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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
28/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	2025 On 02-August-18			Bond Future	133.82	133.8070	133.8223	133.8070	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
28/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2838	3	2838	3	0.00
28/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2848	3	2848	3	0.00
28/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2828	3	2828	3	0.00
28/05/2018	2025 On 01-November-18			Bond Future	136.24	136.2269	136.2422	136.2269	0.00
28/05/2018	2025 On 07-February-19			Bond Future	137.50	137.4859	137.5007	137.4859	0.00
28/05/2018	2029 On 02-August-18			Bond Future	102.27	102.2617	102.2738	102.2617	1,370.00
28/05/2018	2029 On 01-November-18			Bond Future	103.07	103.0615	103.0737	103.0615	0.00
28/05/2018	2029 On 07-February-19			Bond Future	105.10	105.0834	105.0952	105.0834	0.00
28/05/2018	2030 On 02-August-18			Bond Future	8.90	93.6212	8.8990	93.6212	41,513.00
28/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4112	4	4112	4	0.00
28/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	506	0	506	0	7,850.00
28/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1573	2	1573	2	7,850.00
28/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4328	4	4328	4	0.00
28/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4166	4	4166	4	0.00
28/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4058	4	4058	4	0.00
28/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	363	0	363	0	7,850.00
28/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	392	0	392	0	0.00
28/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	414	0	414	0	0.00
28/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1498	2	1498	2	0.00
28/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	403	0	403	0	0.00
28/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3199	3	3199	3	0.00
28/05/2018	2030 On 01-November-18			Bond Future	8.95	95.2972	8.9531	95.2972	0.00
28/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1334	1	1334	1	0.00
28/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1383	1	1383	1	0.00
28/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1358	1	1358	1	0.00
28/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3826	4	3826	4	0.00
28/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3871	4	3871	4	0.00
28/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3782	4	3782	4	0.00
28/05/2018	2030 On 07-February-19			Bond Future	9.01	93.1369	9.0144	93.1369	0.00
28/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2058	2	2058	2	0.00
28/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2085	2	2085	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
28/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2112	2	2112	2	0.00
28/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4609	5	4609	5	0.00
28/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4649	5	4649	5	0.00
28/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4690	5	4690	5	0.00
28/05/2018	2032 On 02-August-18			Bond Future	9.07	96.3330	9.0721	96.3330	32,734.00
28/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4749	5	4749	5	0.00
28/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4690	5	4690	5	0.00
28/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4632	4	4632	4	0.00
28/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	414	0	414	0	0.00
28/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	425	0	425	0	0.00
28/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	403	0	403	0	0.00
28/05/2018	2032 On 01-November-18			Bond Future	9.13	93.9026	9.1300	93.9026	0.00
28/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1517	1	1517	1	0.00
28/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1545	1	1545	1	0.00
28/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1490	1	1490	1	0.00
28/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4315	4	4315	4	0.00
28/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4266	4	4266	4	0.00
28/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4218	4	4218	4	0.00
28/05/2018	2032 On 07-February-19			Bond Future	9.19	95.7246	9.1945	95.7246	0.00
28/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2337	2	2337	2	0.00
28/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2307	2	2307	2	0.00
28/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2277	2	2277	2	0.00
28/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5118	5	5118	5	0.00
28/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5163	5	5163	5	0.00
28/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5073	5	5073	5	0.00
28/05/2018	2033 On 02-August-18			Bond Future	106.52	106.5060	106.5186	106.5060	6,151.00
28/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3411	3	3411	3	0.00
28/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3421	3	3421	3	0.00
28/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3401	3	3401	3	0.00
28/05/2018	2033 On 01-November-18			Bond Future	107.32	107.3111	107.3239	107.3111	0.00
28/05/2018	2033 On 07-February-19			Bond Future	109.43	109.4165	109.4288	109.4165	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
28/05/2018	2037 On 02-August-18			Bond Future	9.25	93.3295	9.2533	93.3295	55,768.00
28/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5930	6	5930	6	0.00
28/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5996	6	5996	6	0.00
28/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6062	6	6062	6	0.00
28/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	370	0	370	0	0.00
28/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	389	0	389	0	0.00
28/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	380	0	380	0	0.00
28/05/2018	2037 On 01-November-18			Bond Future	9.31	95.0002	9.3067	95.0002	0.00
28/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2019	2	2019	2	0.00
28/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2087	2	2087	2	0.00
28/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2053	2	2053	2	0.00
28/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4460	5	4460	5	0.00
28/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4409	5	4409	5	0.00
28/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4512	5	4512	5	0.00
28/05/2018	2037 On 07-February-19			Bond Future	9.37	92.5836	9.3667	92.5836	0.00
28/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2934	3	2934	3	0.00
28/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2969	3	2969	3	0.00
28/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3005	3	3005	3	0.00
28/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5464	6	5464	6	0.00
28/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5562	6	5562	6	0.00
28/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5513	6	5513	6	0.00
28/05/2018	2038 On 02-August-18			Bond Future	127.73	127.7142	127.7299	127.7142	8,997.00
28/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6800	7	6800	7	0.00
28/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6810	7	6810	7	0.00
28/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6820	7	6820	7	0.00
28/05/2018	2038 On 01-November-18			Bond Future	130.04	130.0240	130.0395	130.0240	0.00
28/05/2018	2038 On 07-February-19			Bond Future	131.00	130.9846	130.9997	130.9846	0.00
28/05/2018	2040 On 02-August-18			Bond Future	9.33	96.9106	9.3282	96.9106	22,600.00
28/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6561	6	6561	6	0.00
28/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6490	6	6490	6	0.00
28/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6420	6	6420	6	0.00

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28/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	417	0	417	0	0.00
28/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	427	0	427	0	0.00
28/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	406	0	406	0	0.00
28/05/2018	2040 On 01-November-18			Bond Future	9.38	98.6453	9.3816	98.6453	0.00
28/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2192	2	2192	2	0.00
28/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2228	2	2228	2	0.00
28/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2265	2	2265	2	5,900.00
28/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	671	1	671	1	5,900.00
28/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2156	2	2156	2	0.00
28/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4989	5	4989	5	0.00
28/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9038	9	9038	9	0.00
28/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4819	5	4819	5	0.00
28/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4932	5	4932	5	0.00
28/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4875	5	4875	5	0.00
28/05/2018	2040 On 07-February-19			Bond Future	9.44	96.0489	9.4414	96.0489	0.00
28/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3151	3	3151	3	0.00
28/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3228	3	3228	3	0.00
28/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3190	3	3190	3	0.00
28/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6077	6	6077	6	0.00
28/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6130	6	6130	6	0.00
28/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6023	6	6023	6	0.00
28/05/2018	2044 On 02-August-18			Bond Future	9.37	93.9306	9.3720	93.9306	34,441.00
28/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6359	6	6359	6	0.00
28/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6500	6	6500	6	0.00
28/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6429	6	6429	6	0.00
28/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	468	1	468	1	0.00
28/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	457	1	457	1	0.00
28/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	480	1	480	1	0.00
28/05/2018	2044 On 01-November-18			Bond Future	9.42	95.6121	9.4238	95.6121	0.00
28/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2225	2	2225	2	0.00
28/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2261	2	2261	2	0.00
28/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2299	2	2299	2	0.00
28/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4988	5	4988	5	0.00
28/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4930	5	4930	5	0.00

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28/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5046	5	5046	5	0.00
28/05/2018	2044 On 07-February-19			Bond Future	9.48	93.0820	9.4818	93.0820	0.00
28/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3326	3	3326	3	0.00
28/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3365	3	3365	3	0.00
28/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3286	3	3286	3	0.00
28/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6243	6	6243	6	0.00
28/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6188	6	6188	6	0.00
28/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6134	6	6134	6	0.00
28/05/2018	2046 On 02-August-18			Bond Future	120.56	120.5443	120.5592	120.5443	10,876.00
28/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	8211	8	8211	8	0.00
28/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	8231	8	8231	8	0.00
28/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	8221	8	8221	8	0.00
28/05/2018	2046 On 01-November-18			Bond Future	121.09	121.0751	121.0900	121.0751	0.00
28/05/2018	2046 On 07-February-19			Bond Future	123.46	123.4502	123.4650	123.4502	0.00
28/05/2018	2050 On 02-August-18			Bond Future	125.82	125.8075	125.8234	125.8075	9,567.00
28/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
28/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	11717	12	11717	12	0.00
28/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	11697	12	11697	12	0.00
28/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	11707	12	11707	12	0.00
28/05/2018	2050 On 01-November-18			Bond Future	128.10	128.0825	128.0988	128.0825	0.00
28/05/2018	2050 On 07-February-19			Bond Future	128.84	128.8239	128.8395	128.8239	0.00
28/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	AL37 On 02-August-18			Index Future	591.32	590.8050	591.3170	590.8050	0.00
28/05/2018	AL37 On 01-November-18			Index Future	601.90	601.3830	601.9040	601.3830	0.00
28/05/2018	AL37 On 07-February-19			Index Future	613.59	613.0560	613.5870	613.0560	0.00
28/05/2018	AL7T On 02-August-18			Index Future	691.59	690.6810	691.5940	690.6810	0.00
28/05/2018	AL7T On 01-November-18			Index Future	703.98	703.0480	703.9770	703.0480	0.00

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28/05/2018	AL7T On 07-February-19			Index Future	717.64	716.6940	717.6410	716.6940	0.00
28/05/2018	ALBI On 02-August-18			Index Future	631.07	629.8920	631.0650	629.8920	878.00
28/05/2018	ALBI On 01-November-18			Index Future	642.36	641.1700	642.3640	641.1700	0.00
28/05/2018	ALBI On 07-February-19			Index Future	654.83	653.6150	654.8320	653.6150	0.00
28/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	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
28/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/05/2018	EL28 On 02-August-18			Bond Future	130.15	130.1301	130.1481	130.1301	0.00
28/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
28/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
28/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
28/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4792	5	4792	5	0.00
28/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4802	5	4802	5	0.00
28/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4782	5	4782	5	0.00
28/05/2018	ES33 On 02-August-18			Bond Future	10.54	80.0539	10.5382	80.0539	9,466.00
28/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3603	3	3603	3	0.00
28/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3660	3	3660	3	0.00
28/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3718	4	3718	4	0.00
28/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
28/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
28/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
28/05/2018	ES33 On 01-November-18			Bond Future	10.64	77.6988	10.6409	77.6988	0.00
28/05/2018	ES33 On 07-February-19			Bond Future	10.76	79.2063	10.7580	79.2063	0.00
28/05/2018	ES42 On 02-August-18			Bond Future	10.74	83.0767	10.7413	83.0767	7,957.00
28/05/2018	ES42 On 01-November-18			Bond Future	10.84	80.3041	10.8403	80.3041	0.00
28/05/2018	ES42 On 07-February-19			Bond Future	10.95	81.8620	10.9493	81.8620	0.00
28/05/2018	GOVI On 02-August-18			GOVI	627.22	626.0110	627.2220	626.0110	472.00
28/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	215120	20	215120	20	0.00
28/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	215020	20	215020	20	0.00
28/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	215220	20	215220	20	0.00
28/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 01-November-18			GOVI	638.45	637.2200	638.4530	637.2200	0.00
28/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
28/05/2018	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
28/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	150370	16	150370	16	0.00
28/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	150570	16	150570	16	0.00
28/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	150470	16	150470	16	0.00
28/05/2018	GOVI On 07-February-19			GOVI	650.85	649.5880	650.8450	649.5880	0.00
28/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
28/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	156650	17	156650	17	0.00
28/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	156750	17	156750	17	0.00
28/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	156850	17	156850	17	0.00
28/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2018	IGOV On 02-August-18			Index Future	257.40	257.3040	257.4040	257.3040	861.00
28/05/2018	IGOV On 01-November-18			Index Future	262.06	261.9580	262.0600	261.9580	241.00
28/05/2018	IGOV On 07-February-19			Index Future	267.20	267.0970	267.2010	267.0970	0.00
28/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
28/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
28/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.49	100.4900	100.4900	100.4900	0.00
28/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4900	99.4900	99.4900	0.00
28/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.17	100.1700	100.1700	100.1700	0.00
28/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
28/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
28/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.87	98.8700	98.8700	98.8700	0.00
28/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2400	99.2400	99.2400	0.00
28/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6300	99.6200	99.6300	0.00
28/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.00	100.0100	100.0000	100.0100	0.00
28/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.93	100.9300	100.9300	100.9300	0.00
28/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.65	98.6600	98.6500	98.6600	0.00
28/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.50	100.5200	100.5000	100.5200	0.00
28/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.02	96.0500	96.0200	96.0500	0.00
28/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.20	95.2400	95.2000	95.2400	0.00
28/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.35	94.3900	94.3500	94.3900	0.00
28/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.49	94.5400	94.4900	94.5400	0.00
28/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.65	96.7100	96.6500	96.7100	51.00
28/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.75	96.8100	96.7500	96.8100	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
28/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.92	97.9900	97.9200	97.9900	0.00
28/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.10	100.1700	100.1000	100.1700	0.00
28/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.33	101.4100	101.3300	101.4100	0.00
28/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.41	96.5000	96.4100	96.5000	0.00
28/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.71	100.8100	100.7100	100.8100	0.00
28/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.29	94.4200	94.2900	94.4200	0.00
28/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.26	91.3900	91.2600	91.3900	0.00
28/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.96	90.1000	89.9600	90.1000	0.00
28/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.09	92.2300	92.0900	92.2300	0.00
28/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.85	95.9800	95.8500	95.9800	0.00
28/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.37	94.5000	94.3700	94.5000	0.00
28/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.42	96.5500	96.4200	96.5500	0.00
28/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.12	100.2500	100.1200	100.2500	0.00
28/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.44	100.5800	100.4400	100.5800	0.00
28/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.63	95.7800	95.6300	95.7800	0.00
28/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.08	101.2300	101.0800	101.2300	0.00
28/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
28/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
28/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
28/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
28/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
28/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
28/05/2018	R023 On 02-August-18			Bond Future	7.85	102.8941	7.8524	102.8941	33,849.00
28/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9057	9	9057	9	0.00
28/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9091	9	9091	9	0.00
28/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9023	9	9023	9	0.00
28/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R023 On 01-November-18			Bond Future	7.90	100.8100	7.8960	100.8100	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
28/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9118	9	9118	9	0.00
28/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9086	9	9086	9	0.00
28/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9055	9	9055	9	0.00
28/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
28/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
28/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
28/05/2018	R023 On 07-February-19			Bond Future	7.95	102.7663	7.9491	102.7663	0.00
28/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8437	8	8437	8	0.00
28/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8496	8	8496	8	0.00
28/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8466	8	8466	8	0.00
28/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	22	0	0.00
28/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	21	0	21	0	0.00
28/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	22	0	22	0	0.00
28/05/2018	R035 On 02-August-18			Bond Future	9.17	101.2224	9.1654	101.2224	67,030.00
28/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3182	3	3182	3	0.00
28/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3238	3	3238	3	0.00
28/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3293	3	3293	3	0.00
28/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1082	1	1082	1	0.00
28/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1057	1	1057	1	0.00
28/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1107	1	1107	1	0.00
28/05/2018	R035 On 01-November-18			Bond Future	9.22	98.5386	9.2226	98.5386	0.00
28/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2005	2	2005	2	0.00
28/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1971	2	1971	2	0.00
28/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1939	2	1939	2	0.00
28/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4408	5	4408	5	0.00
28/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4460	5	4460	5	0.00
28/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4357	4	4357	4	0.00
28/05/2018	R035 On 07-February-19			Bond Future	9.29	100.4507	9.2875	100.4507	0.00
28/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2838	3	2838	3	0.00
28/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2909	3	2909	3	0.00
28/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2874	3	2874	3	0.00
28/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5480	6	5480	6	0.00
28/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5432	6	5432	6	0.00
28/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5529	6	5529	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
28/05/2018	R186 On 02-August-18			Bond Future	8.47	113.1950	8.4695	113.1950	102,782.00
28/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1478	1	1478	1	0.00
28/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1376	1	1376	1	0.00
28/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	755	1	755	1	3,020.00
28/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1410	1	1410	1	0.00
28/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	24	0	24	0	3,020.00
28/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1343	1	1343	1	0.00
28/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1404	2	1404	2	0.00
28/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2165	2	2165	2	0.00
28/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6428	7	6428	7	0.00
28/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1343	1	1343	1	0.00
28/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1373	1	1373	1	0.00
28/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1284	1	1284	1	2,500.00
28/05/2018	R186 On 01-November-18			Bond Future	8.52	115.2216	8.5230	115.2216	0.00
28/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1976	2	1976	2	5,000.00
28/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2199	2	2199	2	0.00
28/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4638	5	4638	5	0.00
28/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	768	1	768	1	5,000.00
28/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2232	2	2232	2	0.00
28/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2167	2	2167	2	0.00
28/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2186	2	2186	2	0.00
28/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	897	1	897	1	5,000.00
28/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4333	4	4333	4	0.00
28/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2127	2	2127	2	0.00
28/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2156	2	2156	2	0.00
28/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2368	2	2368	2	0.00
28/05/2018	R186 On 07-February-19			Bond Future	8.58	112.1522	8.5840	112.1522	0.00
28/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1800	2	1800	2	0.00
28/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1825	2	1825	2	0.00
28/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1850	2	1850	2	0.00
28/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4070	4	4070	4	0.00
28/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4144	4	4144	4	0.00
28/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4106	4	4106	4	0.00
28/05/2018	R197 On 02-August-18			Bond Future	302.60	302.5658	302.5988	302.5658	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
28/05/2018	R197 On 01-November-18			Bond Future	308.07	308.0378	308.0709	308.0378	0.00
28/05/2018	R197 On 07-February-19			Bond Future	306.76	306.7244	306.7563	306.7244	0.00
28/05/2018	R202 On 02-August-18			Bond Future	241.17	241.1379	241.1665	241.1379	21,940.00
28/05/2018	R202 On 01-November-18			Bond Future	245.53	245.4990	245.5278	245.4990	0.00
28/05/2018	R202 On 07-February-19			Bond Future	246.44	246.4077	246.4358	246.4077	0.00
28/05/2018	R204 On 02-August-18			Bond Future	6.40	101.5714	6.3990	101.5714	10,121.00
28/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	945	1	945	1	0.00
28/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	949	1	949	1	0.00
28/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	942	1	942	1	0.00
28/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R207 On 02-August-18			Bond Future	7.26	100.4101	7.2597	100.4101	20,943.00
28/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	15	0	15	0	0.00
28/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	17	0	17	0	0.00
28/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	16	0	16	0	0.00
28/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	567	1	567	1	0.00
28/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	543	1	543	1	0.00
28/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	555	1	555	1	0.00
28/05/2018	R207 On 01-November-18			Bond Future	7.25	102.2077	7.2497	102.2077	0.00
28/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	51	0	51	0	0.00
28/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	48	0	48	0	0.00
28/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	53	0	53	0	0.00
28/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	623	1	623	1	0.00
28/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	614	1	614	1	0.00
28/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	605	1	605	1	0.00
28/05/2018	R207 On 07-February-19			Bond Future	7.23	100.5460	7.2305	100.5460	0.00
28/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	56	0	56	0	0.00
28/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	55	0	55	0	0.00
28/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	53	0	53	0	0.00
28/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	682	1	682	1	0.00
28/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	689	1	689	1	0.00
28/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	675	1	675	1	0.00
28/05/2018	R208 On 02-August-18			Bond Future	7.51	100.5192	7.5107	100.5192	29,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	59	0	59	0	0.00
28/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	52	0	52	0	0.00
28/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	55	0	55	0	0.00
28/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	950	1	950	1	0.00
28/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	930	1	930	1	0.00
28/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	970	1	970	1	0.00
28/05/2018	R208 On 01-November-18			Bond Future	7.54	98.9192	7.5405	98.9192	0.00
28/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	174	0	174	0	0.00
28/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	180	0	180	0	0.00
28/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	169	0	169	0	0.00
28/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1083	1	1083	1	0.00
28/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1115	1	1115	1	0.00
28/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1099	1	1099	1	0.00
28/05/2018	R208 On 07-February-19			Bond Future	7.58	100.8387	7.5780	100.8387	0.00
28/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	253	0	253	0	0.00
28/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	247	0	247	0	0.00
28/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	241	0	241	0	0.00
28/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1212	1	1212	1	0.00
28/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1239	1	1239	1	0.00
28/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1225	1	1225	1	0.00
28/05/2018	R209 On 02-August-18			Bond Future	9.17	76.6898	9.1724	76.6898	76,687.00
28/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6908	7	6908	7	0.00
28/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	948	1	948	1	5,000.00
28/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2695	3	2695	3	0.00
28/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	640	1	640	1	0.00
28/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10471	10	10471	10	0.00
28/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3839	4	3839	4	435.00
28/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7879	8	7879	8	0.00
28/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1760	2	1760	2	0.00
28/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	169	0	169	0	500.00
28/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	147	0	147	0	5,000.00
28/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7936	8	7936	8	0.00
28/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7993	8	7993	8	0.00
28/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	71	0	71	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
28/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	76	0	76	0	0.00
28/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	533	1	533	1	0.00
28/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5394	6	5394	6	0.00
28/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	73	0	73	0	0.00
28/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2458	3	2458	3	0.00
28/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	13	0	13	0	435.00
28/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3097	3	3097	3	500.00
28/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5185	5	5185	5	0.00
28/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1497	2	1497	2	500.00
28/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	921	1	921	1	5,000.00
28/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	127	0	127	0	435.00
28/05/2018	R209 On 01-November-18			Bond Future	9.22	74.9151	9.2235	74.9151	0.00
28/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74213	74	74213	74	0.00
28/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74213	74	74213	74	0.00
28/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	6029	6	6029	6	0.00
28/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5881	6	5881	6	0.00
28/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74213	74	74213	74	0.00
28/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3039	3	3039	3	0.00
28/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5733	6	5733	6	0.00
28/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8924	9	8924	9	0.00
28/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	386	0	386	0	0.00
28/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	998	1	998	1	0.00
28/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	918	1	918	1	5,850.00
28/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	957	1	957	1	0.00
28/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2237	2	2237	2	0.00
28/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/05/2018	R209 On 07-February-19			Bond Future	9.28	76.3687	9.2800	76.3687	0.00
28/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2443	2	2443	2	0.00
28/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2473	2	2473	2	0.00
28/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2414	2	2414	2	0.00
28/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4726	5	4726	5	0.00
28/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4684	5	4684	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
28/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4643	5	4643	5	0.00
28/05/2018	R210 On 02-August-18			Bond Future	189.39	189.3656	189.3878	189.3656	2,159.00
28/05/2018	R210 On 01-November-18			Bond Future	190.31	190.2900	190.3124	190.2900	0.00
28/05/2018	R210 On 07-February-19			Bond Future	194.04	194.0230	194.0449	194.0230	0.00
28/05/2018	R212 On 02-August-18			Bond Future	154.83	154.7589	154.8299	154.7589	3,975.00
28/05/2018	R212 On 01-November-18			Bond Future	157.63	157.5576	157.6297	157.5576	0.00
28/05/2018	R212 On 07-February-19			Bond Future	158.57	158.4948	158.5674	158.4948	0.00
28/05/2018	R213 On 02-August-18			Bond Future	8.98	88.1273	8.9794	88.1273	30,574.00
28/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1852	2	1852	2	0.00
28/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1814	2	1814	2	0.00
28/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1776	2	1776	2	0.00
28/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1277	1	1277	1	0.00
28/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1305	1	1305	1	0.00
28/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1249	1	1249	1	0.00
28/05/2018	R213 On 01-November-18			Bond Future	9.04	86.1588	9.0355	86.1588	0.00
28/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1327	1	1327	1	0.00
28/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1303	1	1303	1	0.00
28/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1279	1	1279	1	0.00
28/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3893	4	3893	4	0.00
28/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3937	4	3937	4	0.00
28/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3848	4	3848	4	0.00
28/05/2018	R213 On 07-February-19			Bond Future	9.10	87.8307	9.0995	87.8307	0.00
28/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1992	2	1992	2	0.00
28/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2018	2	2018	2	0.00
28/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2045	2	2045	2	0.00
28/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4724	5	4724	5	0.00
28/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4683	5	4683	5	0.00
28/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4765	5	4765	5	0.00
28/05/2018	R214 On 02-August-18			Bond Future	9.32	76.2634	9.3171	76.2634	30,053.00
28/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	606	1	606	1	0.00
28/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	647	1	647	1	0.00
28/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	626	1	626	1	0.00
28/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3411	4	3411	4	0.00
28/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3354	4	3354	4	0.00

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28/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3468	4	3468	4	0.00
28/05/2018	R214 On 01-November-18			Bond Future	9.37	74.3358	9.3693	74.3358	0.00
28/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1512	1	1512	1	0.00
28/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1539	1	1539	1	0.00
28/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1566	2	1566	2	0.00
28/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4340	4	4340	4	0.00
28/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4440	5	4440	5	0.00
28/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4389	5	4389	5	0.00
28/05/2018	R214 On 07-February-19			Bond Future	9.43	75.7783	9.4279	75.7783	0.00
28/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2375	2	2375	2	0.00
28/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2405	2	2405	2	0.00
28/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2345	2	2345	2	0.00
28/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5306	5	5306	5	0.00
28/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5259	5	5259	5	0.00
28/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5213	5	5213	5	0.00
28/05/2018	R248 On 02-August-18			Bond Future	9.34	97.6319	9.3424	97.6319	99,820.00
28/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	885	1	885	1	0.00
28/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	857	1	857	1	0.00
28/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	830	1	830	1	0.00
28/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4402	5	4402	5	0.00
28/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4476	5	4476	5	0.00
28/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4329	5	4329	5	0.00
28/05/2018	R248 On 01-November-18			Bond Future	9.39	94.9471	9.3948	94.9471	0.00
28/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2022	2	2022	2	0.00
28/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2093	2	2093	2	0.00
28/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2057	2	2057	2	0.00
28/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5689	6	5689	6	0.00
28/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5624	6	5624	6	0.00
28/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5753	6	5753	6	0.00
28/05/2018	R248 On 07-February-19			Bond Future	9.45	96.7894	9.4538	96.7894	0.00
28/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3093	3	3093	3	0.00
28/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3132	3	3132	3	0.00
28/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3054	3	3054	3	0.00
28/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6808	7	6808	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
28/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6928	7	6928	7	0.00
28/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6868	7	6868	7	0.00