466.00
16/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3060	3	3060	3	0.00
16/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3118	3	3118	3	0.00
16/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3175	3	3175	3	0.00
16/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/05/2018	ES33 On 01-November-18			Bond Future	10.73	77.1352	10.7315	77.1352	0.00
16/05/2018	ES33 On 07-February-19			Bond Future	10.85	78.6309	10.8522	78.6309	0.00
16/05/2018	ES42 On 02-August-18			Bond Future	10.82	82.5123	10.8238	82.5123	7,957.00
16/05/2018	ES42 On 01-November-18			Bond Future	10.93	79.7322	10.9252	79.7322	0.00
16/05/2018	ES42 On 07-February-19			Bond Future	11.04	81.2781	11.0375	81.2781	0.00
16/05/2018	GOVI On 02-August-18			GOVI	624.49	623.4100	624.4930	623.4100	468.00
16/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	187830	18	187830	18	0.00
16/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	187730	18	187730	18	0.00
16/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	187930	18	187930	18	0.00
16/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 01-November-18			GOVI	635.70	634.5930	635.6960	634.5930	0.00
16/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
16/05/2018	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
16/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	177940	19	177940	19	0.00
16/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	178140	19	178140	19	0.00
16/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	178040	19	178040	19	0.00
16/05/2018	GOVI On 07-February-19			GOVI	648.03	646.9060	648.0310	646.9060	0.00
16/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
16/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	184790	20	184790	20	0.00
16/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	184890	20	184890	20	0.00
16/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	184990	20	184990	20	0.00
16/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/05/2018	IGOV On 02-August-18			Index Future	260.03	260.0270	260.0290	260.0270	884.00
16/05/2018	IGOV On 01-November-18			Index Future	264.74	264.7350	264.7380	264.7350	241.00
16/05/2018	IGOV On 07-February-19			Index Future	269.93	269.9270	269.9300	269.9270	0.00
16/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
16/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0400	100.0300	100.0400	0.00
16/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.47	100.4800	100.4700	100.4800	0.00
16/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.46	99.4800	99.4600	99.4800	0.00
16/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.12	100.1500	100.1200	100.1500	0.00
16/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
16/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5100	98.5000	98.5100	0.00
16/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.85	98.8600	98.8500	98.8600	0.00
16/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.20	99.2200	99.2000	99.2200	0.00
16/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.57	99.6000	99.5700	99.6000	0.00
16/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.93	99.9700	99.9300	99.9700	0.00
16/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.84	100.8800	100.8400	100.8800	0.00
16/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.55	98.6000	98.5500	98.6000	0.00
16/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.39	100.4400	100.3900	100.4400	0.00
16/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.91	95.9600	95.9100	95.9600	0.00
16/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.09	95.1500	95.0900	95.1500	0.00
16/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.25	94.3100	94.2500	94.3100	0.00
16/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.39	94.4500	94.3900	94.4500	0.00
16/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.56	96.6200	96.5600	96.6200	51.00
16/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.67	96.7300	96.6700	96.7300	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
16/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.84	97.9100	97.8400	97.9100	0.00
16/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.03	100.1000	100.0300	100.1000	0.00
16/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.27	101.3500	101.2700	101.3500	0.00
16/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.35	96.4400	96.3500	96.4400	0.00
16/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.66	100.7500	100.6600	100.7500	0.00
16/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.17	94.3200	94.1700	94.3200	0.00
16/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.11	91.2700	91.1100	91.2700	0.00
16/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.81	89.9700	89.8100	89.9700	0.00
16/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.95	92.1000	91.9500	92.1000	0.00
16/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.73	95.8500	95.7300	95.8500	0.00
16/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.26	94.3800	94.2600	94.3800	0.00
16/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.32	96.4200	96.3200	96.4200	0.00
16/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.03	100.1100	100.0300	100.1100	0.00
16/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.35	100.4300	100.3500	100.4300	0.00
16/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.54	95.6200	95.5400	95.6200	0.00
16/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.99	101.0600	100.9900	101.0600	0.00
16/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
16/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
16/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
16/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
16/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
16/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
16/05/2018	R023 On 02-August-18			Bond Future	7.89	102.7154	7.8881	102.7154	35,735.00
16/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8923	9	8923	9	0.00
16/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8956	9	8956	9	0.00
16/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8889	9	8889	9	0.00
16/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R023 On 01-November-18			Bond Future	7.93	100.6313	7.9332	100.6313	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
16/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8985	9	8985	9	0.00
16/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8954	9	8954	9	0.00
16/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8922	9	8922	9	0.00
16/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
16/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
16/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
16/05/2018	R023 On 07-February-19			Bond Future	7.99	102.5830	7.9893	102.5830	0.00
16/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8300	8	8300	8	0.00
16/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8360	8	8360	8	0.00
16/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8330	8	8330	8	0.00
16/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	22	0	0.00
16/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	21	0	21	0	0.00
16/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	22	0	22	0	0.00
16/05/2018	R035 On 02-August-18			Bond Future	9.24	100.5706	9.2382	100.5706	65,685.00
16/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2996	3	2996	3	0.00
16/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3047	3	3047	3	0.00
16/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3098	3	3098	3	0.00
16/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1490	2	1490	2	0.00
16/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1462	2	1462	2	0.00
16/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1519	2	1519	2	0.00
16/05/2018	R035 On 01-November-18			Bond Future	9.30	97.8782	9.2972	97.8782	0.00
16/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1900	2	1900	2	0.00
16/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1869	2	1869	2	0.00
16/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1838	2	1838	2	0.00
16/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4912	5	4912	5	0.00
16/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4966	5	4966	5	0.00
16/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4859	5	4859	5	0.00
16/05/2018	R035 On 07-February-19			Bond Future	9.36	99.7764	9.3647	99.7764	0.00
16/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2701	3	2701	3	0.00
16/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2767	3	2767	3	0.00
16/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2734	3	2734	3	0.00
16/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5960	6	5960	6	0.00
16/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5909	6	5909	6	0.00
16/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6010	6	6010	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
16/05/2018	R186 On 02-August-18			Bond Future	8.50	112.9814	8.5016	112.9814	102,911.00
16/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1505	1	1505	1	0.00
16/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1406	1	1406	1	0.00
16/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	801	1	801	1	3,020.00
16/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1439	1	1439	1	0.00
16/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	33	0	33	0	3,020.00
16/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1374	1	1374	1	0.00
16/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1639	2	1639	2	0.00
16/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2415	3	2415	3	0.00
16/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6642	7	6642	7	0.00
16/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1576	2	1576	2	0.00
16/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1607	2	1607	2	0.00
16/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1515	2	1515	2	2,500.00
16/05/2018	R186 On 01-November-18			Bond Future	8.56	115.0077	8.5560	115.0077	0.00
16/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1962	2	1962	2	5,000.00
16/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2181	2	2181	2	0.00
16/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4567	4	4567	4	0.00
16/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	779	1	779	1	5,000.00
16/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2213	2	2213	2	0.00
16/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2149	2	2149	2	0.00
16/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2371	2	2371	2	0.00
16/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1029	1	1029	1	5,000.00
16/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4547	5	4547	5	0.00
16/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2312	2	2312	2	0.00
16/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2342	2	2342	2	0.00
16/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2558	3	2558	3	0.00
16/05/2018	R186 On 07-February-19			Bond Future	8.62	111.9329	8.6187	111.9329	0.00
16/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1772	2	1772	2	0.00
16/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1795	2	1795	2	0.00
16/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1820	2	1820	2	0.00
16/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4248	4	4248	4	0.00
16/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4323	4	4323	4	0.00
16/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4285	4	4285	4	0.00
16/05/2018	R197 On 02-August-18			Bond Future	304.77	304.6675	304.7693	304.6675	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
16/05/2018	R197 On 01-November-18			Bond Future	310.29	310.1828	310.2877	310.1828	0.00
16/05/2018	R197 On 07-February-19			Bond Future	309.02	308.9074	309.0158	308.9074	0.00
16/05/2018	R202 On 02-August-18			Bond Future	242.64	242.5497	242.6395	242.5497	22,459.00
16/05/2018	R202 On 01-November-18			Bond Future	247.03	246.9404	247.0331	246.9404	0.00
16/05/2018	R202 On 07-February-19			Bond Future	247.97	247.8747	247.9701	247.8747	0.00
16/05/2018	R204 On 02-August-18			Bond Future	6.44	101.5570	6.4408	101.5570	10,121.00
16/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	930	1	930	1	0.00
16/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	933	1	933	1	0.00
16/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	926	1	926	1	0.00
16/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R207 On 02-August-18			Bond Future	7.33	100.2802	7.3314	100.2802	20,909.00
16/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	13	0	13	0	0.00
16/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	15	0	15	0	0.00
16/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	14	0	14	0	0.00
16/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	661	1	661	1	0.00
16/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	637	1	637	1	0.00
16/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	649	1	649	1	0.00
16/05/2018	R207 On 01-November-18			Bond Future	7.33	102.0787	7.3339	102.0787	0.00
16/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	41	0	41	0	0.00
16/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	40	0	40	0	0.00
16/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	43	0	43	0	0.00
16/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	709	1	709	1	0.00
16/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	699	1	699	1	0.00
16/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	690	1	690	1	0.00
16/05/2018	R207 On 07-February-19			Bond Future	7.34	100.4134	7.3407	100.4134	0.00
16/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	46	0	46	0	0.00
16/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	45	0	45	0	0.00
16/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	43	0	43	0	0.00
16/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	769	1	769	1	0.00
16/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	776	1	776	1	0.00
16/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	761	1	761	1	0.00
16/05/2018	R208 On 02-August-18			Bond Future	7.56	100.3819	7.5573	100.3819	29,697.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	66	0	66	0	0.00
16/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	58	0	58	0	0.00
16/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	62	0	62	0	0.00
16/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1065	1	1065	1	0.00
16/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1046	1	1046	1	0.00
16/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1085	1	1085	1	0.00
16/05/2018	R208 On 01-November-18			Bond Future	7.59	98.7827	7.5907	98.7827	0.00
16/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	162	0	162	0	0.00
16/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	168	0	168	0	0.00
16/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	157	0	157	0	0.00
16/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1178	1	1178	1	0.00
16/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1210	1	1210	1	0.00
16/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1194	1	1194	1	0.00
16/05/2018	R208 On 07-February-19			Bond Future	7.64	100.6985	7.6353	100.6985	0.00
16/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	228	0	228	0	0.00
16/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	222	0	222	0	0.00
16/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	217	0	217	0	0.00
16/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1297	1	1297	1	0.00
16/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1325	1	1325	1	0.00
16/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1311	1	1311	1	0.00
16/05/2018	R209 On 02-August-18			Bond Future	9.25	76.1088	9.2548	76.1088	76,025.00
16/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6438	6	6438	6	0.00
16/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9915	10	9915	10	0.00
16/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	900	1	900	1	5,000.00
16/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2492	2	2492	2	0.00
16/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	620	1	620	1	0.00
16/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3546	3	3546	3	435.00
16/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7371	7	7371	7	0.00
16/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1638	2	1638	2	0.00
16/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	180	0	180	0	500.00
16/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	158	0	158	0	5,000.00
16/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7426	7	7426	7	0.00
16/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7481	7	7481	7	0.00
16/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	133	0	133	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
16/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	141	0	141	0	0.00
16/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	814	1	814	1	0.00
16/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5979	6	5979	6	0.00
16/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	137	0	137	0	0.00
16/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2984	3	2984	3	0.00
16/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3651	4	3651	4	500.00
16/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5770	6	5770	6	0.00
16/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1949	2	1949	2	500.00
16/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1292	1	1292	1	5,000.00
16/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	231	0	231	0	435.00
16/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	31	0	31	0	435.00
16/05/2018	R209 On 01-November-18			Bond Future	9.31	74.3260	9.3078	74.3260	0.00
16/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73631	73	73631	73	0.00
16/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73631	73	73631	73	0.00
16/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5690	6	5690	6	0.00
16/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5547	5	5547	5	0.00
16/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73631	73	73631	73	0.00
16/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2847	3	2847	3	0.00
16/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8445	8	8445	8	0.00
16/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5406	5	5406	5	0.00
16/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1252	1	1252	1	0.00
16/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	488	1	488	1	0.00
16/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1160	1	1160	1	5,850.00
16/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1205	1	1205	1	0.00
16/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2626	3	2626	3	0.00
16/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/05/2018	R209 On 07-February-19			Bond Future	9.37	75.7673	9.3670	75.7673	0.00
16/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2296	2	2296	2	0.00
16/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2324	2	2324	2	0.00
16/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2268	2	2268	2	0.00
16/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5173	5	5173	5	0.00
16/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5130	5	5130	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
16/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5087	5	5087	5	0.00
16/05/2018	R210 On 02-August-18			Bond Future	191.46	191.3894	191.4573	191.3894	2,159.00
16/05/2018	R210 On 01-November-18			Bond Future	192.42	192.3539	192.4239	192.3539	0.00
16/05/2018	R210 On 07-February-19			Bond Future	196.20	196.1250	196.1973	196.1250	0.00
16/05/2018	R212 On 02-August-18			Bond Future	155.59	155.5355	155.5865	155.5355	3,975.00
16/05/2018	R212 On 01-November-18			Bond Future	158.40	158.3510	158.4036	158.3510	0.00
16/05/2018	R212 On 07-February-19			Bond Future	159.36	159.3019	159.3561	159.3019	0.00
16/05/2018	R213 On 02-August-18			Bond Future	9.01	88.0111	9.0109	88.0111	29,240.00
16/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1889	2	1889	2	0.00
16/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1852	2	1852	2	0.00
16/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1815	2	1815	2	0.00
16/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1525	2	1525	2	0.00
16/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1555	2	1555	2	0.00
16/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1496	2	1496	2	0.00
16/05/2018	R213 On 01-November-18			Bond Future	9.07	86.0433	9.0676	86.0433	0.00
16/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1344	1	1344	1	0.00
16/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1320	1	1320	1	0.00
16/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1296	1	1296	1	0.00
16/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4120	4	4120	4	0.00
16/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4165	4	4165	4	0.00
16/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4076	4	4076	4	0.00
16/05/2018	R213 On 07-February-19			Bond Future	9.13	87.7120	9.1329	87.7120	0.00
16/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1981	2	1981	2	0.00
16/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2007	2	2007	2	0.00
16/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2032	2	2032	2	0.00
16/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4928	5	4928	5	0.00
16/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4887	5	4887	5	0.00
16/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4970	5	4970	5	0.00
16/05/2018	R214 On 02-August-18			Bond Future	9.39	75.7287	9.3943	75.7287	30,055.00
16/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	606	1	606	1	0.00
16/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	645	1	645	1	0.00
16/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	625	1	625	1	0.00
16/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3975	4	3975	4	0.00
16/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3916	4	3916	4	0.00



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16/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4034	4	4034	4	0.00
16/05/2018	R214 On 01-November-18			Bond Future	9.45	73.7939	9.4482	73.7939	0.00
16/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1436	1	1436	1	0.00
16/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1462	1	1462	1	0.00
16/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1487	1	1487	1	0.00
16/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4833	5	4833	5	0.00
16/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4937	5	4937	5	0.00
16/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4884	5	4884	5	0.00
16/05/2018	R214 On 07-February-19			Bond Future	9.51	75.2250	9.5093	75.2250	0.00
16/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2250	2	2250	2	0.00
16/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2278	2	2278	2	0.00
16/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2221	2	2221	2	0.00
16/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5765	6	5765	6	0.00
16/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5717	6	5717	6	0.00
16/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5669	6	5669	6	0.00
16/05/2018	R248 On 02-August-18			Bond Future	9.41	96.8962	9.4145	96.8962	101,451.00
16/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	903	1	903	1	0.00
16/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	877	1	877	1	0.00
16/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	851	1	851	1	0.00
16/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5100	5	5100	5	0.00
16/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5176	5	5176	5	0.00
16/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5026	5	5026	5	0.00
16/05/2018	R248 On 01-November-18			Bond Future	9.47	94.2012	9.4686	94.2012	0.00
16/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1956	2	1956	2	0.00
16/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2024	2	2024	2	0.00
16/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1990	2	1990	2	0.00
16/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6309	7	6309	7	0.00
16/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6243	6	6243	6	0.00
16/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6375	7	6375	7	0.00
16/05/2018	R248 On 07-February-19			Bond Future	9.53	96.0280	9.5300	96.0280	0.00
16/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2989	3	2989	3	0.00
16/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3026	3	3026	3	0.00
16/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2951	3	2951	3	0.00
16/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7403	8	7403	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7527	8	7527	8	0.00
16/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7465	8	7465	8	0.00