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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
22/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	2025 On 02-August-18			Bond Future	134.31	134.2984	134.3140	134.2984	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
22/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2346	2	2346	2	0.00
22/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2356	2	2356	2	0.00
22/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2336	2	2336	2	0.00
22/05/2018	2025 On 01-November-18			Bond Future	136.74	136.7281	136.7442	136.7281	0.00
22/05/2018	2025 On 07-February-19			Bond Future	138.01	137.9958	138.0123	137.9958	0.00
22/05/2018	2029 On 02-August-18			Bond Future	102.20	102.1871	102.1997	102.1871	1,370.00
22/05/2018	2029 On 01-November-18			Bond Future	103.00	102.9864	102.9993	102.9864	0.00
22/05/2018	2029 On 07-February-19			Bond Future	105.02	105.0058	105.0192	105.0058	0.00
22/05/2018	2030 On 02-August-18			Bond Future	9.01	92.2117	9.0110	92.2117	41,084.00
22/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3575	3	3575	3	0.00
22/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	398	0	398	0	7,850.00
22/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1292	1	1292	1	7,850.00
22/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3776	3	3776	3	0.00
22/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3625	3	3625	3	0.00
22/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3525	3	3525	3	0.00
22/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	568	1	568	1	7,850.00
22/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	609	1	609	1	0.00
22/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	638	1	638	1	0.00
22/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1974	2	1974	2	0.00
22/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	623	1	623	1	0.00
22/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3848	5	3848	5	0.00
22/05/2018	2030 On 01-November-18			Bond Future	9.07	93.8637	9.0688	93.8637	0.00
22/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1133	1	1133	1	0.00
22/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1177	1	1177	1	0.00
22/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1155	1	1155	1	0.00
22/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4392	5	4392	5	0.00
22/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4440	5	4440	5	0.00
22/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4345	5	4345	5	0.00
22/05/2018	2030 On 07-February-19			Bond Future	9.13	91.6751	9.1348	91.6751	0.00
22/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1788	2	1788	2	0.00
22/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1812	2	1812	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
22/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1837	2	1837	2	0.00
22/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	5118	6	5118	6	0.00
22/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5161	6	5161	6	0.00
22/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5204	6	5204	6	0.00
22/05/2018	2032 On 02-August-18			Bond Future	9.18	94.8449	9.1837	94.8449	32,611.00
22/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4153	4	4153	4	0.00
22/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4099	3	4099	3	0.00
22/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4044	3	4044	3	0.00
22/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	642	1	642	1	0.00
22/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	657	1	657	1	0.00
22/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	627	1	627	1	0.00
22/05/2018	2032 On 01-November-18			Bond Future	9.25	92.3891	9.2451	92.3891	0.00
22/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1275	1	1275	1	0.00
22/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1299	1	1299	1	0.00
22/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1251	1	1251	1	0.00
22/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4909	6	4909	6	0.00
22/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4856	5	4856	5	0.00
22/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4805	5	4805	5	0.00
22/05/2018	2032 On 07-February-19			Bond Future	9.31	94.1812	9.3139	94.1812	0.00
22/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2066	2	2066	2	0.00
22/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2039	2	2039	2	0.00
22/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2012	2	2012	2	0.00
22/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5699	6	5699	6	0.00
22/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5746	6	5746	6	0.00
22/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5652	6	5652	6	0.00
22/05/2018	2033 On 02-August-18			Bond Future	106.44	106.4288	106.4417	106.4288	6,151.00
22/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3488	4	3488	4	0.00
22/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3498	4	3498	4	0.00
22/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3478	3	3478	3	0.00
22/05/2018	2033 On 01-November-18			Bond Future	107.25	107.2332	107.2467	107.2332	0.00
22/05/2018	2033 On 07-February-19			Bond Future	109.35	109.3359	109.3499	109.3359	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
22/05/2018	2037 On 02-August-18			Bond Future	9.39	91.4933	9.3904	91.4933	55,457.00
22/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5043	4	5043	4	0.00
22/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5105	4	5105	4	0.00
22/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5167	4	5167	4	0.00
22/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	607	1	607	1	0.00
22/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	635	1	635	1	0.00
22/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	621	1	621	1	0.00
22/05/2018	2037 On 01-November-18			Bond Future	9.45	93.1323	9.4478	93.1323	0.00
22/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1650	1	1650	1	0.00
22/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1708	1	1708	1	0.00
22/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1679	1	1679	1	0.00
22/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5237	6	5237	6	0.00
22/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	5181	6	5181	6	0.00
22/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5294	6	5294	6	0.00
22/05/2018	2037 On 07-February-19			Bond Future	9.51	90.6789	9.5126	90.6789	0.00
22/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2502	2	2502	2	0.00
22/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2534	2	2534	2	0.00
22/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2566	2	2566	2	0.00
22/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	6199	7	6199	7	0.00
22/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6304	7	6304	7	0.00
22/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6251	7	6251	7	0.00
22/05/2018	2038 On 02-August-18			Bond Future	127.64	127.6192	127.6352	127.6192	9,261.00
22/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6895	7	6895	7	0.00
22/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6905	7	6905	7	0.00
22/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6915	7	6915	7	0.00
22/05/2018	2038 On 01-November-18			Bond Future	129.94	129.9280	129.9444	129.9280	0.00
22/05/2018	2038 On 07-February-19			Bond Future	130.90	130.8854	130.9025	130.8854	0.00
22/05/2018	2040 On 02-August-18			Bond Future	9.47	94.9342	9.4653	94.9342	22,605.00
22/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5625	5	5625	5	0.00
22/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5559	5	5559	5	0.00
22/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5494	5	5494	5	0.00

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22/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	705	1	705	1	0.00
22/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	721	1	721	1	0.00
22/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	690	1	690	1	0.00
22/05/2018	2040 On 01-November-18			Bond Future	9.52	96.6349	9.5226	96.6349	0.00
22/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1796	1	1796	1	0.00
22/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1827	2	1827	2	0.00
22/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1859	2	1859	2	5,900.00
22/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	518	0	518	0	5,900.00
22/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1764	1	1764	1	0.00
22/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5838	7	5838	7	0.00
22/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	10125	11	10125	11	0.00
22/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5654	6	5654	6	0.00
22/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5776	6	5776	6	0.00
22/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5715	6	5715	6	0.00
22/05/2018	2040 On 07-February-19			Bond Future	9.59	93.9988	9.5871	93.9988	0.00
22/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2694	2	2694	2	0.00
22/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2762	2	2762	2	0.00
22/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2728	2	2728	2	0.00
22/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6879	8	6879	8	0.00
22/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6937	8	6937	8	0.00
22/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6822	7	6822	7	0.00
22/05/2018	2044 On 02-August-18			Bond Future	9.51	91.9688	9.5089	91.9688	35,661.00
22/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5408	5	5408	5	0.00
22/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5540	5	5540	5	0.00
22/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5474	5	5474	5	0.00
22/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	753	1	753	1	0.00
22/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	737	1	737	1	0.00
22/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	769	1	769	1	0.00
22/05/2018	2044 On 01-November-18			Bond Future	9.56	93.6165	9.5645	93.6165	0.00
22/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1851	2	1851	2	0.00
22/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1883	2	1883	2	0.00
22/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1916	2	1916	2	0.00
22/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5870	7	5870	7	0.00
22/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5807	6	5807	6	0.00

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22/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5933	7	5933	7	0.00
22/05/2018	2044 On 07-February-19			Bond Future	9.63	91.0471	9.6270	91.0471	0.00
22/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2851	2	2851	2	0.00
22/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2886	3	2886	3	0.00
22/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2815	2	2815	2	0.00
22/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	7057	8	7057	8	0.00
22/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6998	8	6998	8	0.00
22/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6940	8	6940	8	0.00
22/05/2018	2046 On 02-August-18			Bond Future	121.65	121.6338	121.6493	121.6338	10,917.00
22/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	7121	7	7121	7	0.00
22/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	7141	7	7141	7	0.00
22/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	7131	7	7131	7	0.00
22/05/2018	2046 On 01-November-18			Bond Future	122.20	122.1851	122.2009	122.1851	0.00
22/05/2018	2046 On 07-February-19			Bond Future	124.60	124.5809	124.5973	124.5809	0.00
22/05/2018	2050 On 02-August-18			Bond Future	127.10	127.0831	127.0995	127.0831	9,775.00
22/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	10441	10	10441	10	0.00
22/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	10421	10	10421	10	0.00
22/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	10431	10	10431	10	0.00
22/05/2018	2050 On 01-November-18			Bond Future	129.40	129.3822	129.3990	129.3822	0.00
22/05/2018	2050 On 07-February-19			Bond Future	130.17	130.1477	130.1652	130.1477	0.00
22/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	AL37 On 02-August-18			Index Future	589.18	586.4910	589.1830	586.4910	0.00
22/05/2018	AL37 On 01-November-18			Index Future	599.74	597.0010	599.7410	597.0010	0.00
22/05/2018	AL37 On 07-February-19			Index Future	611.38	608.5870	611.3810	608.5870	0.00
22/05/2018	AL7T On 02-August-18			Index Future	686.81	681.9160	686.8050	681.9160	0.00
22/05/2018	AL7T On 01-November-18			Index Future	699.11	694.1350	699.1130	694.1350	0.00

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22/05/2018	AL7T On 07-February-19			Index Future	712.68	707.6060	712.6810	707.6060	0.00
22/05/2018	ALBI On 02-August-18			Index Future	625.34	620.2210	625.3440	620.2210	878.00
22/05/2018	ALBI On 01-November-18			Index Future	636.55	631.3350	636.5510	631.3350	0.00
22/05/2018	ALBI On 07-February-19			Index Future	648.91	643.5870	648.9050	643.5870	0.00
22/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	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
22/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2018	EL28 On 02-August-18			Bond Future	131.05	131.0338	131.0521	131.0338	0.00
22/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3888	4	3888	4	0.00
22/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3898	4	3898	4	0.00
22/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3878	4	3878	4	0.00
22/05/2018	ES33 On 02-August-18			Bond Future	10.68	78.6340	10.6784	78.6340	9,466.00
22/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2741	2	2741	2	0.00
22/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2799	2	2799	2	0.00
22/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2856	2	2856	2	0.00
22/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/05/2018	ES33 On 01-November-18			Bond Future	10.79	76.2543	10.7857	76.2543	0.00
22/05/2018	ES33 On 07-February-19			Bond Future	10.91	77.7335	10.9085	77.7335	0.00
22/05/2018	ES42 On 02-August-18			Bond Future	10.88	81.4848	10.8812	81.4848	7,957.00
22/05/2018	ES42 On 01-November-18			Bond Future	10.98	78.6847	10.9849	78.6847	0.00
22/05/2018	ES42 On 07-February-19			Bond Future	11.10	80.2107	11.0993	80.2107	0.00
22/05/2018	GOVI On 02-August-18			GOVI	621.29	615.9350	621.2860	615.9350	472.00
22/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	155760	10	155760	10	0.00
22/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	155660	10	155660	10	0.00
22/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	155860	10	155860	10	0.00
22/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 01-November-18			GOVI	632.42	626.9720	632.4200	626.9720	0.00
22/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
22/05/2018	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
22/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	210700	27	210700	27	0.00
22/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	210900	27	210900	27	0.00
22/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	210800	27	210800	27	0.00
22/05/2018	GOVI On 07-February-19			GOVI	644.69	639.1400	644.6940	639.1400	0.00
22/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
22/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	218160	27	218160	27	0.00
22/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	218260	27	218260	27	0.00
22/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	218360	27	218360	27	0.00
22/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/05/2018	IGOV On 02-August-18			Index Future	258.30	258.2640	258.2950	258.2640	884.00
22/05/2018	IGOV On 01-November-18			Index Future	262.97	262.9380	262.9690	262.9380	241.00
22/05/2018	IGOV On 07-February-19			Index Future	268.13	268.0950	268.1280	268.0950	0.00
22/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
22/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
22/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.49	100.5000	100.4900	100.5000	0.00
22/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.50	99.5200	99.5000	99.5200	0.00
22/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.19	100.2200	100.1900	100.2200	0.00
22/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
22/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
22/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.87	98.8800	98.8700	98.8800	0.00
22/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2600	99.2500	99.2600	0.00
22/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.64	99.6700	99.6400	99.6700	0.00
22/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.03	100.0800	100.0300	100.0800	0.00
22/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.96	101.0400	100.9600	101.0400	0.00
22/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.70	98.8100	98.7000	98.8100	0.00
22/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.56	100.6900	100.5600	100.6900	0.00
22/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.13	96.3000	96.1300	96.3000	0.00
22/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.34	95.5400	95.3400	95.5400	0.00
22/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.52	94.7400	94.5200	94.7400	0.00
22/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.70	94.9400	94.7000	94.9400	0.00
22/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.90	97.1500	96.9000	97.1500	51.00
22/05/2018	IS05 On 15-March-22			Interest Rate Swap	97.04	97.3100	97.0400	97.3100	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
22/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.24	98.5300	98.2400	98.5300	0.00
22/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.45	100.7600	100.4500	100.7600	0.00
22/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.70	102.0500	101.7000	102.0500	0.00
22/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.81	97.1900	96.8100	97.1900	0.00
22/05/2018	IS05 On 20-June-23			Interest Rate Swap	101.12	101.5200	101.1200	101.5200	0.00
22/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.89	95.4900	94.8900	95.4900	0.00
22/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.89	92.5000	91.8900	92.5000	0.00
22/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.61	91.2400	90.6100	91.2400	0.00
22/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.75	93.3900	92.7500	93.3900	0.00
22/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.50	97.1500	96.5000	97.1500	0.00
22/05/2018	IS10 On 15-March-27			Interest Rate Swap	95.03	95.7100	95.0300	95.7100	0.00
22/05/2018	IS10 On 21-June-27			Interest Rate Swap	97.08	97.7600	97.0800	97.7600	0.00
22/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.79	101.4600	100.7900	101.4600	0.00
22/05/2018	IS10 On 20-December-27			Interest Rate Swap	101.13	101.8000	101.1300	101.8000	0.00
22/05/2018	IS10 On 22-March-28			Interest Rate Swap	96.36	97.0600	96.3600	97.0600	0.00
22/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.80	102.4900	101.8000	102.4900	0.00
22/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
22/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
22/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
22/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
22/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
22/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
22/05/2018	R023 On 02-August-18			Bond Future	7.95	102.1339	7.9497	102.1339	38,515.00
22/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8691	8	8691	8	0.00
22/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8725	8	8725	8	0.00
22/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8658	8	8658	8	0.00
22/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R023 On 01-November-18			Bond Future	8.00	100.0376	7.9995	100.0376	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
22/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8748	8	8748	8	0.00
22/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8717	8	8717	8	0.00
22/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8685	8	8685	8	0.00
22/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
22/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
22/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	2	0	2	0	0.00
22/05/2018	R023 On 07-February-19			Bond Future	8.06	101.9783	8.0609	101.9783	0.00
22/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8066	8	8066	8	0.00
22/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8126	8	8126	8	0.00
22/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8096	8	8096	8	0.00
22/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	29	0	29	0	0.00
22/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	29	0	29	0	0.00
22/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	30	0	30	0	0.00
22/05/2018	R035 On 02-August-18			Bond Future	9.30	99.3536	9.2972	99.3536	66,709.00
22/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2580	2	2580	2	0.00
22/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2629	2	2629	2	0.00
22/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2678	2	2678	2	0.00
22/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1556	2	1556	2	0.00
22/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1525	2	1525	2	0.00
22/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1587	2	1587	2	0.00
22/05/2018	R035 On 01-November-18			Bond Future	9.36	96.6375	9.3585	96.6375	0.00
22/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1673	1	1673	1	0.00
22/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1644	1	1644	1	0.00
22/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1615	1	1615	1	0.00
22/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	5181	6	5181	6	0.00
22/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5237	6	5237	6	0.00
22/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	5125	6	5125	6	0.00
22/05/2018	R035 On 07-February-19			Bond Future	9.43	98.5122	9.4281	98.5122	0.00
22/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2433	2	2433	2	0.00
22/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2496	2	2496	2	0.00
22/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2464	2	2464	2	0.00
22/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6193	7	6193	7	0.00
22/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	6141	7	6141	7	0.00
22/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6245	7	6245	7	0.00

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22/05/2018	R186 On 02-August-18			Bond Future	8.59	111.7653	8.5924	111.7653	103,057.00
22/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1170	1	1170	1	0.00
22/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1084	1	1084	1	0.00
22/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	576	0	576	0	3,020.00
22/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1113	1	1113	1	0.00
22/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	15	0	15	0	3,020.00
22/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1057	1	1057	1	0.00
22/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1896	2	1896	2	0.00
22/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2764	3	2764	3	0.00
22/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	7198	8	7198	8	0.00
22/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1825	2	1825	2	0.00
22/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1860	2	1860	2	0.00
22/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1755	2	1755	2	2,500.00
22/05/2018	R186 On 01-November-18			Bond Future	8.65	113.7677	8.6512	113.7677	0.00
22/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1666	1	1666	1	5,000.00
22/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1864	2	1864	2	0.00
22/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4112	4	4112	4	0.00
22/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	618	0	618	0	5,000.00
22/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	1894	2	1894	2	0.00
22/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1835	2	1835	2	0.00
22/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2645	3	2645	3	0.00
22/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1161	1	1161	1	5,000.00
22/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4974	6	4974	6	0.00
22/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2580	3	2580	3	0.00
22/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2612	3	2612	3	0.00
22/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2849	3	2849	3	0.00
22/05/2018	R186 On 07-February-19			Bond Future	8.72	110.6694	8.7187	110.6694	0.00
22/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1542	1	1542	1	0.00
22/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1564	1	1564	1	0.00
22/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1587	1	1587	1	0.00
22/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4613	5	4613	5	0.00
22/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4692	5	4692	5	0.00
22/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4653	5	4653	5	0.00
22/05/2018	R197 On 02-August-18			Bond Future	303.42	303.3876	303.4222	303.3876	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2018	R197 On 01-November-18			Bond Future	308.91	308.8766	308.9122	308.8766	0.00
22/05/2018	R197 On 07-February-19			Bond Future	307.61	307.5766	307.6132	307.5766	0.00
22/05/2018	R202 On 02-August-18			Bond Future	240.99	240.9576	240.9879	240.9576	22,452.00
22/05/2018	R202 On 01-November-18			Bond Future	245.35	245.3172	245.3482	245.3172	0.00
22/05/2018	R202 On 07-February-19			Bond Future	246.25	246.2204	246.2522	246.2204	0.00
22/05/2018	R204 On 02-August-18			Bond Future	6.43	101.5046	6.4312	101.5046	10,121.00
22/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	933	1	933	1	0.00
22/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	937	1	937	1	0.00
22/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	930	1	930	1	0.00
22/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R207 On 02-August-18			Bond Future	7.34	100.1681	7.3359	100.1681	20,943.00
22/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	9	0	9	0	0.00
22/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	10	0	10	0	0.00
22/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	9	0	9	0	0.00
22/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	663	1	663	1	0.00
22/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	638	1	638	1	0.00
22/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	650	1	650	1	0.00
22/05/2018	R207 On 01-November-18			Bond Future	7.34	101.9626	7.3412	101.9626	0.00
22/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	35	0	35	0	0.00
22/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	34	0	34	0	0.00
22/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	37	0	37	0	0.00
22/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	711	1	711	1	0.00
22/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	701	1	701	1	0.00
22/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	692	1	692	1	0.00
22/05/2018	R207 On 07-February-19			Bond Future	7.35	100.2956	7.3499	100.2956	0.00
22/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	41	0	41	0	0.00
22/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	40	0	40	0	0.00
22/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	39	0	39	0	0.00
22/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	772	1	772	1	0.00
22/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	780	1	780	1	0.00
22/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	765	1	765	1	0.00
22/05/2018	R208 On 02-August-18			Bond Future	7.58	100.1349	7.5831	100.1349	29,582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	45	0	45	0	0.00
22/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	39	0	39	0	0.00
22/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	42	0	42	0	0.00
22/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1105	1	1105	1	0.00
22/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1085	1	1085	1	0.00
22/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1126	1	1126	1	0.00
22/05/2018	R208 On 01-November-18			Bond Future	7.62	98.5294	7.6204	98.5294	0.00
22/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	144	0	144	0	0.00
22/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	149	0	149	0	0.00
22/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	139	0	139	0	0.00
22/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1222	1	1222	1	0.00
22/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1256	1	1256	1	0.00
22/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1239	1	1239	1	0.00
22/05/2018	R208 On 07-February-19			Bond Future	7.67	100.4407	7.6689	100.4407	0.00
22/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	213	0	213	0	0.00
22/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	208	0	208	0	0.00
22/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	203	0	203	0	0.00
22/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1346	2	1346	2	0.00
22/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1375	2	1375	2	0.00
22/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1360	2	1360	2	0.00
22/05/2018	R209 On 02-August-18			Bond Future	9.31	75.1180	9.3088	75.1180	76,687.00
22/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6066	5	6066	5	0.00
22/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	464	0	464	0	0.00
22/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	704	1	704	1	5,000.00
22/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2165	2	2165	2	0.00
22/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9542	9	9542	9	0.00
22/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3184	3	3184	3	435.00
22/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7003	6	7003	6	0.00
22/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1364	1	1364	1	0.00
22/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	115	0	115	0	500.00
22/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	99	0	99	0	5,000.00
22/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7058	6	7058	6	0.00
22/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7113	6	7113	6	0.00
22/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	138	0	138	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
22/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	146	0	146	0	0.00
22/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	826	1	826	1	0.00
22/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6293	7	6293	7	0.00
22/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	142	0	142	0	0.00
22/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	3161	4	3161	4	0.00
22/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	31	0	31	0	435.00
22/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1338	2	1338	2	5,000.00
22/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3868	5	3868	5	500.00
22/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	6077	7	6077	7	0.00
22/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	2048	3	2048	3	500.00
22/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	232	0	232	0	435.00
22/05/2018	R209 On 01-November-18			Bond Future	9.36	73.3161	9.3636	73.3161	0.00
22/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73250	72	73250	72	0.00
22/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73250	72	73250	72	0.00
22/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5363	5	5363	5	0.00
22/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5223	5	5223	5	0.00
22/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73250	72	73250	72	0.00
22/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2595	2	2595	2	0.00
22/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5084	5	5084	5	0.00
22/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8101	7	8101	7	0.00
22/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	525	1	525	1	0.00
22/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1311	2	1311	2	0.00
22/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1214	1	1214	1	5,850.00
22/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1262	2	1262	2	0.00
22/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2755	3	2755	3	0.00
22/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/05/2018	R209 On 07-February-19			Bond Future	9.42	74.7382	9.4245	74.7382	0.00
22/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2086	2	2086	2	0.00
22/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2113	2	2113	2	0.00
22/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2060	2	2060	2	0.00
22/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5353	6	5353	6	0.00
22/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5309	6	5309	6	0.00

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22/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5264	6	5264	6	0.00
22/05/2018	R210 On 02-August-18			Bond Future	190.72	190.7000	190.7228	190.7000	2,159.00
22/05/2018	R210 On 01-November-18			Bond Future	191.67	191.6501	191.6736	191.6501	0.00
22/05/2018	R210 On 07-February-19			Bond Future	195.43	195.4080	195.4322	195.4080	0.00
22/05/2018	R212 On 02-August-18			Bond Future	155.27	155.2532	155.2704	155.2532	3,975.00
22/05/2018	R212 On 01-November-18			Bond Future	158.08	158.0620	158.0797	158.0620	0.00
22/05/2018	R212 On 07-February-19			Bond Future	159.03	159.0076	159.0259	159.0076	0.00
22/05/2018	R213 On 02-August-18			Bond Future	9.09	86.8164	9.0907	86.8164	30,543.00
22/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1540	1	1540	1	0.00
22/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1507	1	1507	1	0.00
22/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1473	1	1473	1	0.00
22/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1710	2	1710	2	0.00
22/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1743	2	1743	2	0.00
22/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1677	2	1677	2	0.00
22/05/2018	R213 On 01-November-18			Bond Future	9.15	84.8256	9.1504	84.8256	0.00
22/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1130	1	1130	1	0.00
22/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1109	1	1109	1	0.00
22/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1087	1	1087	1	0.00
22/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4450	5	4450	5	0.00
22/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4497	5	4497	5	0.00
22/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4403	5	4403	5	0.00
22/05/2018	R213 On 07-February-19			Bond Future	9.22	86.4712	9.2187	86.4712	0.00
22/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1757	2	1757	2	0.00
22/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1781	2	1781	2	0.00
22/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1805	2	1805	2	0.00
22/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5254	6	5254	6	0.00
22/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5210	6	5210	6	0.00
22/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5297	6	5297	6	0.00
22/05/2018	R214 On 02-August-18			Bond Future	9.45	74.6539	9.4534	74.6539	30,055.00
22/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	452	0	452	0	0.00
22/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	484	0	484	0	0.00
22/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	468	0	468	0	0.00
22/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4245	5	4245	5	0.00
22/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	4183	5	4183	5	0.00

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22/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4307	5	4307	5	0.00
22/05/2018	R214 On 01-November-18			Bond Future	9.51	72.6985	9.5092	72.6985	0.00
22/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1225	1	1225	1	0.00
22/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1248	1	1248	1	0.00
22/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1272	1	1272	1	0.00
22/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	5055	6	5055	6	0.00
22/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	5163	6	5163	6	0.00
22/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	5108	6	5108	6	0.00
22/05/2018	R214 On 07-February-19			Bond Future	9.57	74.1088	9.5722	74.1088	0.00
22/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2050	2	2050	2	0.00
22/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2078	2	2078	2	0.00
22/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2024	2	2024	2	0.00
22/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	6013	7	6013	7	0.00
22/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5963	7	5963	7	0.00
22/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5914	6	5914	6	0.00
22/05/2018	R248 On 02-August-18			Bond Future	9.48	95.6110	9.4788	95.6110	105,120.00
22/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	670	0	670	0	0.00
22/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	648	0	648	0	0.00
22/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	626	0	626	0	0.00
22/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5469	6	5469	6	0.00
22/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5549	6	5549	6	0.00
22/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5390	6	5390	6	0.00
22/05/2018	R248 On 01-November-18			Bond Future	9.53	92.8912	9.5350	92.8912	0.00
22/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1650	1	1650	1	0.00
22/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1711	1	1711	1	0.00
22/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1680	1	1680	1	0.00
22/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6609	7	6609	7	0.00
22/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6540	7	6540	7	0.00
22/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6679	7	6679	7	0.00
22/05/2018	R248 On 07-February-19			Bond Future	9.60	94.6931	9.5984	94.6931	0.00
22/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2639	2	2639	2	0.00
22/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2674	2	2674	2	0.00
22/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2604	2	2604	2	0.00
22/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7673	8	7673	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
22/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7802	8	7802	8	0.00
22/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7737	8	7737	8	0.00