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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/06/2018 TO: 27/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0904 On 31-March-36			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
27/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	2025 On 02-August-18			Bond Future	131.08	131.4257	131.0823	131.4257	864.00
27/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	5578	5	6	5	0.00
27/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	5588	5	6	5	0.00
27/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	5568	5	6	5	0.00
27/06/2018	2025 On 01-November-18			Bond Future	133.45	133.8002	133.4503	133.8002	0.00
27/06/2018	2025 On 07-February-19			Bond Future	134.65	135.0064	134.6499	135.0064	0.00
27/06/2018	2029 On 02-August-18			Bond Future	100.28	100.7413	100.2763	100.7413	1,370.00
27/06/2018	2029 On 01-November-18			Bond Future	101.04	101.5118	101.0382	101.5118	0.00
27/06/2018	2029 On 07-February-19			Bond Future	103.02	103.4993	103.0165	103.4993	0.00
27/06/2018	2030 On 02-August-18			Bond Future	9.33	90.9177	90.8681	90.9177	50,008.00
27/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1712	2	2	2	0.00
27/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	36	0	0	0	7,850.00
27/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	283	0	0	0	7,850.00
27/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1874	2	2	2	0.00
27/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1752	2	2	2	0.00
27/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1673	2	2	2	0.00
27/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	805	1	1	1	7,850.00
27/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	876	1	1	1	0.00
27/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	925	1	1	1	0.00
27/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3105	3	3	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
27/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	900	1	1	1	0.00
27/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5626	6	6	6	0.00
27/06/2018	2030 On 01-November-18			Bond Future	9.40	92.5409	92.4896	92.5409	0.00
27/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	450	0	0	0	0.00
27/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	471	0	0	0	0.00
27/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	460	0	0	0	0.00
27/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5882	6	6	6	0.00
27/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	5940	6	6	6	0.00
27/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5823	6	6	6	0.00
27/06/2018	2030 On 07-February-19			Bond Future	9.48	90.3250	90.2734	90.3250	0.00
27/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1022	1	1	1	0.00
27/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1037	1	1	1	0.00
27/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1052	1	1	1	0.00
27/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6561	7	7	7	0.00
27/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6613	7	7	7	0.00
27/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6666	7	7	7	0.00
27/06/2018	2032 On 02-August-18			Bond Future	9.51	93.4336	93.3790	93.4336	34,986.00
27/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2074	2	2	2	0.00
27/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2030	2	2	2	0.00
27/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1985	2	2	2	0.00
27/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	900	1	1	1	0.00
27/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	926	1	1	1	0.00
27/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	876	1	1	1	0.00
27/06/2018	2032 On 01-November-18			Bond Future	9.58	90.9469	90.8904	90.9469	0.00
27/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	489	1	0	1	0.00
27/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	503	1	1	1	0.00
27/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	475	0	0	0	0.00
27/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6509	6	7	6	0.00
27/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6447	6	6	6	0.00
27/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6385	6	6	6	0.00
27/06/2018	2032 On 07-February-19			Bond Future	9.66	92.7094	92.6525	92.7094	0.00
27/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1248	1	1	1	0.00
27/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1231	1	1	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
27/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1214	1	1	1	0.00
27/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7314	7	7	7	0.00
27/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7372	7	7	7	0.00
27/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7257	7	7	7	0.00
27/06/2018	2033 On 02-August-18			Bond Future	103.21	103.3908	103.2128	103.3908	11,821.00
27/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6717	7	7	7	0.00
27/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6727	7	7	7	0.00
27/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6707	7	7	7	0.00
27/06/2018	2033 On 01-November-18			Bond Future	103.96	104.1378	103.9562	104.1378	0.00
27/06/2018	2033 On 07-February-19			Bond Future	105.99	106.1766	105.9919	106.1766	0.00
27/06/2018	2037 On 02-August-18			Bond Future	9.68	90.2079	90.1072	90.2079	56,069.00
27/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2819	3	3	3	0.00
27/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2874	3	3	3	0.00
27/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2929	3	3	3	0.00
27/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	677	1	1	1	0.00
27/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	719	1	1	1	0.00
27/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	698	1	1	1	0.00
27/06/2018	2037 On 01-November-18			Bond Future	9.75	91.8183	91.7151	91.8183	0.00
27/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	653	1	1	1	0.00
27/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	689	1	1	1	0.00
27/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	671	1	1	1	0.00
27/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6585	7	7	7	0.00
27/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6518	6	7	6	0.00
27/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6653	7	7	7	0.00
27/06/2018	2037 On 07-February-19			Bond Future	9.82	89.3379	89.2333	89.3379	0.00
27/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1553	2	2	2	0.00
27/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1578	2	2	2	0.00
27/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1602	2	2	2	0.00
27/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7637	8	8	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
27/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7758	8	8	8	0.00
27/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7697	8	8	8	0.00
27/06/2018	2038 On 02-August-18			Bond Future	123.77	123.7475	123.7661	123.7475	9,115.00
27/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10764	11	11	11	0.00
27/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10774	11	11	11	0.00
27/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10784	11	11	11	0.00
27/06/2018	2038 On 01-November-18			Bond Future	126.00	125.9834	126.0019	125.9834	0.00
27/06/2018	2038 On 07-February-19			Bond Future	126.88	126.8598	126.8789	126.8598	0.00
27/06/2018	2040 On 02-August-18			Bond Future	9.74	93.6815	93.5731	93.6815	22,929.00
27/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3270	3	3	3	0.00
27/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3210	3	3	3	0.00
27/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3151	3	3	3	0.00
27/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	709	1	1	1	0.00
27/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	730	1	1	1	0.00
27/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	688	1	1	1	0.00
27/06/2018	2040 On 01-November-18			Bond Future	9.80	95.3540	95.2428	95.3540	0.00
27/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	990	1	1	1	3,540.00
27/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	729	1	1	1	0.00
27/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3085	3	3	3	3,540.00
27/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	749	1	1	1	0.00
27/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	769	1	1	1	2,950.00
27/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	148	0	0	0	2,950.00
27/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	709	1	1	1	0.00
27/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7184	7	7	7	0.00
27/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12156	12	12	12	0.00
27/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6965	7	7	7	0.00
27/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7037	7	7	7	0.00
27/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7110	7	7	7	0.00
27/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3119	3	3	3	0.00

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27/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6267	6	6	6	0.00
27/06/2018	2040 On 07-February-19			Bond Future	9.88	92.6915	92.5788	92.6915	0.00
27/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1638	2	2	2	0.00
27/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1683	2	2	2	0.00
27/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1660	2	2	2	0.00
27/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8261	8	8	8	0.00
27/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8330	8	8	8	0.00
27/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8192	8	8	8	0.00
27/06/2018	2044 On 02-August-18			Bond Future	9.77	90.8222	90.6678	90.8222	36,181.00
27/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3142	3	3	3	0.00
27/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3262	3	3	3	0.00
27/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3202	3	3	3	0.00
27/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	743	1	1	1	0.00
27/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	721	1	1	1	0.00
27/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	765	1	1	1	0.00
27/06/2018	2044 On 01-November-18			Bond Future	9.83	92.4436	92.2857	92.4436	0.00
27/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	771	1	1	1	0.00
27/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	792	1	1	1	0.00
27/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	813	1	1	1	0.00
27/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7088	7	7	7	0.00
27/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7014	7	7	7	0.00
27/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7162	7	7	7	0.00
27/06/2018	2044 On 07-February-19			Bond Future	9.90	89.8499	89.6896	89.8499	0.00
27/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1742	2	2	2	0.00
27/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1766	2	2	2	0.00
27/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1718	2	2	2	0.00
27/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8315	8	8	8	0.00
27/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8245	8	8	8	0.00
27/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8174	8	8	8	0.00
27/06/2018	2046 On 02-August-18			Bond Future	116.95	117.8351	116.9493	117.8351	11,876.00
27/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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27/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11821	11	12	11	0.00
27/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11841	11	12	11	0.00
27/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11831	11	12	11	0.00
27/06/2018	2046 On 01-November-18			Bond Future	117.41	118.3150	117.4127	118.3150	0.00
27/06/2018	2046 On 07-February-19			Bond Future	119.71	120.6314	119.7117	120.6314	0.00
27/06/2018	2050 On 02-August-18			Bond Future	121.64	122.4010	121.6369	122.4010	9,701.00
27/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15903	15	16	15	0.00
27/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15883	15	16	15	0.00
27/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15893	15	16	15	0.00
27/06/2018	2050 On 01-November-18			Bond Future	123.83	124.6123	123.8342	124.6123	0.00
27/06/2018	2050 On 07-February-19			Bond Future	124.49	125.2807	124.4877	125.2807	0.00
27/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	AL37 On 02-August-18			Index Future	581.98	582.8190	581.9810	582.8190	0.00
27/06/2018	AL37 On 01-November-18			Index Future	592.37	593.2260	592.3670	593.2260	0.00
27/06/2018	AL37 On 07-February-19			Index Future	603.85	604.7270	603.8540	604.7270	0.00
27/06/2018	AL7T On 02-August-18			Index Future	674.20	674.5750	674.2010	674.5750	0.00
27/06/2018	AL7T On 01-November-18			Index Future	686.23	686.6210	686.2330	686.6210	0.00
27/06/2018	AL7T On 07-February-19			Index Future	699.54	699.9330	699.5400	699.9330	0.00
27/06/2018	ALBI On 02-August-18			Index Future	612.35	613.0060	612.3470	613.0060	859.00
27/06/2018	ALBI On 01-November-18			Index Future	623.28	623.9530	623.2750	623.9530	0.00
27/06/2018	ALBI On 07-February-19			Index Future	635.36	636.0490	635.3610	636.0490	0.00
27/06/2018	C002 On 31-March-32			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
27/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2018	C210 On 31-March-28			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
27/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2018	EL28 On 02-August-18			Bond Future	128.62	129.0314	128.6181	129.0314	0.00
27/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6322	6	6	6	0.00
27/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6332	6	6	6	0.00
27/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6312	6	6	6	0.00
27/06/2018	ES33 On 02-August-18			Bond Future	10.94	77.8555	77.7876	77.8555	9,466.00
27/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1171	1	1	1	0.00
27/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1229	1	1	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
27/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1287	1	1	1	0.00
27/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
27/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
27/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
27/06/2018	ES33 On 01-November-18			Bond Future	11.06	75.4572	75.3875	75.4572	0.00
27/06/2018	ES33 On 07-February-19			Bond Future	11.19	76.9196	76.8490	76.9196	0.00
27/06/2018	ES42 On 02-August-18			Bond Future	11.13	80.6571	80.5789	80.6571	7,957.00
27/06/2018	ES42 On 01-November-18			Bond Future	11.24	77.8372	77.7569	77.8372	0.00
27/06/2018	ES42 On 07-February-19			Bond Future	11.37	79.3455	79.2642	79.3455	0.00
27/06/2018	GOVI On 02-August-18			GOVI	607.55	608.2460	607.5530	608.2460	476.00
27/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	18430	3	2	3	0.00
27/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	18330	3	2	3	0.00
27/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	18530	3	2	3	0.00
27/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 01-November-18			GOVI	618.40	619.1080	618.3950	619.1080	0.00
27/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	350950	34	35	34	0.00
27/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	351150	34	35	34	0.00
27/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	351050	34	35	34	0.00
27/06/2018	GOVI On 07-February-19			GOVI	630.39	631.1100	630.3870	631.1100	0.00
27/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	361230	35	36	35	0.00
27/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	361330	35	36	35	0.00
27/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	361430	35	36	35	0.00
27/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
27/06/2018	IGOV On 02-August-18			Index Future	251.98	252.7430	251.9780	252.7430	852.00
27/06/2018	IGOV On 01-November-18			Index Future	256.53	257.3100	256.5300	257.3100	227.00
27/06/2018	IGOV On 07-February-19			Index Future	261.55	262.3490	261.5540	262.3490	0.00
27/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
27/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
27/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
27/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
27/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9300	99.9300	99.9300	0.00
27/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
27/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
27/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3200	99.3200	99.3200	0.00
27/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7600	99.7600	99.7600	0.00
27/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
27/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.95	102.9500	102.9500	102.9500	0.00
27/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0500	99.0500	99.0500	0.00
27/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7100	102.7100	102.7100	0.00
27/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	99.8100	99.8100	99.8100	0.00
27/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.70	96.7000	96.7000	96.7000	0.00
27/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.96	95.9700	95.9600	95.9700	0.00
27/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.20	95.2000	95.2000	95.2000	0.00
27/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.42	95.4200	95.4200	95.4200	0.00
27/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.65	97.6600	97.6500	97.6600	51.00
27/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.82	97.8200	97.8200	97.8200	0.00
27/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.06	99.0700	99.0600	99.0700	0.00
27/06/2018	IS05 On 20-September-22			Interest Rate Swap	103.02	103.0200	103.0200	103.0200	0.00
27/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.32	104.3200	104.3200	104.3200	0.00
27/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.79	97.7900	97.7900	97.7900	0.00
27/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.85	103.8500	103.8500	103.8500	0.00
27/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.42	99.4200	99.4200	99.4200	0.00
27/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.48	96.4800	96.4800	96.4800	0.00
27/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.52	93.5200	93.5200	93.5200	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
27/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.29	92.2900	92.2900	92.2900	0.00
27/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.46	94.4600	94.4600	94.4600	0.00
27/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.22	98.2300	98.2200	98.2300	0.00
27/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.81	96.8100	96.8100	96.8100	0.00
27/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.88	98.8900	98.8800	98.8900	0.00
27/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.30	104.3000	104.3000	104.3000	0.00
27/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.67	104.6700	104.6700	104.6700	0.00
27/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.27	98.2700	98.2700	98.2700	0.00
27/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.40	105.4000	105.4000	105.4000	0.00
27/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.05	99.0500	99.0500	99.0500	0.00
27/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
27/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
27/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
27/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
27/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
27/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
27/06/2018	R023 On 02-August-18			Bond Future	8.31	101.4253	101.2818	101.4253	41,452.00
27/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7364	8	7	8	0.00
27/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7398	8	7	8	0.00
27/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7331	7	7	7	0.00
27/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R023 On 01-November-18			Bond Future	8.38	99.3102	99.1633	99.3102	0.00
27/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7399	8	7	8	0.00
27/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7368	8	7	8	0.00
27/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7336	7	7	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
27/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	11	0	0	0	0.00
27/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	11	0	0	0	0.00
27/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	11	0	0	0	0.00
27/06/2018	R023 On 07-February-19			Bond Future	8.48	101.2350	101.0859	101.2350	0.00
27/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6806	7	7	7	0.00
27/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6862	7	7	7	0.00
27/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6834	7	7	7	0.00
27/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	153	0	0	0	0.00
27/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	150	0	0	0	0.00
27/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	155	0	0	0	0.00
27/06/2018	R035 On 02-August-18			Bond Future	9.62	97.8578	97.7171	97.8578	68,489.00
27/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	838	1	1	1	0.00
27/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	867	1	1	1	0.00
27/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	897	1	1	1	0.00
27/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2391	2	2	2	0.00
27/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2340	2	2	2	0.00
27/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2442	2	2	2	0.00
27/06/2018	R035 On 01-November-18			Bond Future	9.70	95.1091	94.9651	95.1091	0.00
27/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	614	1	1	1	0.00
27/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	600	1	1	1	0.00
27/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	586	1	1	1	0.00
27/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6787	7	7	7	0.00
27/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6858	7	7	7	0.00
27/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6716	7	7	7	0.00
27/06/2018	R035 On 07-February-19			Bond Future	9.78	96.9524	96.8062	96.9524	0.00
27/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1417	1	1	1	0.00
27/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1457	2	1	2	0.00
27/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1437	1	1	1	0.00
27/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7868	8	8	8	0.00
27/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7804	8	8	8	0.00
27/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7932	8	8	8	0.00
27/06/2018	R186 On 02-August-18			Bond Future	8.92	110.5666	110.5186	110.5666	109,777.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	233	0	0	0	0.00
27/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	204	0	0	0	0.00
27/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	69	0	0	0	3,020.00
27/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	214	0	0	0	0.00
27/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	645	1	1	1	5,000.00
27/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	195	0	0	0	0.00
27/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
27/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3067	3	3	3	0.00
27/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1688	2	2	2	0.00
27/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4290	4	4	4	0.00
27/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9216	9	9	9	0.00
27/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	2958	3	3	3	0.00
27/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3013	3	3	3	0.00
27/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	2851	3	3	3	0.00
27/06/2018	R186 On 01-November-18			Bond Future	8.99	112.5407	112.4909	112.5407	0.00
27/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	778	1	1	1	5,000.00
27/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	905	1	1	1	0.00
27/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2576	3	3	3	0.00
27/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	232	0	0	0	5,000.00
27/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	925	1	1	1	0.00
27/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	886	1	1	1	0.00
27/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3773	4	4	4	0.00
27/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1703	2	2	2	5,000.00
27/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6665	7	7	7	0.00
27/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3688	4	4	4	0.00
27/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3730	4	4	4	0.00
27/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4038	4	4	4	0.00
27/06/2018	R186 On 07-February-19			Bond Future	9.08	109.4168	109.3668	109.4168	0.00
27/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	781	1	1	1	0.00
27/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	794	1	1	1	0.00
27/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	806	1	1	1	0.00
27/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	5951	6	6	6	0.00
27/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6050	6	6	6	0.00
27/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6000	6	6	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
27/06/2018	R197 On 02-August-18			Bond Future	298.74	298.9910	298.7426	298.9910	2,388.00
27/06/2018	R197 On 01-November-18			Bond Future	304.14	304.3933	304.1395	304.3933	0.00
27/06/2018	R197 On 07-February-19			Bond Future	302.74	302.9964	302.7383	302.9964	0.00
27/06/2018	R202 On 02-August-18			Bond Future	235.22	236.0328	235.2163	236.0328	22,040.00
27/06/2018	R202 On 01-November-18			Bond Future	239.47	240.2973	239.4655	240.2973	0.00
27/06/2018	R202 On 07-February-19			Bond Future	240.25	241.0948	240.2472	241.0948	0.00
27/06/2018	R204 On 02-August-18			Bond Future	6.62	101.5036	101.4971	101.5036	10,270.00
27/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	864	1	1	1	0.00
27/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	868	1	1	1	0.00
27/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	861	1	1	1	0.00
27/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R207 On 02-August-18			Bond Future	7.63	99.9507	99.9404	99.9507	21,411.00
27/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	4	0	0	0	0.00
27/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	4	0	0	0	0.00
27/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	4	0	0	0	0.00
27/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1049	1	1	1	0.00
27/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1022	1	1	1	0.00
27/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1036	1	1	1	0.00
27/06/2018	R207 On 01-November-18			Bond Future	7.70	101.7352	101.7238	101.7352	0.00
27/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	15	0	0	0	0.00
27/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	14	0	0	0	0.00
27/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	0	0	0.00
27/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1096	1	1	1	0.00
27/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1086	1	1	1	0.00
27/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1075	1	1	1	0.00
27/06/2018	R207 On 07-February-19			Bond Future	7.82	100.0620	100.0511	100.0620	0.00
27/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	0	0	0.00
27/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	0	0	0.00
27/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	7	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
27/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1153	1	1	1	0.00
27/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1162	1	1	1	0.00
27/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1145	1	1	1	0.00
27/06/2018	R208 On 02-August-18			Bond Future	7.90	99.6923	99.6615	99.6923	29,486.00
27/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	14	0	0	0	0.00
27/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	12	0	0	0	0.00
27/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	13	0	0	0	0.00
27/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1816	2	2	2	0.00
27/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1793	2	2	2	0.00
27/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1839	2	2	2	0.00
27/06/2018	R208 On 01-November-18			Bond Future	7.98	98.0727	98.0405	98.0727	0.00
27/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	54	0	0	0	0.00
27/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	56	0	0	0	0.00
27/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	52	0	0	0	0.00
27/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1889	2	2	2	0.00
27/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1929	2	2	2	0.00
27/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1909	2	2	2	0.00
27/06/2018	R208 On 07-February-19			Bond Future	8.08	99.9734	99.9413	99.9734	0.00
27/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	97	0	0	0	0.00
27/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	95	0	0	0	0.00
27/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	93	0	0	0	0.00
27/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2006	2	2	2	0.00
27/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2041	2	2	2	0.00
27/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2024	2	2	2	0.00
27/06/2018	R209 On 02-August-18			Bond Future	9.59	74.1162	74.0294	74.1162	125,389.00
27/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4153	4	4	4	0.00
27/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	113	0	0	0	5,000.00
27/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	820	1	1	1	0.00
27/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7638	8	8	8	0.00
27/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	57	0	0	0	0.00
27/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5085	5	5	5	0.00
27/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	365	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
27/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1552	2	2	2	435.00
27/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	7	0	0	0	500.00
27/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	5	0	0	0	5,000.00
27/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5140	5	5	5	0.00
27/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5196	5	5	5	0.00
27/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	116	0	0	0	0.00
27/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	124	0	0	0	0.00
27/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1089	1	1	1	0.00
27/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8095	8	8	8	0.00
27/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4467	4	4	4	0.00
27/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	120	0	0	0	0.00
27/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5358	5	5	5	500.00
27/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7865	8	8	8	0.00
27/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2945	3	3	3	500.00
27/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	23	0	0	0	435.00
27/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1889	2	2	2	5,000.00
27/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	215	0	0	0	435.00
27/06/2018	R209 On 01-November-18			Bond Future	9.65	72.2918	72.2028	72.2918	0.00
27/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71315	71	71	71	0.00
27/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	548	1	1	1	2,000.00
27/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71315	71	71	71	0.00
27/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3603	4	4	4	0.00
27/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2364	2	2	2	2,000.00
27/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3725	4	4	4	0.00
27/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71315	71	71	71	0.00
27/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1436	1	1	1	0.00
27/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3643	4	4	4	0.00
27/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3482	4	3	4	0.00
27/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6320	6	6	6	0.00
27/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	679	1	1	1	0.00
27/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1644	2	2	2	0.00
27/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1512	1	2	1	5,850.00
27/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1577	2	2	2	0.00
27/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2453	2	2	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
27/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1555	2	2	2	2,000.00
27/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3532	3	4	3	0.00
27/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5812	6	6	6	0.00
27/06/2018	R209 On 07-February-19			Bond Future	9.72	73.6928	73.6026	73.6928	0.00
27/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1282	1	1	1	0.00
27/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1300	1	1	1	0.00
27/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1265	1	1	1	0.00
27/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6532	6	7	6	0.00
27/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6478	6	6	6	0.00
27/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6424	6	6	6	0.00
27/06/2018	R210 On 02-August-18			Bond Future	187.05	187.6560	187.0453	187.6560	2,179.00
27/06/2018	R210 On 01-November-18			Bond Future	187.92	188.5464	187.9242	188.5464	0.00
27/06/2018	R210 On 07-February-19			Bond Future	191.60	192.2380	191.6038	192.2380	0.00
27/06/2018	R212 On 02-August-18			Bond Future	153.44	153.5480	153.4355	153.5480	4,777.00
27/06/2018	R212 On 01-November-18			Bond Future	156.21	156.3222	156.2072	156.3222	0.00
27/06/2018	R212 On 07-February-19			Bond Future	157.11	157.2291	157.1121	157.2291	0.00
27/06/2018	R213 On 02-August-18			Bond Future	9.41	85.5281	85.4778	85.5281	33,503.00
27/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	380	0	0	0	0.00
27/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	364	0	0	0	0.00
27/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	350	0	0	0	0.00
27/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2652	3	3	3	0.00
27/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2703	3	3	3	0.00
27/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2601	3	3	3	0.00
27/06/2018	R213 On 01-November-18			Bond Future	9.48	83.5091	83.4571	83.5091	0.00
27/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	458	0	0	0	0.00
27/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	448	0	0	0	0.00
27/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	438	0	0	0	0.00
27/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	5917	6	6	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
27/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	5975	6	6	6	0.00
27/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5859	6	6	6	0.00
27/06/2018	R213 On 07-February-19			Bond Future	9.56	85.1277	85.0753	85.1277	0.00
27/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	971	1	1	1	0.00
27/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	985	1	1	1	0.00
27/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	999	1	1	1	0.00
27/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6628	7	7	7	0.00
27/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6575	7	7	7	0.00
27/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6681	7	7	7	0.00
27/06/2018	R214 On 02-August-18			Bond Future	9.72	73.6761	73.5853	73.6761	32,501.00
27/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	54	0	0	0	0.00
27/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	60	0	0	0	0.00
27/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	57	0	0	0	0.00
27/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5711	6	6	6	0.00
27/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5637	6	6	6	0.00
27/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5786	6	6	6	0.00
27/06/2018	R214 On 01-November-18			Bond Future	9.78	71.6988	71.6057	71.6988	0.00
27/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	516	1	1	1	0.00
27/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	528	1	1	1	0.00
27/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	541	1	1	1	0.00
27/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6239	6	6	6	0.00
27/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6369	6	6	6	0.00
27/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6304	6	6	6	0.00
27/06/2018	R214 On 07-February-19			Bond Future	9.86	73.0884	72.9941	73.0884	0.00
27/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1311	1	1	1	0.00
27/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1329	1	1	1	0.00
27/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1294	1	1	1	0.00
27/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7237	7	7	7	0.00
27/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7178	7	7	7	0.00
27/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7119	7	7	7	0.00
27/06/2018	R248 On 02-August-18			Bond Future	9.76	94.2248	94.0645	94.2248	103,131.00
27/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	60	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
27/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	56	0	0	0	0.00
27/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	53	0	0	0	0.00
27/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7415	7	7	7	0.00
27/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7513	7	8	7	0.00
27/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7317	7	7	7	0.00
27/06/2018	R248 On 01-November-18			Bond Future	9.83	91.4745	91.3105	91.4745	0.00
27/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	580	1	1	1	0.00
27/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	616	1	1	1	0.00
27/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	598	1	1	1	0.00
27/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8116	8	8	8	0.00
27/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8034	8	8	8	0.00
27/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8199	8	8	8	0.00
27/06/2018	R248 On 07-February-19			Bond Future	9.90	93.2474	93.0809	93.2474	0.00
27/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1521	2	2	2	0.00
27/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1499	2	1	2	0.00
27/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1543	2	2	2	0.00
27/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9182	9	9	9	0.00
27/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9337	9	9	9	0.00
27/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9260	9	9	9	0.00