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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	2025 On 02-August-18			Bond Future	132.60	132.5978	132.5975	132.5978	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
18/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	4062	4	4062	4	0.00
18/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	4072	4	4072	4	0.00
18/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	4052	4	4052	4	0.00
18/06/2018	2025 On 01-November-18			Bond Future	134.99	134.9934	134.9931	134.9934	0.00
18/06/2018	2025 On 07-February-19			Bond Future	136.22	136.2265	136.2242	136.2265	0.00
18/06/2018	2029 On 02-August-18			Bond Future	101.03	100.9283	101.0252	100.9283	1,370.00
18/06/2018	2029 On 01-November-18			Bond Future	101.80	101.7022	101.8010	101.7022	0.00
18/06/2018	2029 On 07-February-19			Bond Future	103.80	103.6961	103.7953	103.6961	0.00
18/06/2018	2030 On 02-August-18			Bond Future	9.51	89.9791	9.5119	89.9791	49,911.00
18/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1043	1	1043	1	0.00
18/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	7	0	7	0	7,850.00
18/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	104	0	104	0	7,850.00
18/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1168	1	1168	1	0.00
18/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1074	1	1074	1	0.00
18/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1013	1	1013	1	0.00
18/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1244	1	1244	1	7,850.00
18/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1342	1	1342	1	0.00
18/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1410	1	1410	1	0.00
18/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	4070	4	4070	4	0.00
18/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1376	1	1376	1	0.00
18/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6742	6	6742	6	0.00
18/06/2018	2030 On 01-November-18			Bond Future	9.59	91.5862	9.5885	91.5862	0.00
18/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	233	0	233	0	0.00
18/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	249	0	249	0	0.00
18/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	241	0	241	0	0.00
18/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6826	7	6826	7	0.00
18/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6888	7	6888	7	0.00
18/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6765	7	6765	7	0.00
18/06/2018	2030 On 07-February-19			Bond Future	9.68	89.3537	9.6754	89.3537	0.00
18/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	605	1	605	1	0.00
18/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	620	1	620	1	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
18/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	634	1	634	1	0.00
18/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	7329	7	7329	7	0.00
18/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	7383	7	7383	7	0.00
18/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	7436	7	7436	7	0.00
18/06/2018	2032 On 02-August-18			Bond Future	9.68	92.4589	9.6849	92.4589	34,986.00
18/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1271	1	1271	1	0.00
18/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1236	1	1236	1	0.00
18/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1201	1	1201	1	0.00
18/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1339	1	1339	1	0.00
18/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1373	1	1373	1	0.00
18/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1305	1	1305	1	0.00
18/06/2018	2032 On 01-November-18			Bond Future	9.76	89.9554	9.7643	89.9554	0.00
18/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	250	0	250	0	0.00
18/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	259	0	259	0	0.00
18/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	242	0	242	0	0.00
18/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	7528	7	7528	7	0.00
18/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	7460	7	7460	7	0.00
18/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	7393	7	7393	7	0.00
18/06/2018	2032 On 07-February-19			Bond Future	9.85	91.7006	9.8526	91.7006	0.00
18/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	713	1	713	1	0.00
18/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	698	1	698	1	0.00
18/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	683	1	683	1	0.00
18/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	8057	8	8057	8	0.00
18/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	8117	8	8117	8	0.00
18/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7998	8	7998	8	0.00
18/06/2018	2033 On 02-August-18			Bond Future	104.62	104.6181	104.6183	104.6181	9,561.00
18/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	5312	5	5312	5	0.00
18/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	5322	5	5322	5	0.00
18/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	5302	5	5302	5	0.00
18/06/2018	2033 On 01-November-18			Bond Future	105.39	105.3872	105.3875	105.3872	0.00
18/06/2018	2033 On 07-February-19			Bond Future	107.45	107.4533	107.4520	107.4533	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
18/06/2018	2037 On 02-August-18			Bond Future	9.83	89.1989	9.8293	89.1989	56,155.00
18/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	1990	2	1990	2	0.00
18/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2037	2	2037	2	0.00
18/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2085	2	2085	2	0.00
18/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	1010	1	1010	1	0.00
18/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1067	1	1067	1	0.00
18/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	1038	1	1038	1	0.00
18/06/2018	2037 On 01-November-18			Bond Future	9.90	90.7921	9.9009	90.7921	0.00
18/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	425	0	425	0	0.00
18/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	452	1	452	1	0.00
18/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	438	0	438	0	0.00
18/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7549	7	7549	7	0.00
18/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7477	7	7477	7	0.00
18/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7622	7	7622	7	0.00
18/06/2018	2037 On 07-February-19			Bond Future	9.98	88.2936	9.9813	88.2936	0.00
18/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	969	1	969	1	0.00
18/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	988	1	988	1	0.00
18/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1007	1	1007	1	0.00
18/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	8262	8	8262	8	0.00
18/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8393	8	8393	8	0.00
18/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	8327	8	8327	8	0.00
18/06/2018	2038 On 02-August-18			Bond Future	124.61	124.6060	124.6068	124.6060	9,035.00
18/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9923	10	9923	10	0.00
18/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9933	10	9933	10	0.00
18/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9943	10	9943	10	0.00
18/06/2018	2038 On 01-November-18			Bond Future	126.86	126.8573	126.8581	126.8573	0.00
18/06/2018	2038 On 07-February-19			Bond Future	127.75	127.7542	127.7530	127.7542	0.00
18/06/2018	2040 On 02-August-18			Bond Future	9.90	92.3867	9.9041	92.3867	25,174.00
18/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2220	2	2220	2	0.00
18/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2169	2	2169	2	0.00
18/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2118	2	2118	2	0.00

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18/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1057	1	1057	1	0.00
18/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1087	1	1087	1	0.00
18/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1027	1	1027	1	0.00
18/06/2018	2040 On 01-November-18			Bond Future	9.98	94.0368	9.9754	94.0368	0.00
18/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	582	1	582	1	3,540.00
18/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	404	0	404	0	0.00
18/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2193	2	2193	2	3,540.00
18/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	417	0	417	0	0.00
18/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	430	0	430	0	2,950.00
18/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	61	0	61	0	2,950.00
18/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	391	0	391	0	0.00
18/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	8279	8	8279	8	0.00
18/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	13483	13	13483	13	0.00
18/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	8040	8	8040	8	0.00
18/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	8119	8	8119	8	0.00
18/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	8199	8	8199	8	0.00
18/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3641	4	3641	4	0.00
18/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	7272	7	7272	7	0.00
18/06/2018	2040 On 07-February-19			Bond Future	10.06	91.3506	10.0553	91.3506	0.00
18/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1024	1	1024	1	0.00
18/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1065	1	1065	1	0.00
18/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1044	1	1044	1	0.00
18/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	9085	9	9085	9	0.00
18/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	9157	9	9157	9	0.00
18/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	9014	9	9014	9	0.00
18/06/2018	2044 On 02-August-18			Bond Future	9.94	89.4253	9.9430	89.4253	36,006.00
18/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2057	2	2057	2	0.00
18/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2157	2	2157	2	0.00
18/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2107	2	2107	2	0.00
18/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1138	1	1138	1	0.00
18/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1107	1	1107	1	0.00
18/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1170	1	1170	1	0.00
18/06/2018	2044 On 01-November-18			Bond Future	10.01	91.0225	10.0121	91.0225	0.00
18/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	419	0	419	0	0.00

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18/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	433	0	433	0	0.00
18/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	447	0	447	0	0.00
18/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	8245	8	8245	8	0.00
18/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	8164	8	8164	8	0.00
18/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	8326	8	8326	8	0.00
18/06/2018	2044 On 07-February-19			Bond Future	10.09	88.4032	10.0895	88.4032	0.00
18/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1100	1	1100	1	0.00
18/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1121	1	1121	1	0.00
18/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1079	1	1079	1	0.00
18/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	9221	9	9221	9	0.00
18/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	9148	9	9148	9	0.00
18/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	9075	9	9075	9	0.00
18/06/2018	2046 On 02-August-18			Bond Future	117.60	117.5962	117.5971	117.5962	11,876.00
18/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11173	11	11173	11	0.00
18/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11193	11	11193	11	0.00
18/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11183	11	11183	11	0.00
18/06/2018	2046 On 01-November-18			Bond Future	118.07	118.0716	118.0725	118.0716	0.00
18/06/2018	2046 On 07-February-19			Bond Future	120.39	120.3864	120.3855	120.3864	0.00
18/06/2018	2050 On 02-August-18			Bond Future	122.91	122.3875	122.9146	122.3875	9,621.00
18/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	14625	15	14625	15	0.00
18/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	14605	15	14605	15	0.00
18/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	14615	15	14615	15	0.00
18/06/2018	2050 On 01-November-18			Bond Future	125.14	124.5984	125.1356	124.5984	0.00
18/06/2018	2050 On 07-February-19			Bond Future	125.82	125.2699	125.8153	125.2699	0.00
18/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	AL37 On 02-August-18			Index Future	578.61	579.5810	578.6140	579.5810	0.00

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18/06/2018	AL37 On 01-November-18			Index Future	588.95	589.9340	588.9500	589.9340	0.00
18/06/2018	AL37 On 07-February-19			Index Future	600.37	601.3820	600.3740	601.3820	0.00
18/06/2018	AL7T On 02-August-18			Index Future	667.06	668.7780	667.0580	668.7780	0.00
18/06/2018	AL7T On 01-November-18			Index Future	678.97	680.7250	678.9740	680.7250	0.00
18/06/2018	AL7T On 07-February-19			Index Future	692.14	693.9340	692.1440	693.9340	0.00
18/06/2018	ALBI On 02-August-18			Index Future	605.07	606.6240	605.0700	606.6240	858.00
18/06/2018	ALBI On 01-November-18			Index Future	615.88	617.4600	615.8780	617.4600	0.00
18/06/2018	ALBI On 07-February-19			Index Future	627.83	629.4420	627.8250	629.4420	0.00
18/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C226 On 25-January-23			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
18/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/06/2018	EL28 On 02-August-18			Bond Future	129.67	129.6657	129.6683	129.6657	0.00
18/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5272	5	5272	5	0.00
18/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5282	5	5282	5	0.00
18/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5262	5	5262	5	0.00
18/06/2018	ES33 On 02-August-18			Bond Future	11.11	76.9827	11.1113	76.9827	9,466.00
18/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	166	0	166	0	0.00
18/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	224	0	224	0	0.00
18/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	282	0	282	0	0.00
18/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
18/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/06/2018	ES33 On 01-November-18			Bond Future	11.23	74.5695	11.2349	74.5695	0.00
18/06/2018	ES33 On 07-February-19			Bond Future	11.38	76.0162	11.3757	76.0162	0.00
18/06/2018	ES42 On 02-August-18			Bond Future	11.31	79.5650	11.3148	79.5650	7,957.00
18/06/2018	ES42 On 01-November-18			Bond Future	11.43	76.7262	11.4348	76.7262	0.00
18/06/2018	ES42 On 07-February-19			Bond Future	11.57	78.2145	11.5669	78.2145	0.00
18/06/2018	GOVI On 02-August-18			GOVI	599.85	601.5080	599.8450	601.5080	475.00
18/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	58550	4	58550	4	0.00
18/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	58650	4	58650	4	0.00
18/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	58750	4	58750	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2018	GOVI On 01-November-18			GOVI	610.56	612.2530	610.5600	612.2530	0.00
18/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	429300	41	429300	41	0.00
18/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	429500	41	429500	41	0.00
18/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	429400	41	429400	41	0.00
18/06/2018	GOVI On 07-February-19			GOVI	622.40	624.1340	622.4030	624.1340	0.00
18/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	441070	42	441070	42	0.00
18/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	441170	42	441170	42	0.00
18/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	441270	42	441270	42	0.00
18/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2018	IGOV On 02-August-18			Index Future	254.09	253.9600	254.0910	253.9600	852.00
18/06/2018	IGOV On 01-November-18			Index Future	258.68	258.5480	258.6820	258.5480	241.00
18/06/2018	IGOV On 07-February-19			Index Future	263.75	263.6170	263.7510	263.6170	0.00
18/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
18/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
18/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.52	100.5200	100.5200	100.5200	0.00
18/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5700	99.5900	99.5700	0.00
18/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.33	100.3000	100.3300	100.3000	0.00
18/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9300	99.9700	99.9300	0.00
18/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
18/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
18/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3100	99.3200	99.3100	0.00
18/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7600	99.7800	99.7600	0.00
18/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.25	100.2200	100.2500	100.2200	0.00
18/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.28	101.2300	101.2800	101.2300	0.00
18/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.12	99.0500	99.1200	99.0500	0.00
18/06/2018	IS02 On 22-June-20			Interest Rate Swap	101.09	101.0100	101.0900	101.0100	0.00
18/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.92	99.8300	99.9200	99.8300	0.00
18/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.83	96.7400	96.8300	96.7400	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
18/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.13	96.0300	96.1300	96.0300	0.00
18/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.40	95.2800	95.4000	95.2800	0.00
18/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.68	95.5400	95.6800	95.5400	0.00
18/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.96	97.8000	97.9600	97.8000	51.00
18/06/2018	IS05 On 15-March-22			Interest Rate Swap	98.17	97.9900	98.1700	97.9900	0.00
18/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.47	99.2700	99.4700	99.2700	0.00
18/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.75	101.5300	101.7500	101.5300	0.00
18/06/2018	IS05 On 20-December-22			Interest Rate Swap	103.08	102.8400	103.0800	102.8400	0.00
18/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.31	98.0500	98.3100	98.0500	0.00
18/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.68	102.4000	102.6800	102.4000	0.00
18/06/2018	IS05 On 19-September-23			Interest Rate Swap	100.00	99.6800	100.0000	99.6800	0.00
18/06/2018	IS10 On 17-December-25			Interest Rate Swap	97.16	96.7600	97.1600	96.7600	0.00
18/06/2018	IS10 On 16-March-26			Interest Rate Swap	94.23	93.8200	94.2300	93.8200	0.00
18/06/2018	IS10 On 15-June-26			Interest Rate Swap	93.03	92.6000	93.0300	92.6000	0.00
18/06/2018	IS10 On 21-September-26			Interest Rate Swap	95.22	94.7800	95.2200	94.7800	0.00
18/06/2018	IS10 On 21-December-26			Interest Rate Swap	99.01	98.5500	99.0100	98.5500	0.00
18/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.62	97.1500	97.6200	97.1500	0.00
18/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.72	99.2400	99.7200	99.2400	0.00
18/06/2018	IS10 On 20-September-27			Interest Rate Swap	103.42	102.9500	103.4200	102.9500	0.00
18/06/2018	IS10 On 20-December-27			Interest Rate Swap	103.80	103.3400	103.8000	103.3400	0.00
18/06/2018	IS10 On 22-March-28			Interest Rate Swap	99.15	98.6800	99.1500	98.6800	0.00
18/06/2018	IS10 On 20-June-28			Interest Rate Swap	104.55	104.0900	104.5500	104.0900	0.00
18/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.96	99.4700	99.9600	99.4700	0.00
18/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
18/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
18/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
18/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
18/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
18/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
18/06/2018	R023 On 02-August-18			Bond Future	8.46	100.8879	8.4644	100.8879	41,435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	6784	7	6784	7	0.00
18/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	6817	7	6817	7	0.00
18/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	6750	7	6750	7	0.00
18/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R023 On 01-November-18			Bond Future	8.55	98.7639	8.5515	98.7639	0.00
18/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	6827	7	6827	7	0.00
18/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	6796	7	6796	7	0.00
18/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	6765	7	6765	7	0.00
18/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	29	0	29	0	0.00
18/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	30	0	30	0	0.00
18/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	28	0	28	0	0.00
18/06/2018	R023 On 07-February-19			Bond Future	8.66	100.6802	8.6572	100.6802	0.00
18/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6243	6	6243	6	0.00
18/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6298	6	6298	6	0.00
18/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6270	6	6270	6	0.00
18/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	190	0	190	0	0.00
18/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	187	0	187	0	0.00
18/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	193	0	193	0	0.00
18/06/2018	R035 On 02-August-18			Bond Future	9.77	96.8559	9.7680	96.8559	68,978.00
18/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	429	1	429	1	0.00
18/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	448	1	448	1	0.00
18/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	468	1	468	1	0.00
18/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	3101	3	3101	3	0.00
18/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	3041	3	3041	3	0.00
18/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	3162	3	3162	3	0.00
18/06/2018	R035 On 01-November-18			Bond Future	9.85	94.0900	9.8453	94.0900	0.00
18/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	389	0	389	0	0.00
18/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	377	0	377	0	0.00
18/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	365	0	365	0	0.00
18/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7713	7	7713	7	0.00
18/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7786	8	7786	8	0.00
18/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7640	7	7640	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
18/06/2018	R035 On 07-February-19			Bond Future	9.93	95.9155	9.9327	95.9155	0.00
18/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	873	1	873	1	0.00
18/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	902	1	902	1	0.00
18/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	887	1	887	1	0.00
18/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8489	8	8489	8	0.00
18/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8420	8	8420	8	0.00
18/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8558	8	8558	8	0.00
18/06/2018	R186 On 02-August-18			Bond Future	9.10	109.7080	9.1009	109.7080	116,944.00
18/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	97	0	97	0	0.00
18/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	82	0	82	0	0.00
18/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	19	0	19	0	3,020.00
18/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	87	0	87	0	0.00
18/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	337	0	337	0	5,000.00
18/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	77	0	77	0	0.00
18/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
18/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	4066	4	4066	4	0.00
18/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2497	2	2497	2	0.00
18/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	5357	5	5357	5	0.00
18/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	10333	10	10333	10	0.00
18/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3948	4	3948	4	0.00
18/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3832	4	3832	4	0.00
18/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	4007	4	4007	4	0.00
18/06/2018	R186 On 01-November-18			Bond Future	9.18	111.6677	9.1842	111.6677	0.00
18/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	435	1	435	1	5,000.00
18/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	527	1	527	1	0.00
18/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	1883	2	1883	2	0.00
18/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	95	0	95	0	5,000.00
18/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	541	1	541	1	0.00
18/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	513	1	513	1	0.00
18/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4536	4	4536	4	0.00
18/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	2145	2	2145	2	5,000.00
18/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7663	7	7663	7	0.00
18/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4440	4	4440	4	0.00
18/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4488	4	4488	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4830	5	4830	5	0.00
18/06/2018	R186 On 07-February-19			Bond Future	9.28	108.5291	9.2789	108.5291	0.00
18/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	430	0	430	0	0.00
18/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	439	0	439	0	0.00
18/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	447	1	447	1	0.00
18/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6749	6	6749	6	0.00
18/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6856	7	6856	7	0.00
18/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6803	7	6803	7	0.00
18/06/2018	R197 On 02-August-18			Bond Future	299.99	299.9956	299.9938	299.9956	2,388.00
18/06/2018	R197 On 01-November-18			Bond Future	305.41	305.4157	305.4140	305.4157	0.00
18/06/2018	R197 On 07-February-19			Bond Future	304.04	304.0468	304.0405	304.0468	0.00
18/06/2018	R202 On 02-August-18			Bond Future	238.31	238.3076	238.3081	238.3076	21,940.00
18/06/2018	R202 On 01-November-18			Bond Future	242.61	242.6131	242.6137	242.6131	0.00
18/06/2018	R202 On 07-February-19			Bond Future	243.46	243.4624	243.4593	243.4624	0.00
18/06/2018	R204 On 02-August-18			Bond Future	6.71	101.4794	6.7078	101.4794	10,173.00
18/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	831	1	831	1	0.00
18/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	835	1	835	1	0.00
18/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	828	1	828	1	0.00
18/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R207 On 02-August-18			Bond Future	7.79	99.8083	7.7863	99.8083	21,529.00
18/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1257	1	1257	1	0.00
18/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1230	1	1230	1	0.00
18/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1243	1	1243	1	0.00
18/06/2018	R207 On 01-November-18			Bond Future	7.89	101.5911	7.8946	101.5911	0.00
18/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
18/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
18/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	0	0.00
18/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1297	1	1297	1	0.00
18/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1286	1	1286	1	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
18/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1275	1	1275	1	0.00
18/06/2018	R207 On 07-February-19			Bond Future	8.07	99.9172	8.0725	99.9172	0.00
18/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1364	1	1364	1	0.00
18/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1373	1	1373	1	0.00
18/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1355	1	1355	1	0.00
18/06/2018	R208 On 02-August-18			Bond Future	8.07	99.3979	8.0734	99.3979	30,583.00
18/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	1	0	0.00
18/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	2199	2	2199	2	0.00
18/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	2176	2	2176	2	0.00
18/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	2223	2	2223	2	0.00
18/06/2018	R208 On 01-November-18			Bond Future	8.17	97.7738	8.1693	97.7738	0.00
18/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	12	0	12	0	0.00
18/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	13	0	13	0	0.00
18/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	12	0	12	0	0.00
18/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2247	2	2247	2	0.00
18/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2289	2	2289	2	0.00
18/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2268	2	2268	2	0.00
18/06/2018	R208 On 07-February-19			Bond Future	8.29	99.6708	8.2937	99.6708	0.00
18/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	21	0	21	0	0.00
18/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	20	0	20	0	0.00
18/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	19	0	19	0	0.00
18/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2338	2	2338	2	0.00
18/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2375	2	2375	2	0.00
18/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2357	2	2357	2	0.00
18/06/2018	R209 On 02-August-18			Bond Future	9.75	73.1757	9.7547	73.1757	98,102.00
18/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3207	3	3207	3	0.00
18/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	14	0	14	0	0.00
18/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	33	0	33	0	5,000.00
18/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	432	1	432	1	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
18/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	6578	7	6578	7	0.00
18/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	958	1	958	1	435.00
18/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4088	4	4088	4	0.00
18/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	1	0	1	0	500.00
18/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	155	0	155	0	0.00
18/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
18/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4141	4	4141	4	0.00
18/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4194	4	4194	4	0.00
18/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	195	0	195	0	0.00
18/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	207	0	207	0	0.00
18/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1575	1	1575	1	0.00
18/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	201	0	201	0	0.00
18/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	9170	9	9170	9	0.00
18/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5466	5	5466	5	0.00
18/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	43	0	43	0	435.00
18/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2581	2	2581	2	5,000.00
18/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	6394	6	6394	6	500.00
18/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8939	9	8939	9	0.00
18/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3815	4	3815	4	500.00
18/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	349	0	349	0	435.00
18/06/2018	R209 On 01-November-18			Bond Future	9.82	71.3351	9.8235	71.3351	0.00
18/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70217	70	70217	70	0.00
18/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	322	0	322	0	2,000.00
18/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	2855	3	2855	3	0.00
18/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	1768	2	1768	2	2,000.00
18/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	2966	3	2966	3	0.00
18/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70217	70	70217	70	0.00
18/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	2892	3	2892	3	0.00
18/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70217	70	70217	70	0.00
18/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1017	1	1017	1	0.00
18/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	2746	3	2746	3	0.00
18/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5420	6	5420	6	0.00
18/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	877	1	877	1	0.00
18/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	2006	2	2006	2	0.00

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18/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1927	2	1927	2	0.00
18/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2956	3	2956	3	0.00
18/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1851	2	1851	2	5,850.00
18/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	4211	4	4211	4	0.00
18/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1901	2	1901	2	2,000.00
18/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	6684	6	6684	6	0.00
18/06/2018	R209 On 07-February-19			Bond Future	9.90	72.7190	9.8993	72.7190	0.00
18/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	842	1	842	1	0.00
18/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	859	1	859	1	0.00
18/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	824	1	824	1	0.00
18/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	7211	7	7211	7	0.00
18/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	7157	7	7157	7	0.00
18/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	7103	7	7103	7	0.00
18/06/2018	R210 On 02-August-18			Bond Future	188.61	188.6106	188.6106	188.6106	2,179.00
18/06/2018	R210 On 01-November-18			Bond Future	189.52	189.5182	189.5182	189.5182	0.00
18/06/2018	R210 On 07-February-19			Bond Future	193.23	193.2335	193.2308	193.2335	0.00
18/06/2018	R212 On 02-August-18			Bond Future	153.92	153.9201	153.9191	153.9201	4,777.00
18/06/2018	R212 On 01-November-18			Bond Future	156.70	156.7010	156.7000	156.7010	0.00
18/06/2018	R212 On 07-February-19			Bond Future	157.62	157.6193	157.6159	157.6193	0.00
18/06/2018	R213 On 02-August-18			Bond Future	9.58	84.6792	9.5827	84.6792	33,527.00
18/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	182	0	182	0	0.00
18/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	173	0	173	0	0.00
18/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	165	0	165	0	0.00
18/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3542	3	3542	3	0.00
18/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3600	3	3600	3	0.00
18/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3485	3	3485	3	0.00
18/06/2018	R213 On 01-November-18			Bond Future	9.66	82.6456	9.6599	82.6456	0.00
18/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	254	0	254	0	0.00
18/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	246	0	246	0	0.00
18/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	239	0	239	0	0.00
18/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6815	7	6815	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
18/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6876	7	6876	7	0.00
18/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6755	7	6755	7	0.00
18/06/2018	R213 On 07-February-19			Bond Future	9.75	84.2492	9.7476	84.2492	0.00
18/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	550	1	550	1	0.00
18/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	560	1	560	1	0.00
18/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	570	1	570	1	0.00
18/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	7324	7	7324	7	0.00
18/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	7266	7	7266	7	0.00
18/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	7381	7	7381	7	0.00
18/06/2018	R214 On 02-August-18			Bond Future	9.90	72.5934	9.8993	72.5934	32,435.00
18/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	10	0	10	0	0.00
18/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	12	0	12	0	0.00
18/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	11	0	11	0	0.00
18/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6892	7	6892	7	0.00
18/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6815	7	6815	7	0.00
18/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6969	7	6969	7	0.00
18/06/2018	R214 On 01-November-18			Bond Future	9.97	70.5972	9.9687	70.5972	0.00
18/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	272	0	272	0	0.00
18/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	279	0	279	0	0.00
18/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	287	0	287	0	0.00
18/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	7233	7	7233	7	0.00
18/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7372	7	7372	7	0.00
18/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	7302	7	7302	7	0.00
18/06/2018	R214 On 07-February-19			Bond Future	10.05	71.9670	10.0466	71.9670	0.00
18/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	750	1	750	1	0.00
18/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	766	1	766	1	0.00
18/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	734	1	734	1	0.00
18/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7949	8	7949	8	0.00
18/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7888	8	7888	8	0.00
18/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7828	8	7828	8	0.00
18/06/2018	R248 On 02-August-18			Bond Future	9.93	92.8425	9.9350	92.8425	103,424.00
18/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	9	0	9	0	0.00
18/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	8	0	8	0	0.00
18/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	8	0	8	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
18/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8888	9	8888	9	0.00
18/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8988	9	8988	9	0.00
18/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8787	8	8787	8	0.00
18/06/2018	R248 On 01-November-18			Bond Future	10.01	90.0683	10.0055	90.0683	0.00
18/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	294	0	294	0	0.00
18/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	316	0	316	0	0.00
18/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	305	0	305	0	0.00
18/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	9371	9	9371	9	0.00
18/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	9281	9	9281	9	0.00
18/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	9460	9	9460	9	0.00
18/06/2018	R248 On 07-February-19			Bond Future	10.08	91.8158	10.0847	91.8158	0.00
18/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	891	1	891	1	0.00
18/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	873	1	873	1	0.00
18/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	910	1	910	1	0.00
18/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	10127	10	10127	10	0.00
18/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	10287	10	10287	10	0.00
18/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	10207	10	10207	10	0.00