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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
29/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	2025 On 02-August-18			Bond Future	131.11	131.0983	131.1147	131.0983	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
29/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	5545	6	5545	6	0.00
29/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	5555	6	5555	6	0.00
29/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	5535	6	5535	6	0.00
29/06/2018	2025 On 01-November-18			Bond Future	133.48	133.4665	133.4828	133.4665	0.00
29/06/2018	2025 On 07-February-19			Bond Future	134.68	134.6673	134.6847	134.6673	0.00
29/06/2018	2029 On 02-August-18			Bond Future	100.21	100.1931	100.2057	100.1931	1,370.00
29/06/2018	2029 On 01-November-18			Bond Future	100.97	100.9534	100.9660	100.9534	0.00
29/06/2018	2029 On 07-February-19			Bond Future	102.94	102.9308	102.9443	102.9308	0.00
29/06/2018	2030 On 02-August-18			Bond Future	9.26	90.7414	9.2568	90.7414	50,411.00
29/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1987	2	1987	2	0.00
29/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	37	0	37	0	7,850.00
29/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	351	0	351	0	7,850.00
29/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	2166	2	2166	2	0.00
29/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	2031	2	2031	2	0.00
29/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1943	2	1943	2	0.00
29/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	589	1	589	1	7,850.00
29/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	647	1	647	1	0.00
29/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	688	1	688	1	0.00
29/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	2666	3	2666	3	0.00
29/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	667	1	667	1	0.00
29/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5120	6	5120	6	0.00
29/06/2018	2030 On 01-November-18			Bond Future	9.32	92.3610	9.3244	92.3610	0.00
29/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	470	0	470	0	0.00
29/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	496	0	496	0	0.00
29/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	483	0	483	0	0.00
29/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5387	6	5387	6	0.00
29/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	5444	6	5444	6	0.00
29/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5332	6	5332	6	0.00
29/06/2018	2030 On 07-February-19			Bond Future	9.40	90.1424	9.4006	90.1424	0.00
29/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1116	1	1116	1	0.00
29/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1135	1	1135	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
29/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1155	1	1155	1	0.00
29/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6136	7	6136	7	0.00
29/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6184	7	6184	7	0.00
29/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6233	7	6233	7	0.00
29/06/2018	2032 On 02-August-18			Bond Future	9.44	93.2417	9.4359	93.2417	35,096.00
29/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2355	2	2355	2	0.00
29/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2306	2	2306	2	0.00
29/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	2257	2	2257	2	0.00
29/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	664	1	664	1	0.00
29/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	685	1	685	1	0.00
29/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	644	1	644	1	0.00
29/06/2018	2032 On 01-November-18			Bond Future	9.51	90.7511	9.5068	90.7511	0.00
29/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	545	0	545	0	0.00
29/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	560	0	560	0	0.00
29/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	529	0	529	0	0.00
29/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6041	7	6041	7	0.00
29/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	5981	7	5981	7	0.00
29/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	5921	6	5921	6	0.00
29/06/2018	2032 On 07-February-19			Bond Future	9.59	92.5106	9.5854	92.5106	0.00
29/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1265	1	1265	1	0.00
29/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1243	1	1243	1	0.00
29/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1222	1	1222	1	0.00
29/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	6794	7	6794	7	0.00
29/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	6847	7	6847	7	0.00
29/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	6741	7	6741	7	0.00
29/06/2018	2033 On 02-August-18			Bond Future	103.05	103.2898	103.0460	103.2898	11,819.00
29/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6884	7	6884	7	0.00
29/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6894	7	6894	7	0.00
29/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6874	7	6874	7	0.00
29/06/2018	2033 On 01-November-18			Bond Future	103.79	104.0347	103.7862	104.0347	0.00
29/06/2018	2033 On 07-February-19			Bond Future	105.82	106.0725	105.8197	106.0725	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
29/06/2018	2037 On 02-August-18			Bond Future	9.62	89.9542	9.6159	89.9542	56,255.00
29/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	3125	3	3125	3	0.00
29/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	3183	3	3183	3	0.00
29/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	3242	3	3242	3	0.00
29/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	499	1	499	1	0.00
29/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	533	1	533	1	0.00
29/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	515	1	515	1	0.00
29/06/2018	2037 On 01-November-18			Bond Future	9.68	91.5597	9.6809	91.5597	0.00
29/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	722	1	722	1	0.00
29/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	762	1	762	1	0.00
29/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	742	1	742	1	0.00
29/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6155	7	6155	7	0.00
29/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6090	7	6090	7	0.00
29/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6221	7	6221	7	0.00
29/06/2018	2037 On 07-February-19			Bond Future	9.75	89.0750	9.7537	89.0750	0.00
29/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1655	2	1655	2	0.00
29/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1681	2	1681	2	0.00
29/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1708	2	1708	2	0.00
29/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7232	8	7232	8	0.00
29/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7348	8	7348	8	0.00
29/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7290	8	7290	8	0.00
29/06/2018	2038 On 02-August-18			Bond Future	122.75	123.1121	122.7474	123.1121	9,150.00
29/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	11783	11	11783	11	0.00
29/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	11793	11	11793	11	0.00
29/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	11803	11	11803	11	0.00
29/06/2018	2038 On 01-November-18			Bond Future	124.96	125.3361	124.9643	125.3361	280.00
29/06/2018	2038 On 07-February-19			Bond Future	125.82	126.2008	125.8227	126.2008	0.00
29/06/2018	2040 On 02-August-18			Bond Future	9.68	93.4085	9.6806	93.4085	22,929.00
29/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3586	3	3586	3	0.00
29/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3522	3	3522	3	0.00
29/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3458	3	3458	3	0.00

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29/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	535	1	535	1	0.00
29/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	552	1	552	1	0.00
29/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	518	1	518	1	0.00
29/06/2018	2040 On 01-November-18			Bond Future	9.75	95.0757	9.7451	95.0757	0.00
29/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	1097	1	1097	1	3,540.00
29/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	806	1	806	1	0.00
29/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3268	3	3268	3	3,540.00
29/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	828	1	828	1	0.00
29/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	851	1	851	1	2,950.00
29/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	133	0	133	0	2,950.00
29/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	785	1	785	1	0.00
29/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	6764	7	6764	7	0.00
29/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	11647	12	11647	12	0.00
29/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6552	7	6552	7	0.00
29/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	6622	7	6622	7	0.00
29/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	6693	7	6693	7	0.00
29/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	2807	3	2807	3	0.00
29/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	5879	6	5879	6	0.00
29/06/2018	2040 On 07-February-19			Bond Future	9.82	92.4085	9.8172	92.4085	0.00
29/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1676	2	1676	2	0.00
29/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1733	2	1733	2	0.00
29/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1705	2	1705	2	0.00
29/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	7800	8	7800	8	0.00
29/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	7864	8	7864	8	0.00
29/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	7737	8	7737	8	0.00
29/06/2018	2044 On 02-August-18			Bond Future	9.69	90.5006	9.6946	90.5006	36,268.00
29/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3557	3	3557	3	0.00
29/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3687	3	3687	3	0.00
29/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3622	3	3622	3	0.00
29/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	538	1	538	1	0.00
29/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	521	1	521	1	0.00
29/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	556	1	556	1	0.00
29/06/2018	2044 On 01-November-18			Bond Future	9.76	92.1159	9.7564	92.1159	0.00
29/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	891	1	891	1	0.00

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29/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	914	1	914	1	0.00
29/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	939	1	939	1	0.00
29/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	6574	7	6574	7	0.00
29/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	6503	7	6503	7	0.00
29/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	6645	7	6645	7	0.00
29/06/2018	2044 On 07-February-19			Bond Future	9.83	89.5167	9.8252	89.5167	0.00
29/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1865	2	1865	2	0.00
29/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1895	2	1895	2	0.00
29/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1834	2	1834	2	0.00
29/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	7782	8	7782	8	0.00
29/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	7718	8	7718	8	0.00
29/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	7655	8	7655	8	0.00
29/06/2018	2046 On 02-August-18			Bond Future	116.87	116.9641	116.8671	116.9641	11,876.00
29/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11903	12	11903	12	0.00
29/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11923	12	11923	12	0.00
29/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11913	12	11913	12	0.00
29/06/2018	2046 On 01-November-18			Bond Future	117.33	117.4280	117.3285	117.4280	140.00
29/06/2018	2046 On 07-February-19			Bond Future	119.63	119.7280	119.6273	119.7280	0.00
29/06/2018	2050 On 02-August-18			Bond Future	121.15	121.3927	121.1498	121.3927	9,701.00
29/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
29/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	16390	16	16390	16	0.00
29/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	16370	16	16370	16	0.00
29/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	16380	16	16380	16	0.00
29/06/2018	2050 On 01-November-18			Bond Future	123.34	123.5856	123.3378	123.5856	135.00
29/06/2018	2050 On 07-February-19			Bond Future	123.98	124.2349	123.9830	124.2349	0.00
29/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	AL37 On 02-August-18			Index Future	583.52	581.4650	583.5240	581.4650	0.00

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29/06/2018	AL37 On 01-November-18			Index Future	593.94	591.8450	593.9380	591.8450	0.00
29/06/2018	AL37 On 07-February-19			Index Future	605.46	603.3220	605.4600	603.3220	0.00
29/06/2018	AL7T On 02-August-18			Index Future	676.79	673.0170	676.7920	673.0170	0.00
29/06/2018	AL7T On 01-November-18			Index Future	688.87	685.0300	688.8700	685.0300	0.00
29/06/2018	AL7T On 07-February-19			Index Future	702.23	698.3150	702.2330	698.3150	0.00
29/06/2018	ALBI On 02-August-18			Index Future	615.18	611.3680	615.1840	611.3680	859.00
29/06/2018	ALBI On 01-November-18			Index Future	626.16	622.2820	626.1630	622.2820	0.00
29/06/2018	ALBI On 07-February-19			Index Future	638.31	634.3490	638.3100	634.3490	0.00
29/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	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
29/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2018	EL28 On 02-August-18			Bond Future	129.09	128.6363	129.0932	128.6363	0.00
29/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
29/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
29/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
29/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5847	6	5847	6	0.00
29/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5857	6	5857	6	0.00
29/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5837	6	5837	6	0.00
29/06/2018	ES33 On 02-August-18			Bond Future	10.88	77.6451	10.8815	77.6451	9,466.00
29/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1516	1	1516	1	0.00
29/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1574	1	1574	1	0.00
29/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1632	1	1632	1	0.00
29/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
29/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
29/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
29/06/2018	ES33 On 01-November-18			Bond Future	11.00	75.2427	10.9970	75.2427	0.00
29/06/2018	ES33 On 07-February-19			Bond Future	11.13	76.7015	11.1282	76.7015	0.00
29/06/2018	ES42 On 02-August-18			Bond Future	11.07	80.4503	11.0652	80.4503	7,957.00
29/06/2018	ES42 On 01-November-18			Bond Future	11.18	77.6264	11.1763	77.6264	0.00
29/06/2018	ES42 On 07-February-19			Bond Future	11.30	79.1312	11.2981	79.1312	0.00
29/06/2018	GOVI On 02-August-18			GOVI	610.55	606.5120	610.5540	606.5120	476.00
29/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	48440	1	48440	1	0.00
29/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	48340	1	48340	1	0.00
29/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	48540	1	48540	1	0.00
29/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2018	GOVI On 01-November-18			GOVI	621.45	617.3380	621.4500	617.3380	0.00
29/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	320400	36	320400	36	0.00
29/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	320600	36	320600	36	0.00
29/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	320500	36	320500	36	0.00
29/06/2018	GOVI On 07-February-19			GOVI	633.51	629.3100	633.5050	629.3100	0.00
29/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
29/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	330050	37	330050	37	0.00
29/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	330150	37	330150	37	0.00
29/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	330250	37	330250	37	0.00
29/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2018	IGOV On 02-August-18			Index Future	251.58	251.5430	251.5810	251.5430	852.00
29/06/2018	IGOV On 01-November-18			Index Future	256.13	256.0870	256.1250	256.0870	227.00
29/06/2018	IGOV On 07-February-19			Index Future	261.14	261.1030	261.1440	261.1030	0.00
29/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
29/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
29/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.6000	99.5900	99.6000	0.00
29/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
29/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9900	99.9700	99.9900	0.00
29/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
29/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
29/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
29/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.8000	99.7800	99.8000	0.00
29/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9800	101.9600	101.9800	0.00
29/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	103.0100	102.9800	103.0100	0.00
29/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.09	99.1400	99.0900	99.1400	0.00
29/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.74	102.8100	102.7400	102.8100	0.00
29/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.83	99.9300	99.8300	99.9300	0.00
29/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.73	96.8500	96.7300	96.8500	0.00
29/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.00	96.1400	96.0000	96.1400	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
29/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.24	95.4000	95.2400	95.4000	0.00
29/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.47	95.6500	95.4700	95.6500	0.00
29/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.71	97.9000	97.7100	97.9000	51.00
29/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.88	98.0800	97.8800	98.0800	0.00
29/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.13	99.3400	99.1300	99.3400	0.00
29/06/2018	IS05 On 20-September-22			Interest Rate Swap	103.08	103.3100	103.0800	103.3100	0.00
29/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.38	104.6200	104.3800	104.6200	0.00
29/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.85	98.1100	97.8500	98.1100	0.00
29/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.91	104.1800	103.9100	104.1800	0.00
29/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.48	99.7700	99.4800	99.7700	0.00
29/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.50	96.8600	96.5000	96.8600	0.00
29/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.56	93.9300	93.5600	93.9300	0.00
29/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.34	92.7200	92.3400	92.7200	0.00
29/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.51	94.9000	94.5100	94.9000	0.00
29/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.28	98.6700	98.2800	98.6700	0.00
29/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.87	97.2800	96.8700	97.2800	0.00
29/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.94	99.3600	98.9400	99.3600	0.00
29/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.35	104.7700	104.3500	104.7700	0.00
29/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.72	105.1400	104.7200	105.1400	0.00
29/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.32	98.7600	98.3200	98.7600	0.00
29/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.43	105.8700	105.4300	105.8700	0.00
29/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.08	99.5400	99.0800	99.5400	0.00
29/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
29/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/06/2018	R023 On 02-August-18			Bond Future	8.23	101.1898	8.2333	101.1898	41,565.00
29/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7635	7	7635	7	0.00
29/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7668	7	7668	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
29/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7601	7	7601	7	0.00
29/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R023 On 01-November-18			Bond Future	8.30	99.0700	8.3047	99.0700	0.00
29/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7669	7	7669	7	0.00
29/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7637	7	7637	7	0.00
29/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7606	7	7606	7	0.00
29/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	5	0	5	0	0.00
29/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	5	0	5	0	0.00
29/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	5	0	5	0	0.00
29/06/2018	R023 On 07-February-19			Bond Future	8.39	100.9910	8.3905	100.9910	0.00
29/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7013	7	7013	7	0.00
29/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7071	7	7071	7	0.00
29/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7042	7	7042	7	0.00
29/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	80	0	80	0	0.00
29/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	78	0	78	0	0.00
29/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	81	0	81	0	0.00
29/06/2018	R035 On 02-August-18			Bond Future	9.56	97.5646	9.5601	97.5646	68,489.00
29/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	910	1	910	1	0.00
29/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	943	1	943	1	0.00
29/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	976	1	976	1	0.00
29/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	1977	2	1977	2	0.00
29/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	1930	2	1930	2	0.00
29/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2025	3	2025	3	0.00
29/06/2018	R035 On 01-November-18			Bond Future	9.63	94.8102	9.6307	94.8102	0.00
29/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	659	1	659	1	0.00
29/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	641	1	641	1	0.00
29/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	623	1	623	1	0.00
29/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6330	7	6330	7	0.00
29/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6398	7	6398	7	0.00
29/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6263	7	6263	7	0.00
29/06/2018	R035 On 07-February-19			Bond Future	9.71	96.6485	9.7102	96.6485	0.00
29/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1491	1	1491	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
29/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1542	1	1542	1	0.00
29/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1516	1	1516	1	0.00
29/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7439	8	7439	8	0.00
29/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7381	8	7381	8	0.00
29/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7498	8	7498	8	0.00
29/06/2018	R186 On 02-August-18			Bond Future	8.86	110.3042	8.8609	110.3042	109,777.00
29/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	267	0	267	0	0.00
29/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	231	0	231	0	0.00
29/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	67	0	67	0	3,020.00
29/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	242	0	242	0	0.00
29/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	745	1	745	1	5,000.00
29/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	220	0	220	0	0.00
29/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
29/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	2737	3	2737	3	0.00
29/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1434	2	1434	2	0.00
29/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	3934	4	3934	4	0.00
29/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	8861	9	8861	9	0.00
29/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	2632	3	2632	3	0.00
29/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	2685	3	2685	3	0.00
29/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	2530	3	2530	3	0.00
29/06/2018	R186 On 01-November-18			Bond Future	8.93	112.2732	8.9334	112.2732	0.00
29/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	844	1	844	1	5,000.00
29/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	983	1	983	1	0.00
29/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2739	2	2739	2	0.00
29/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	223	0	223	0	5,000.00
29/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	1003	1	1003	1	0.00
29/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	962	1	962	1	0.00
29/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3488	4	3488	4	0.00
29/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1505	2	1505	2	5,000.00
29/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6295	7	6295	7	0.00
29/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3405	4	3405	4	0.00
29/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3447	4	3447	4	0.00
29/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	3743	4	3743	4	0.00
29/06/2018	R186 On 07-February-19			Bond Future	9.02	109.1450	9.0152	109.1450	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
29/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	894	1	894	1	0.00
29/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	910	1	910	1	0.00
29/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	927	1	927	1	0.00
29/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	5703	6	5703	6	0.00
29/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	5794	6	5794	6	0.00
29/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	5748	6	5748	6	0.00
29/06/2018	R197 On 02-August-18			Bond Future	298.53	297.7872	298.5290	297.7872	2,388.00
29/06/2018	R197 On 01-November-18			Bond Future	303.92	303.1667	303.9208	303.1667	0.00
29/06/2018	R197 On 07-February-19			Bond Future	302.52	301.7485	302.5194	301.7485	0.00
29/06/2018	R202 On 02-August-18			Bond Future	234.71	234.6808	234.7104	234.6808	22,040.00
29/06/2018	R202 On 01-November-18			Bond Future	238.95	238.9202	238.9497	238.9202	0.00
29/06/2018	R202 On 07-February-19			Bond Future	239.72	239.6927	239.7244	239.6927	0.00
29/06/2018	R204 On 02-August-18			Bond Future	6.56	101.4954	6.5583	101.4954	10,270.00
29/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	886	1	886	1	0.00
29/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	890	1	890	1	0.00
29/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	883	1	883	1	0.00
29/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R207 On 02-August-18			Bond Future	7.54	99.9200	7.5353	99.9200	21,440.00
29/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	3	0	3	0	0.00
29/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	4	0	4	0	0.00
29/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	3	0	3	0	0.00
29/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	925	1	925	1	0.00
29/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	898	1	898	1	0.00
29/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	911	1	911	1	0.00
29/06/2018	R207 On 01-November-18			Bond Future	7.59	101.7035	7.5902	101.7035	0.00
29/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	15	0	15	0	0.00
29/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	14	0	14	0	0.00
29/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	15	0	15	0	0.00
29/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	970	1	970	1	0.00
29/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	959	1	959	1	0.00
29/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	948	1	948	1	0.00
29/06/2018	R207 On 07-February-19			Bond Future	7.68	100.0306	7.6750	100.0306	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
29/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	7	0	7	0	0.00
29/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	7	0	7	0	0.00
29/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	7	0	7	0	0.00
29/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1024	1	1024	1	0.00
29/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1032	1	1032	1	0.00
29/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1015	1	1015	1	0.00
29/06/2018	R208 On 02-August-18			Bond Future	7.83	99.6030	7.8277	99.6030	29,486.00
29/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	7	0	7	0	0.00
29/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	7	0	7	0	0.00
29/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	7	0	7	0	0.00
29/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1639	2	1639	2	0.00
29/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1615	2	1615	2	0.00
29/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1662	2	1662	2	0.00
29/06/2018	R208 On 01-November-18			Bond Future	7.90	97.9814	7.8962	97.9814	0.00
29/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	41	0	41	0	0.00
29/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	42	0	42	0	0.00
29/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	40	0	40	0	0.00
29/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1701	2	1701	2	0.00
29/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1742	2	1742	2	0.00
29/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1722	2	1722	2	0.00
29/06/2018	R208 On 07-February-19			Bond Future	7.98	99.8811	7.9829	99.8811	0.00
29/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	59	0	59	0	0.00
29/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	57	0	57	0	0.00
29/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	56	0	56	0	0.00
29/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1790	2	1790	2	0.00
29/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1825	2	1825	2	0.00
29/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1807	2	1807	2	0.00
29/06/2018	R209 On 02-August-18			Bond Future	9.53	73.8667	9.5328	73.8667	125,389.00
29/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4475	4	4475	4	0.00
29/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	125	0	125	0	5,000.00
29/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	928	1	928	1	0.00
29/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	8004	7	8004	7	0.00
29/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	57	0	57	0	0.00
29/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1729	1	1729	1	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
29/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5427	5	5427	5	0.00
29/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	424	0	424	0	0.00
29/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	5	0	5	0	500.00
29/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	4	0	4	0	5,000.00
29/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5483	5	5483	5	0.00
29/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5540	5	5540	5	0.00
29/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	82	0	82	0	0.00
29/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	88	0	88	0	0.00
29/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	888	1	888	1	0.00
29/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	7716	8	7716	8	0.00
29/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	85	0	85	0	0.00
29/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4100	5	4100	5	0.00
29/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	4979	6	4979	6	500.00
29/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7485	8	7485	8	0.00
29/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2625	3	2625	3	500.00
29/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	11	0	11	0	435.00
29/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1619	2	1619	2	5,000.00
29/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	159	0	159	0	435.00
29/06/2018	R209 On 01-November-18			Bond Future	9.60	72.0375	9.5950	72.0375	0.00
29/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71700	71	71700	71	0.00
29/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	563	1	563	1	2,000.00
29/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3808	3	3808	3	0.00
29/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2519	2	2519	2	2,000.00
29/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71700	71	71700	71	0.00
29/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3936	4	3936	4	0.00
29/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71700	71	71700	71	0.00
29/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1558	1	1558	1	0.00
29/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3851	4	3851	4	0.00
29/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3682	3	3682	3	0.00
29/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6630	6	6630	6	0.00
29/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	603	1	603	1	0.00
29/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1459	2	1459	2	0.00
29/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1337	2	1337	2	5,850.00
29/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1397	2	1397	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2223	3	2223	3	0.00
29/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3269	4	3269	4	0.00
29/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1377	2	1377	2	2,000.00
29/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5442	6	5442	6	0.00
29/06/2018	R209 On 07-February-19			Bond Future	9.66	73.4342	9.6634	73.4342	0.00
29/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1388	1	1388	1	0.00
29/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1410	1	1410	1	0.00
29/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1366	1	1366	1	0.00
29/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6240	7	6240	7	0.00
29/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6191	7	6191	7	0.00
29/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6141	7	6141	7	0.00
29/06/2018	R210 On 02-August-18			Bond Future	187.73	187.0678	187.7267	187.0678	2,179.00
29/06/2018	R210 On 01-November-18			Bond Future	188.62	187.9470	188.6170	187.9470	0.00
29/06/2018	R210 On 07-February-19			Bond Future	192.31	191.6284	192.3127	191.6284	0.00
29/06/2018	R212 On 02-August-18			Bond Future	153.47	153.4532	153.4714	153.4532	4,777.00
29/06/2018	R212 On 01-November-18			Bond Future	156.24	156.2252	156.2432	156.2252	0.00
29/06/2018	R212 On 07-February-19			Bond Future	157.15	157.1315	157.1508	157.1315	0.00
29/06/2018	R213 On 02-August-18			Bond Future	9.35	85.3209	9.3495	85.3209	33,503.00
29/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	443	0	443	0	0.00
29/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	425	0	425	0	0.00
29/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	408	0	408	0	0.00
29/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2314	3	2314	3	0.00
29/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2363	3	2363	3	0.00
29/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2266	3	2266	3	0.00
29/06/2018	R213 On 01-November-18			Bond Future	9.42	83.2978	9.4189	83.2978	0.00
29/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	479	0	479	0	0.00
29/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	466	0	466	0	0.00
29/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	454	0	454	0	0.00
29/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	5530	6	5530	6	0.00
29/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	5586	6	5586	6	0.00
29/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5474	6	5474	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2018	R213 On 07-February-19			Bond Future	9.50	84.9129	9.4974	84.9129	0.00
29/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	1074	1	1074	1	0.00
29/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1093	1	1093	1	0.00
29/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1112	1	1112	1	0.00
29/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6321	7	6321	7	0.00
29/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6273	7	6273	7	0.00
29/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6370	7	6370	7	0.00
29/06/2018	R214 On 02-August-18			Bond Future	9.66	73.4503	9.6574	73.4503	32,501.00
29/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	51	0	51	0	0.00
29/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	58	0	58	0	0.00
29/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	55	0	55	0	0.00
29/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5278	6	5278	6	0.00
29/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5204	6	5204	6	0.00
29/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5353	6	5353	6	0.00
29/06/2018	R214 On 01-November-18			Bond Future	9.72	71.4686	9.7197	71.4686	0.00
29/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	564	0	564	0	0.00
29/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	580	0	580	0	0.00
29/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	596	1	596	1	0.00
29/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	5856	6	5856	6	0.00
29/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	5979	6	5979	6	0.00
29/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	5917	6	5917	6	0.00
29/06/2018	R214 On 07-February-19			Bond Future	9.79	72.8543	9.7894	72.8543	0.00
29/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1318	1	1318	1	0.00
29/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1341	1	1341	1	0.00
29/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1296	1	1296	1	0.00
29/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	6792	7	6792	7	0.00
29/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	6738	7	6738	7	0.00
29/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	6684	7	6684	7	0.00
29/06/2018	R248 On 02-August-18			Bond Future	9.69	93.8923	9.6927	93.8923	103,131.00
29/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	61	0	61	0	0.00
29/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	57	0	57	0	0.00
29/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	54	0	54	0	0.00
29/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	6821	8	6821	8	0.00
29/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	6918	8	6918	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
29/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	6724	7	6724	7	0.00
29/06/2018	R248 On 01-November-18			Bond Future	9.76	91.1357	9.7560	91.1357	0.00
29/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	667	1	667	1	0.00
29/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	707	1	707	1	0.00
29/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	687	1	687	1	0.00
29/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	7600	8	7600	8	0.00
29/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	7521	8	7521	8	0.00
29/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	7680	8	7680	8	0.00
29/06/2018	R248 On 07-February-19			Bond Future	9.83	92.9028	9.8267	92.9028	0.00
29/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1570	1	1570	1	0.00
29/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1598	1	1598	1	0.00
29/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1542	1	1542	1	0.00
29/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	8620	9	8620	9	0.00
29/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	8763	9	8763	9	0.00
29/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	8691	9	8691	9	0.00