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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
21/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	2025 On 02-August-18			Bond Future	131.71	131.7061	131.7062	131.7061	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
21/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	4954	5	4954	5	0.00
21/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	4964	5	4964	5	0.00
21/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	4944	5	4944	5	0.00
21/06/2018	2025 On 01-November-18			Bond Future	134.09	134.0855	134.0863	134.0855	0.00
21/06/2018	2025 On 07-February-19			Bond Future	135.30	135.2992	135.3002	135.2992	0.00
21/06/2018	2029 On 02-August-18			Bond Future	100.55	100.5465	100.5470	100.5465	1,370.00
21/06/2018	2029 On 01-November-18			Bond Future	101.31	101.3134	101.3144	101.3134	0.00
21/06/2018	2029 On 07-February-19			Bond Future	103.30	103.2984	103.2997	103.2984	0.00
21/06/2018	2030 On 02-August-18			Bond Future	9.36	90.1386	9.3650	90.1386	49,926.00
21/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1694	1	1694	1	0.00
21/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	48	0	48	0	7,850.00
21/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	310	0	310	0	7,850.00
21/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1848	2	1848	2	0.00
21/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1732	1	1732	1	0.00
21/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1656	1	1656	1	0.00
21/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	977	1	977	1	7,850.00
21/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1053	1	1053	1	0.00
21/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1107	1	1107	1	0.00
21/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3329	4	3329	4	0.00
21/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1080	1	1080	1	0.00
21/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5836	6	5836	6	0.00
21/06/2018	2030 On 01-November-18			Bond Future	9.44	91.7478	9.4363	91.7478	0.00
21/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	447	0	447	0	0.00
21/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	468	0	468	0	0.00
21/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	458	0	458	0	0.00
21/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6080	7	6080	7	0.00
21/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6139	7	6139	7	0.00
21/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6021	6	6021	6	0.00
21/06/2018	2030 On 07-February-19			Bond Future	9.52	89.5178	9.5169	89.5178	0.00
21/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1004	1	1004	1	0.00
21/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1018	1	1018	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
21/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1033	1	1033	1	0.00
21/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6745	7	6745	7	0.00
21/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6798	7	6798	7	0.00
21/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6852	7	6852	7	0.00
21/06/2018	2032 On 02-August-18			Bond Future	9.54	92.5584	9.5384	92.5584	34,986.00
21/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2048	2	2048	2	0.00
21/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2006	2	2006	2	0.00
21/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1963	2	1963	2	0.00
21/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1088	1	1088	1	0.00
21/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1115	1	1115	1	0.00
21/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1062	1	1062	1	0.00
21/06/2018	2032 On 01-November-18			Bond Future	9.61	90.0560	9.6127	90.0560	0.00
21/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	487	0	487	0	0.00
21/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	500	0	500	0	0.00
21/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	473	0	473	0	0.00
21/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6721	7	6721	7	0.00
21/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6659	7	6659	7	0.00
21/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6597	7	6597	7	0.00
21/06/2018	2032 On 07-February-19			Bond Future	9.70	91.8024	9.6953	91.8024	0.00
21/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1228	1	1228	1	0.00
21/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1212	1	1212	1	0.00
21/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1195	1	1195	1	0.00
21/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7513	8	7513	8	0.00
21/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7571	8	7571	8	0.00
21/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7455	8	7455	8	0.00
21/06/2018	2033 On 02-August-18			Bond Future	103.52	103.7754	103.5172	103.7754	9,461.00
21/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6413	6	6413	6	0.00
21/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6423	6	6423	6	0.00
21/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6403	6	6403	6	0.00
21/06/2018	2033 On 01-November-18			Bond Future	104.27	104.5291	104.2668	104.5291	0.00
21/06/2018	2033 On 07-February-19			Bond Future	106.31	106.5773	106.3099	106.5773	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
21/06/2018	2037 On 02-August-18			Bond Future	9.68	89.3890	9.6779	89.3890	56,155.00
21/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2929	2	2929	2	0.00
21/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2982	3	2982	3	0.00
21/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	3037	3	3037	3	0.00
21/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	783	1	783	1	0.00
21/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	826	1	826	1	0.00
21/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	804	1	804	1	0.00
21/06/2018	2037 On 01-November-18			Bond Future	9.74	90.9848	9.7447	90.9848	0.00
21/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	695	1	695	1	0.00
21/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	732	1	732	1	0.00
21/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	714	1	714	1	0.00
21/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6624	7	6624	7	0.00
21/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6558	7	6558	7	0.00
21/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6692	7	6692	7	0.00
21/06/2018	2037 On 07-February-19			Bond Future	9.82	88.4893	9.8197	88.4893	0.00
21/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1597	1	1597	1	0.00
21/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1621	1	1621	1	0.00
21/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1646	1	1646	1	0.00
21/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7677	8	7677	8	0.00
21/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7797	8	7797	8	0.00
21/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7737	8	7737	8	0.00
21/06/2018	2038 On 02-August-18			Bond Future	123.74	124.0319	123.7440	124.0319	9,115.00
21/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10786	10	10786	10	0.00
21/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10796	11	10796	11	0.00
21/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10806	11	10806	11	0.00
21/06/2018	2038 On 01-November-18			Bond Future	125.98	126.2725	125.9801	126.2725	0.00
21/06/2018	2038 On 07-February-19			Bond Future	126.86	127.1565	126.8585	127.1565	0.00
21/06/2018	2040 On 02-August-18			Bond Future	9.74	92.7169	9.7426	92.7169	25,272.00
21/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3353	3	3353	3	0.00
21/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3295	3	3295	3	0.00
21/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3236	3	3236	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	833	1	833	1	0.00
21/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	856	1	856	1	0.00
21/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	811	1	811	1	0.00
21/06/2018	2040 On 01-November-18			Bond Future	9.81	94.3721	9.8089	94.3721	0.00
21/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	1033	1	1033	1	3,540.00
21/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	766	1	766	1	0.00
21/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3137	3	3137	3	3,540.00
21/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	786	1	786	1	0.00
21/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	807	1	807	1	2,950.00
21/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	163	0	163	0	2,950.00
21/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	746	1	746	1	0.00
21/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7260	8	7260	8	0.00
21/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12211	13	12211	13	0.00
21/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7043	8	7043	8	0.00
21/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7115	8	7115	8	0.00
21/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7187	8	7187	8	0.00
21/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3211	4	3211	4	0.00
21/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6349	7	6349	7	0.00
21/06/2018	2040 On 07-February-19			Bond Future	9.88	91.6918	9.8830	91.6918	0.00
21/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1672	1	1672	1	0.00
21/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1717	1	1717	1	0.00
21/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1694	1	1694	1	0.00
21/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8334	9	8334	9	0.00
21/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8404	9	8404	9	0.00
21/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8265	9	8265	9	0.00
21/06/2018	2044 On 02-August-18			Bond Future	9.77	89.7585	9.7715	89.7585	36,114.00
21/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3232	3	3232	3	0.00
21/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3349	3	3349	3	0.00
21/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3290	3	3290	3	0.00
21/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	870	1	870	1	0.00
21/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	847	1	847	1	0.00
21/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	894	1	894	1	0.00
21/06/2018	2044 On 01-November-18			Bond Future	9.84	91.3608	9.8354	91.3608	0.00
21/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	810	1	810	1	0.00

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21/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	831	1	831	1	0.00
21/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	853	1	853	1	0.00
21/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7166	8	7166	8	0.00
21/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7092	8	7092	8	0.00
21/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7240	8	7240	8	0.00
21/06/2018	2044 On 07-February-19			Bond Future	9.91	88.7475	9.9069	88.7475	0.00
21/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1777	2	1777	2	0.00
21/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1801	2	1801	2	0.00
21/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1753	2	1753	2	0.00
21/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8389	9	8389	9	0.00
21/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8318	9	8318	9	0.00
21/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8248	9	8248	9	0.00
21/06/2018	2046 On 02-August-18			Bond Future	116.48	116.9254	116.4776	116.9254	11,876.00
21/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	12292	12	12292	12	0.00
21/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	12312	12	12312	12	0.00
21/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	12302	12	12302	12	0.00
21/06/2018	2046 On 01-November-18			Bond Future	116.93	117.3887	116.9332	117.3887	0.00
21/06/2018	2046 On 07-February-19			Bond Future	119.22	119.6885	119.2244	119.6885	0.00
21/06/2018	2050 On 02-August-18			Bond Future	121.87	121.8721	121.8733	121.8721	9,701.00
21/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15667	16	15667	16	0.00
21/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15647	16	15647	16	0.00
21/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15657	16	15657	16	0.00
21/06/2018	2050 On 01-November-18			Bond Future	124.08	124.0737	124.0758	124.0737	0.00
21/06/2018	2050 On 07-February-19			Bond Future	124.74	124.7335	124.7353	124.7335	0.00
21/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	AL37 On 02-August-18			Index Future	582.18	580.5050	582.1780	580.5050	0.00

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21/06/2018	AL37 On 01-November-18			Index Future	592.58	590.8690	592.5750	590.8690	0.00
21/06/2018	AL37 On 07-February-19			Index Future	604.07	602.3310	604.0710	602.3310	0.00
21/06/2018	AL7T On 02-August-18			Index Future	672.84	669.5580	672.8420	669.5580	0.00
21/06/2018	AL7T On 01-November-18			Index Future	684.86	681.5120	684.8590	681.5120	0.00
21/06/2018	AL7T On 07-February-19			Index Future	698.15	694.7330	698.1450	694.7330	0.00
21/06/2018	ALBI On 02-August-18			Index Future	611.83	607.8570	611.8300	607.8570	859.00
21/06/2018	ALBI On 01-November-18			Index Future	622.76	618.7100	622.7570	618.7100	0.00
21/06/2018	ALBI On 07-February-19			Index Future	634.84	630.7120	634.8380	630.7120	0.00
21/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	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
21/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	EL28 On 02-August-18			Bond Future	129.02	128.9089	129.0218	128.9089	0.00
21/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
21/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
21/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
21/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5918	6	5918	6	0.00
21/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5928	6	5928	6	0.00
21/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5908	6	5908	6	0.00
21/06/2018	ES33 On 02-August-18			Bond Future	10.95	77.1687	10.9523	77.1687	9,466.00
21/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1097	1	1097	1	0.00
21/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1155	1	1155	1	0.00
21/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1212	1	1212	1	0.00
21/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
21/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
21/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
21/06/2018	ES33 On 01-November-18			Bond Future	11.07	74.7581	11.0702	74.7581	0.00
21/06/2018	ES33 On 07-February-19			Bond Future	11.20	76.2080	11.2042	76.2080	0.00
21/06/2018	ES42 On 02-August-18			Bond Future	11.14	79.8085	11.1407	79.8085	7,957.00
21/06/2018	ES42 On 01-November-18			Bond Future	11.25	76.9733	11.2544	76.9733	0.00
21/06/2018	ES42 On 07-February-19			Bond Future	11.38	78.4659	11.3792	78.4659	0.00
21/06/2018	GOVI On 02-August-18			GOVI	606.93	602.7650	606.9270	602.7650	475.00
21/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	12170	0	12170	0	0.00
21/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	12070	0	12070	0	0.00
21/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	12270	0	12270	0	0.00
21/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	3	0	3	0.00
21/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	3	0	3	0.00
21/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	3	0	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	GOVI On 01-November-18			GOVI	617.77	613.5270	617.7670	613.5270	0.00
21/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	357230	40	357230	40	0.00
21/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	357430	40	357430	40	0.00
21/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	357330	40	357330	40	0.00
21/06/2018	GOVI On 07-February-19			GOVI	629.75	625.4290	629.7510	625.4290	0.00
21/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	367590	41	367590	41	0.00
21/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	367690	41	367690	41	0.00
21/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	367790	41	367790	41	0.00
21/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/06/2018	IGOV On 02-August-18			Index Future	252.34	252.5760	252.3390	252.5760	852.00
21/06/2018	IGOV On 01-November-18			Index Future	256.90	257.1390	256.9000	257.1390	234.00
21/06/2018	IGOV On 07-February-19			Index Future	261.93	262.1780	261.9340	262.1780	0.00
21/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
21/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
21/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
21/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	101.2600	99.5900	101.2600	0.00
21/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
21/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.94	98.2200	99.9400	98.2200	0.00
21/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
21/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9000	98.9100	98.9000	0.00
21/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
21/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7800	99.7700	99.7800	0.00
21/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.94	103.6800	101.9400	103.6800	0.00
21/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.95	104.7100	102.9500	104.7100	0.00
21/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	100.7800	99.0600	100.7800	0.00
21/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.72	106.1600	102.7200	106.1600	0.00
21/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	98.0700	99.8100	98.0700	0.00
21/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.71	96.6600	96.7100	96.6600	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
21/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.98	97.7200	95.9800	97.7200	0.00
21/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.22	96.9400	95.2200	96.9400	0.00
21/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.43	95.3800	95.4300	95.3800	0.00
21/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.65	97.7400	97.6500	97.7400	51.00
21/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.81	99.6200	97.8100	99.6200	0.00
21/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.04	99.2400	99.0400	99.2400	0.00
21/06/2018	IS05 On 20-September-22			Interest Rate Swap	102.98	108.4500	102.9800	108.4500	0.00
21/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.26	109.8100	104.2600	109.8100	0.00
21/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.72	99.6300	97.7200	99.6300	0.00
21/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.76	109.3100	103.7600	109.3100	0.00
21/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.32	97.7900	99.3200	97.7900	0.00
21/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.28	96.3800	96.2800	96.3800	0.00
21/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.31	96.4600	93.3100	96.4600	0.00
21/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.08	88.4000	92.0800	88.4000	0.00
21/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.25	90.0800	94.2500	90.0800	0.00
21/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.02	96.9900	98.0200	96.9900	0.00
21/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.61	93.3100	96.6100	93.3100	0.00
21/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.68	96.6600	98.6800	96.6600	0.00
21/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.09	107.9000	104.0900	107.9000	0.00
21/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.45	108.2800	104.4500	108.2800	0.00
21/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.04	98.6500	98.0400	98.6500	0.00
21/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.16	109.0200	105.1600	109.0200	0.00
21/06/2018	IS10 On 19-September-28			Interest Rate Swap	98.80	95.2600	98.8000	95.2600	0.00
21/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
21/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
21/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
21/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
21/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
21/06/2018	R023 On 02-August-18			Bond Future	8.30	101.0353	8.2954	101.0353	41,435.00
21/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7405	7	7405	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
21/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7439	7	7439	7	0.00
21/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7372	7	7372	7	0.00
21/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R023 On 01-November-18			Bond Future	8.37	98.9131	8.3707	98.9131	0.00
21/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7444	7	7444	7	0.00
21/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7412	7	7412	7	0.00
21/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7381	7	7381	7	0.00
21/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	13	0	13	0	0.00
21/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	13	0	13	0	0.00
21/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	12	0	12	0	0.00
21/06/2018	R023 On 07-February-19			Bond Future	8.46	100.8316	8.4618	100.8316	0.00
21/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6856	7	6856	7	0.00
21/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6912	7	6912	7	0.00
21/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6884	7	6884	7	0.00
21/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	158	0	158	0	0.00
21/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	156	0	156	0	0.00
21/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	160	0	160	0	0.00
21/06/2018	R035 On 02-August-18			Bond Future	9.62	97.0044	9.6219	97.0044	69,074.00
21/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	951	1	951	1	0.00
21/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	981	1	981	1	0.00
21/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	1011	1	1011	1	0.00
21/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2500	3	2500	3	0.00
21/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2451	3	2451	3	0.00
21/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2550	3	2550	3	0.00
21/06/2018	R035 On 01-November-18			Bond Future	9.69	94.2403	9.6943	94.2403	0.00
21/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	654	1	654	1	0.00
21/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	640	1	640	1	0.00
21/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	626	1	626	1	0.00
21/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6822	7	6822	7	0.00
21/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6893	8	6893	8	0.00
21/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6752	7	6752	7	0.00
21/06/2018	R035 On 07-February-19			Bond Future	9.78	96.0682	9.7761	96.0682	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
21/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1459	1	1459	1	0.00
21/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1499	1	1499	1	0.00
21/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1479	1	1479	1	0.00
21/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7904	8	7904	8	0.00
21/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7841	8	7841	8	0.00
21/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7968	9	7968	9	0.00
21/06/2018	R186 On 02-August-18			Bond Future	8.95	109.7963	8.9537	109.7963	112,220.00
21/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	250	0	250	0	0.00
21/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	221	0	221	0	0.00
21/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	81	0	81	0	3,020.00
21/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	230	0	230	0	0.00
21/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	650	1	650	1	5,000.00
21/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	1	0	1	0	3,020.00
21/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	212	0	212	0	0.00
21/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3302	4	3302	4	0.00
21/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1911	2	1911	2	0.00
21/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4520	5	4520	5	0.00
21/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9434	10	9434	10	0.00
21/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3193	4	3193	4	0.00
21/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3247	4	3247	4	0.00
21/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3085	4	3085	4	0.00
21/06/2018	R186 On 01-November-18			Bond Future	9.03	111.7567	9.0302	111.7567	0.00
21/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	758	1	758	1	5,000.00
21/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	881	1	881	1	0.00
21/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2500	2	2500	2	0.00
21/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	230	0	230	0	5,000.00
21/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	900	1	900	1	0.00
21/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	862	1	862	1	0.00
21/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3969	4	3969	4	0.00
21/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1847	2	1847	2	5,000.00
21/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6882	7	6882	7	0.00
21/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3883	4	3883	4	0.00
21/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3926	4	3926	4	0.00
21/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4238	5	4238	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
21/06/2018	R186 On 07-February-19			Bond Future	9.12	108.6191	9.1169	108.6191	0.00
21/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	758	1	758	1	0.00
21/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	770	1	770	1	0.00
21/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	782	1	782	1	0.00
21/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6150	7	6150	7	0.00
21/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6250	7	6250	7	0.00
21/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6200	7	6200	7	0.00
21/06/2018	R197 On 02-August-18			Bond Future	298.49	299.1355	298.4941	299.1355	2,388.00
21/06/2018	R197 On 01-November-18			Bond Future	303.89	304.5395	303.8883	304.5395	0.00
21/06/2018	R197 On 07-February-19			Bond Future	302.49	303.1501	302.4864	303.1501	0.00
21/06/2018	R202 On 02-August-18			Bond Future	236.03	236.0266	236.0274	236.0266	22,040.00
21/06/2018	R202 On 01-November-18			Bond Future	240.29	240.2906	240.2928	240.2906	0.00
21/06/2018	R202 On 07-February-19			Bond Future	241.09	241.0915	241.0940	241.0915	0.00
21/06/2018	R204 On 02-August-18			Bond Future	6.58	101.5125	6.5751	101.5125	10,270.00
21/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	880	1	880	1	0.00
21/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	884	1	884	1	0.00
21/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	877	1	877	1	0.00
21/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R207 On 02-August-18			Bond Future	7.62	99.8520	7.6228	99.8520	21,368.00
21/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	7	0	7	0	0.00
21/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	7	0	7	0	0.00
21/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	7	0	7	0	0.00
21/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1045	1	1045	1	0.00
21/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1018	1	1018	1	0.00
21/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1031	1	1031	1	0.00
21/06/2018	R207 On 01-November-18			Bond Future	7.70	101.6347	7.6956	101.6347	0.00
21/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	17	0	17	0	0.00
21/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	16	0	16	0	0.00
21/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	18	0	18	0	0.00
21/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1090	1	1090	1	0.00
21/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1080	1	1080	1	0.00
21/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1069	1	1069	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
21/06/2018	R207 On 07-February-19			Bond Future	7.81	99.9610	7.8124	99.9610	0.00
21/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	9	0	9	0	0.00
21/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	8	0	0.00
21/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	8	0	0.00
21/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1145	1	1145	1	0.00
21/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1154	1	1154	1	0.00
21/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1136	1	1136	1	0.00
21/06/2018	R208 On 02-August-18			Bond Future	7.91	99.4803	7.9064	99.4803	30,836.00
21/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	20	0	20	0	0.00
21/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	18	0	18	0	0.00
21/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	19	0	19	0	0.00
21/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1832	2	1832	2	0.00
21/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1810	2	1810	2	0.00
21/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1855	2	1855	2	0.00
21/06/2018	R208 On 01-November-18			Bond Future	7.98	97.8569	7.9832	97.8569	0.00
21/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	58	0	58	0	0.00
21/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	60	0	60	0	0.00
21/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	56	0	56	0	0.00
21/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1903	2	1903	2	0.00
21/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1942	2	1942	2	0.00
21/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1922	2	1922	2	0.00
21/06/2018	R208 On 07-February-19			Bond Future	8.08	99.7548	8.0818	99.7548	0.00
21/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	101	0	101	0	0.00
21/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	98	0	98	0	0.00
21/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	96	0	96	0	0.00
21/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2018	2	2018	2	0.00
21/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2053	2	2053	2	0.00
21/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2035	2	2035	2	0.00
21/06/2018	R209 On 02-August-18			Bond Future	9.60	73.3646	9.5990	73.3646	118,213.00
21/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4160	4	4160	4	0.00
21/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	147	0	147	0	5,000.00
21/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	894	1	894	1	0.00
21/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	80	0	80	0	0.00
21/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7594	7	7594	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
21/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1622	1	1622	1	435.00
21/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5074	5	5074	5	0.00
21/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	425	0	425	0	0.00
21/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	12	0	12	0	500.00
21/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	10	0	10	0	5,000.00
21/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5128	5	5128	5	0.00
21/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5183	5	5183	5	0.00
21/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	164	0	164	0	0.00
21/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	174	0	174	0	0.00
21/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1220	2	1220	2	0.00
21/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8161	9	8161	9	0.00
21/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	169	0	169	0	0.00
21/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4561	5	4561	5	0.00
21/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	40	0	40	0	435.00
21/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5441	6	5441	6	500.00
21/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7931	9	7931	9	0.00
21/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3066	4	3066	4	500.00
21/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2024	2	2024	2	5,000.00
21/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	283	0	283	0	435.00
21/06/2018	R209 On 01-November-18			Bond Future	9.66	71.5267	9.6630	71.5267	0.00
21/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71254	71	71254	71	0.00
21/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	571	0	571	0	2,000.00
21/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71254	71	71254	71	0.00
21/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3618	3	3618	3	0.00
21/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2389	2	2389	2	2,000.00
21/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3740	3	3740	3	0.00
21/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71254	71	71254	71	0.00
21/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1465	1	1465	1	0.00
21/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3658	3	3658	3	0.00
21/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3498	3	3498	3	0.00
21/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6311	6	6311	6	0.00
21/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	731	1	731	1	0.00
21/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1722	2	1722	2	0.00
21/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1587	2	1587	2	5,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1653	2	1653	2	0.00
21/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2539	3	2539	3	0.00
21/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1631	2	1631	2	2,000.00
21/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3622	4	3622	4	0.00
21/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5896	6	5896	6	0.00
21/06/2018	R209 On 07-February-19			Bond Future	9.73	72.9139	9.7336	72.9139	0.00
21/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1300	1	1300	1	0.00
21/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1317	1	1317	1	0.00
21/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1282	1	1282	1	0.00
21/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6612	7	6612	7	0.00
21/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6558	7	6558	7	0.00
21/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6504	7	6504	7	0.00
21/06/2018	R210 On 02-August-18			Bond Future	187.65	187.4937	187.6535	187.4937	2,179.00
21/06/2018	R210 On 01-November-18			Bond Future	188.54	188.3808	188.5446	188.3808	0.00
21/06/2018	R210 On 07-February-19			Bond Future	192.24	192.0717	192.2389	192.0717	0.00
21/06/2018	R212 On 02-August-18			Bond Future	153.47	153.4971	153.4701	153.4971	4,777.00
21/06/2018	R212 On 01-November-18			Bond Future	156.24	156.2700	156.2434	156.2700	0.00
21/06/2018	R212 On 07-February-19			Bond Future	157.15	157.1781	157.1512	157.1781	0.00
21/06/2018	R213 On 02-August-18			Bond Future	9.43	84.8001	9.4314	84.8001	33,527.00
21/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	421	0	421	0	0.00
21/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	406	0	406	0	0.00
21/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	390	0	390	0	0.00
21/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2819	3	2819	3	0.00
21/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2870	3	2870	3	0.00
21/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2768	3	2768	3	0.00
21/06/2018	R213 On 01-November-18			Bond Future	9.50	82.7680	9.5035	82.7680	0.00
21/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	468	0	468	0	0.00
21/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	458	0	458	0	0.00
21/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	447	0	447	0	0.00
21/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6053	7	6053	7	0.00
21/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6112	7	6112	7	0.00

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21/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5995	6	5995	6	0.00
21/06/2018	R213 On 07-February-19			Bond Future	9.59	84.3733	9.5851	84.3733	0.00
21/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	970	1	970	1	0.00
21/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	984	1	984	1	0.00
21/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	999	1	999	1	0.00
21/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6755	7	6755	7	0.00
21/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6702	7	6702	7	0.00
21/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6809	7	6809	7	0.00
21/06/2018	R214 On 02-August-18			Bond Future	9.73	72.8238	9.7285	72.8238	32,501.00
21/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	76	0	76	0	0.00
21/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	84	0	84	0	0.00
21/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	80	0	80	0	0.00
21/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5797	6	5797	6	0.00
21/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5724	6	5724	6	0.00
21/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5872	7	5872	7	0.00
21/06/2018	R214 On 01-November-18			Bond Future	9.79	70.8311	9.7928	70.8311	0.00
21/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	540	0	540	0	0.00
21/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	552	0	552	0	0.00
21/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	564	0	564	0	0.00
21/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6326	7	6326	7	0.00
21/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6456	7	6456	7	0.00
21/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6391	7	6391	7	0.00
21/06/2018	R214 On 07-February-19			Bond Future	9.86	72.2050	9.8648	72.2050	0.00
21/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1331	1	1331	1	0.00
21/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1349	1	1349	1	0.00
21/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1313	1	1313	1	0.00
21/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7320	8	7320	8	0.00
21/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7262	8	7262	8	0.00
21/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7203	8	7203	8	0.00
21/06/2018	R248 On 02-August-18			Bond Future	9.76	93.1807	9.7588	93.1807	103,114.00
21/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	90	0	90	0	0.00
21/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	85	0	85	0	0.00
21/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	81	0	81	0	0.00
21/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7435	8	7435	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7532	8	7532	8	0.00
21/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7339	8	7339	8	0.00
21/06/2018	R248 On 01-November-18			Bond Future	9.82	90.4117	9.8240	90.4117	0.00
21/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	623	0	623	0	0.00
21/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	659	1	659	1	0.00
21/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	641	1	641	1	0.00
21/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8150	9	8150	9	0.00
21/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8068	9	8068	9	0.00
21/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8232	9	8232	9	0.00
21/06/2018	R248 On 07-February-19			Bond Future	9.90	92.1652	9.8970	92.1652	0.00
21/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1568	1	1568	1	0.00
21/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1590	1	1590	1	0.00
21/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1546	1	1546	1	0.00
21/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9220	10	9220	10	0.00
21/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9374	10	9374	10	0.00
21/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9296	10	9296	10	0.00