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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/05/2018 TO: 14/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	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
14/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	2025 On 02-August-18			Bond Future	135.03	135.0185	135.0338	135.0185	864.00
14/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	1626	2	2	2	0.00
14/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	1636	2	2	2	0.00
14/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	1616	2	2	2	0.00
14/05/2018	2025 On 01-November-18			Bond Future	137.48	137.4638	137.4775	137.4638	0.00
14/05/2018	2025 On 07-February-19			Bond Future	138.76	138.7463	138.7612	138.7463	0.00
14/05/2018	2029 On 02-August-18			Bond Future	103.19	103.1818	103.1943	103.1818	1,370.00
14/05/2018	2029 On 01-November-18			Bond Future	104.01	104.0011	104.0122	104.0011	0.00
14/05/2018	2029 On 07-February-19			Bond Future	106.05	106.0408	106.0529	106.0408	0.00
14/05/2018	2030 On 02-August-18			Bond Future	8.79	94.3668	94.4774	94.3668	41,248.00
14/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4824	5	5	5	0.00
14/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	845	1	1	1	7,850.00
14/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	2138	2	2	2	7,850.00
14/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	5044	5	5	5	0.00
14/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4879	5	5	5	0.00
14/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4769	5	5	5	0.00
14/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	366	0	0	0	7,850.00
14/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	393	0	0	0	0.00
14/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	412	0	0	0	0.00
14/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1350	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
14/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	403	0	0	0	0.00
14/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	2825	3	3	3	0.00
14/05/2018	2030 On 01-November-18			Bond Future	8.84	96.0600	96.1713	96.0600	0.00
14/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1712	2	2	2	0.00
14/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1769	2	2	2	0.00
14/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1740	2	2	2	0.00
14/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3480	4	3	4	0.00
14/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3521	4	4	4	0.00
14/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3440	4	3	4	0.00
14/05/2018	2030 On 07-February-19			Bond Future	8.90	93.9140	94.0279	93.9140	0.00
14/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2442	2	2	2	0.00
14/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2472	2	2	2	0.00
14/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2501	2	3	2	0.00
14/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4256	4	4	4	0.00
14/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4294	4	4	4	0.00
14/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4332	4	4	4	0.00
14/05/2018	2032 On 02-August-18			Bond Future	8.96	97.2223	97.3422	97.2223	32,131.00
14/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	5567	5	6	5	0.00
14/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	5508	5	6	5	0.00
14/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	5448	5	5	5	0.00
14/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	415	0	0	0	0.00
14/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	425	0	0	0	0.00
14/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	406	0	0	0	0.00
14/05/2018	2032 On 01-November-18			Bond Future	9.02	94.8117	94.9326	94.8117	0.00
14/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1954	2	2	2	0.00
14/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1986	2	2	2	0.00
14/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1923	2	2	2	0.00
14/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	3915	4	4	4	0.00
14/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	3870	4	4	4	0.00
14/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	3826	4	4	4	0.00
14/05/2018	2032 On 07-February-19			Bond Future	9.08	96.6508	96.7744	96.6508	0.00
14/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2784	3	3	3	0.00
14/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2751	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
14/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2719	3	3	3	0.00
14/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	4713	5	5	5	0.00
14/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	4755	5	5	5	0.00
14/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	4671	5	5	5	0.00
14/05/2018	2033 On 02-August-18			Bond Future	107.69	107.6793	107.6922	107.6793	6,151.00
14/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	2238	2	2	2	0.00
14/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	2248	2	2	2	0.00
14/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	2228	2	2	2	0.00
14/05/2018	2033 On 01-November-18			Bond Future	108.52	108.5086	108.5200	108.5086	0.00
14/05/2018	2033 On 07-February-19			Bond Future	110.65	110.6366	110.6492	110.6366	0.00
14/05/2018	2037 On 02-August-18			Bond Future	9.20	93.8527	94.0305	93.8527	53,703.00
14/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	6490	6	6	6	0.00
14/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	6556	6	7	6	0.00
14/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	6622	6	7	6	0.00
14/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	447	0	0	0	0.00
14/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	467	1	0	1	0.00
14/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	457	1	0	1	0.00
14/05/2018	2037 On 01-November-18			Bond Future	9.25	95.5366	95.7164	95.5366	0.00
14/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	2349	2	2	2	0.00
14/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2422	2	2	2	0.00
14/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2386	2	2	2	0.00
14/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4298	4	4	4	0.00
14/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4249	4	4	4	0.00
14/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4348	4	4	4	0.00
14/05/2018	2037 On 07-February-19			Bond Future	9.30	93.1299	93.3136	93.1299	0.00
14/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	3289	3	3	3	0.00
14/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	3327	3	3	3	0.00
14/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	3365	3	3	3	0.00
14/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5319	5	5	5	0.00

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14/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5413	6	5	6	0.00
14/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5366	5	5	5	0.00
14/05/2018	2038 On 02-August-18			Bond Future	128.92	128.9050	128.9210	128.9050	9,239.00
14/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	5609	6	6	6	0.00
14/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	5619	6	6	6	0.00
14/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	5629	6	6	6	0.00
14/05/2018	2038 On 01-November-18			Bond Future	131.25	131.2398	131.2540	131.2398	0.00
14/05/2018	2038 On 07-February-19			Bond Future	132.24	132.2234	132.2389	132.2234	0.00
14/05/2018	2040 On 02-August-18			Bond Future	9.28	97.3820	97.5734	97.3820	22,604.00
14/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	7090	7	7	7	0.00
14/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	7020	7	7	7	0.00
14/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6950	7	7	7	0.00
14/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	518	1	1	1	0.00
14/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	530	1	1	1	0.00
14/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	507	1	1	1	0.00
14/05/2018	2040 On 01-November-18			Bond Future	9.33	99.1292	99.3228	99.1292	0.00
14/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2547	2	3	2	0.00
14/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2586	3	3	3	0.00
14/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2625	3	3	3	5,900.00
14/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	866	1	1	1	5,900.00
14/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2508	2	3	2	0.00
14/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	4903	5	5	5	0.00
14/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	8795	9	9	9	0.00
14/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4741	5	5	5	0.00
14/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	4849	5	5	5	0.00
14/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	4795	5	5	5	0.00
14/05/2018	2040 On 07-February-19			Bond Future	9.39	96.5415	96.7394	96.5415	0.00
14/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3500	3	3	3	0.00
14/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3580	4	4	4	0.00

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14/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3540	3	4	3	0.00
14/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	5980	6	6	6	0.00
14/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6032	6	6	6	0.00
14/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	5928	6	6	6	0.00
14/05/2018	2044 On 02-August-18			Bond Future	9.32	94.4127	94.6550	94.4127	31,333.00
14/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6950	7	7	7	0.00
14/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	7089	7	7	7	0.00
14/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	7019	7	7	7	0.00
14/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	573	1	1	1	0.00
14/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	561	1	1	1	0.00
14/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	585	1	1	1	0.00
14/05/2018	2044 On 01-November-18			Bond Future	9.37	96.1067	96.3521	96.1067	0.00
14/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2615	3	3	3	0.00
14/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2655	3	3	3	0.00
14/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2695	3	3	3	0.00
14/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	4884	5	5	5	0.00
14/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	4829	5	5	5	0.00
14/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	4939	5	5	5	0.00
14/05/2018	2044 On 07-February-19			Bond Future	9.43	93.5857	93.8362	93.5857	0.00
14/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3722	4	4	4	0.00
14/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3763	4	4	4	0.00
14/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3680	4	4	4	0.00
14/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6130	6	6	6	0.00
14/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6078	6	6	6	0.00
14/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6025	6	6	6	0.00
14/05/2018	2046 On 02-August-18			Bond Future	123.21	123.1907	123.2062	123.1907	10,917.00
14/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	5564	6	6	6	0.00
14/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	5584	6	6	6	0.00
14/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	5574	6	6	6	0.00

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14/05/2018	2046 On 01-November-18			Bond Future	123.79	123.7727	123.7866	123.7727	0.00
14/05/2018	2046 On 07-February-19			Bond Future	126.22	126.2000	126.2150	126.2000	0.00
14/05/2018	2050 On 02-August-18			Bond Future	128.64	128.6267	128.6433	128.6267	9,775.00
14/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
14/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	8897	9	9	9	0.00
14/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	8877	9	9	9	0.00
14/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	8887	9	9	9	0.00
14/05/2018	2050 On 01-November-18			Bond Future	130.97	130.9562	130.9713	130.9562	0.00
14/05/2018	2050 On 07-February-19			Bond Future	131.77	131.7533	131.7693	131.7533	0.00
14/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	AL37 On 02-August-18			Index Future	593.21	593.1680	593.2100	593.1680	0.00
14/05/2018	AL37 On 01-November-18			Index Future	603.85	603.8120	603.8480	603.8120	0.00
14/05/2018	AL37 On 07-February-19			Index Future	615.57	615.5290	615.5700	615.5290	0.00
14/05/2018	AL7T On 02-August-18			Index Future	695.70	695.1250	695.6970	695.1250	0.00
14/05/2018	AL7T On 01-November-18			Index Future	708.17	707.5990	708.1730	707.5990	0.00
14/05/2018	AL7T On 07-February-19			Index Future	721.92	721.3300	721.9200	721.3300	0.00
14/05/2018	ALBI On 02-August-18			Index Future	634.36	633.4350	634.3630	633.4350	877.00
14/05/2018	ALBI On 01-November-18			Index Future	645.74	644.8020	645.7400	644.8020	0.00
14/05/2018	ALBI On 07-February-19			Index Future	658.28	657.3150	658.2750	657.3150	0.00
14/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C023 On 28-February-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
14/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C213 On 28-February-31			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
14/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2018	EL28 On 02-August-18			Bond Future	131.93	131.9130	131.9312	131.9130	0.00
14/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
14/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
14/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
14/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3009	3	3	3	0.00
14/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3019	3	3	3	0.00
14/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2999	3	3	3	0.00
14/05/2018	ES33 On 02-August-18			Bond Future	10.50	80.3425	80.4776	80.3425	9,466.00
14/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3861	4	4	4	0.00
14/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3919	4	4	4	0.00
14/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3977	4	4	4	0.00
14/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
14/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
14/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
14/05/2018	ES33 On 01-November-18			Bond Future	10.60	77.9956	78.1322	77.9956	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
14/05/2018	ES33 On 07-February-19			Bond Future	10.71	79.5085	79.6480	79.5085	0.00
14/05/2018	ES42 On 02-August-18			Bond Future	10.69	83.4488	83.6415	83.4488	7,957.00
14/05/2018	ES42 On 01-November-18			Bond Future	10.79	80.6862	80.8813	80.6862	0.00
14/05/2018	ES42 On 07-February-19			Bond Future	10.89	82.2510	82.4502	82.2510	0.00
14/05/2018	GOVI On 02-August-18			GOVI	630.88	629.9000	630.8750	629.9000	466.00
14/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	251650	24	25	24	0.00
14/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	251550	24	25	24	0.00
14/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	251750	24	25	24	0.00
14/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 01-November-18			GOVI	642.19	641.2040	642.1890	641.2040	0.00
14/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	113010	12	11	12	0.00
14/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	113210	12	11	12	0.00
14/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	113110	12	11	12	0.00
14/05/2018	GOVI On 07-February-19			GOVI	654.66	653.6460	654.6560	653.6460	0.00
14/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
14/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	118540	13	12	13	0.00
14/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	118640	13	12	13	0.00
14/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	118740	13	12	13	0.00
14/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2018	IGOV On 02-August-18			Index Future	260.29	259.9950	260.2860	259.9950	884.00
14/05/2018	IGOV On 01-November-18			Index Future	265.00	264.7040	264.9970	264.7040	241.00
14/05/2018	IGOV On 07-February-19			Index Future	270.20	269.8960	270.1980	269.8960	0.00
14/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
14/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
14/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.46	100.4600	100.4600	100.4600	0.00
14/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.44	99.4500	99.4400	99.4500	0.00
14/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.08	100.0900	100.0800	100.0900	0.00
14/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
14/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.50	98.5000	98.5000	98.5000	0.00
14/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.84	98.8400	98.8400	98.8400	0.00
14/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.19	99.1900	99.1900	99.1900	0.00
14/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.53	99.5400	99.5300	99.5400	0.00
14/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
14/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.77	100.7800	100.7700	100.7800	0.00
14/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.46	98.4800	98.4600	98.4800	0.00
14/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.27	100.3000	100.2700	100.3000	0.00
14/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.73	95.7900	95.7300	95.7900	0.00
14/05/2018	IS05 On 16-March-21			Interest Rate Swap	94.89	94.9700	94.8900	94.9700	0.00
14/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.01	94.1100	94.0100	94.1100	0.00
14/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.12	94.2300	94.1200	94.2300	0.00
14/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.26	96.3800	96.2600	96.3800	51.00
14/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.34	96.4700	96.3400	96.4700	0.00
14/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.48	97.6200	97.4800	97.6200	0.00
14/05/2018	IS05 On 20-September-22			Interest Rate Swap	99.64	99.7800	99.6400	99.7800	0.00
14/05/2018	IS05 On 20-December-22			Interest Rate Swap	100.85	100.9900	100.8500	100.9900	0.00
14/05/2018	IS05 On 22-March-23			Interest Rate Swap	95.89	96.0400	95.8900	96.0400	0.00
14/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.18	100.3300	100.1800	100.3300	0.00
14/05/2018	IS10 On 17-December-25			Interest Rate Swap	93.50	93.7400	93.5000	93.7400	0.00
14/05/2018	IS10 On 16-March-26			Interest Rate Swap	90.42	90.6700	90.4200	90.6700	0.00
14/05/2018	IS10 On 15-June-26			Interest Rate Swap	89.09	89.3600	89.0900	89.3600	0.00
14/05/2018	IS10 On 21-September-26			Interest Rate Swap	91.22	91.4700	91.2200	91.4700	0.00
14/05/2018	IS10 On 21-December-26			Interest Rate Swap	94.99	95.2300	94.9900	95.2300	0.00
14/05/2018	IS10 On 15-March-27			Interest Rate Swap	93.50	93.7500	93.5000	93.7500	0.00
14/05/2018	IS10 On 21-June-27			Interest Rate Swap	95.54	95.7900	95.5400	95.7900	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
14/05/2018	IS10 On 20-September-27			Interest Rate Swap	99.24	99.5000	99.2400	99.5000	0.00
14/05/2018	IS10 On 20-December-27			Interest Rate Swap	99.54	99.8200	99.5400	99.8200	0.00
14/05/2018	IS10 On 22-March-28			Interest Rate Swap	94.68	94.9900	94.6800	94.9900	0.00
14/05/2018	IS10 On 20-June-28			Interest Rate Swap	100.14	100.4500	100.1400	100.4500	0.00
14/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
14/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
14/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
14/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
14/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
14/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
14/05/2018	R023 On 02-August-18			Bond Future	7.76	103.3312	103.3326	103.3312	34,900.00
14/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9415	9	9	9	0.00
14/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9449	9	9	9	0.00
14/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9382	9	9	9	0.00
14/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R023 On 01-November-18			Bond Future	7.79	101.2591	101.2592	101.2591	0.00
14/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9486	9	9	9	0.00
14/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9454	9	9	9	0.00
14/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9422	9	9	9	0.00
14/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
14/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
14/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
14/05/2018	R023 On 07-February-19			Bond Future	7.84	103.2234	103.2240	103.2234	0.00
14/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8805	9	9	9	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
14/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8865	9	9	9	0.00
14/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8835	9	9	9	0.00
14/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	16	0	0	0	0.00
14/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	15	0	0	0	0.00
14/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	16	0	0	0	0.00
14/05/2018	R035 On 02-August-18			Bond Future	9.10	101.7920	101.9257	101.7920	65,685.00
14/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3760	4	4	4	0.00
14/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3817	4	4	4	0.00
14/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3874	4	4	4	0.00
14/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1132	1	1	1	0.00
14/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1109	1	1	1	0.00
14/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1155	1	1	1	0.00
14/05/2018	R035 On 01-November-18			Bond Future	9.16	99.1224	99.2571	99.1224	0.00
14/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	2375	2	2	2	0.00
14/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	2339	2	2	2	0.00
14/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	2303	2	2	2	0.00
14/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4234	4	4	4	0.00
14/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4283	4	4	4	0.00
14/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4185	4	4	4	0.00
14/05/2018	R035 On 07-February-19			Bond Future	9.22	101.0451	101.1830	101.0451	0.00
14/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	3204	3	3	3	0.00
14/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	3278	3	3	3	0.00
14/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	3241	3	3	3	0.00
14/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5296	5	5	5	0.00
14/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5249	5	5	5	0.00
14/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5342	5	5	5	0.00
14/05/2018	R186 On 02-August-18			Bond Future	8.37	113.9023	113.9729	113.9023	102,329.00
14/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1990	2	2	2	0.00
14/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1874	2	2	2	0.00
14/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	1141	1	1	1	3,020.00
14/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1912	2	2	2	0.00
14/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	68	0	0	0	3,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1836	2	2	2	0.00
14/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1254	1	1	1	0.00
14/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	1908	2	2	2	0.00
14/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	5829	6	6	6	0.00
14/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1202	1	1	1	0.00
14/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1228	1	1	1	0.00
14/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1153	1	1	1	2,500.00
14/05/2018	R186 On 01-November-18			Bond Future	8.42	115.9462	116.0165	115.9462	0.00
14/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	2404	2	2	2	5,000.00
14/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2649	3	3	3	0.00
14/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	5227	5	5	5	0.00
14/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	1029	1	1	1	5,000.00
14/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2686	3	3	3	0.00
14/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2614	3	3	3	0.00
14/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	1975	2	2	2	0.00
14/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	828	1	1	1	5,000.00
14/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	3936	4	4	4	0.00
14/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	1923	2	2	2	0.00
14/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	1949	2	2	2	0.00
14/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2139	2	2	2	0.00
14/05/2018	R186 On 07-February-19			Bond Future	8.47	112.8901	112.9623	112.8901	0.00
14/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	2131	2	2	2	0.00
14/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	2158	2	2	2	0.00
14/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	2185	2	2	2	0.00
14/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	3735	4	4	4	0.00
14/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	3804	4	4	4	0.00
14/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	3769	4	4	4	0.00
14/05/2018	R197 On 02-August-18			Bond Future	304.63	304.6009	304.6349	304.6009	2,350.00
14/05/2018	R197 On 01-November-18			Bond Future	310.15	310.1178	310.1479	310.1178	0.00
14/05/2018	R197 On 07-February-19			Bond Future	308.88	308.8429	308.8758	308.8429	0.00
14/05/2018	R202 On 02-August-18			Bond Future	243.71	242.4907	243.7095	242.4907	22,459.00
14/05/2018	R202 On 01-November-18			Bond Future	248.12	246.8827	248.1201	246.8827	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
14/05/2018	R202 On 07-February-19			Bond Future	249.08	247.8169	249.0803	247.8169	0.00
14/05/2018	R204 On 02-August-18			Bond Future	6.34	101.6067	101.5996	101.6067	10,121.00
14/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	967	1	1	1	0.00
14/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	970	1	1	1	0.00
14/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	963	1	1	1	0.00
14/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R207 On 02-August-18			Bond Future	7.19	100.5224	100.5227	100.5224	20,909.00
14/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	33	0	0	0	0.00
14/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	38	0	0	0	0.00
14/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	35	0	0	0	0.00
14/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	496	0	0	0	0.00
14/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	474	0	0	0	0.00
14/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	485	0	0	0	0.00
14/05/2018	R207 On 01-November-18			Bond Future	7.17	102.3261	102.3251	102.3261	0.00
14/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	75	0	0	0	0.00
14/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	73	0	0	0	0.00
14/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	78	0	0	0	0.00
14/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	553	1	1	1	0.00
14/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	545	1	1	1	0.00
14/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	537	1	1	1	0.00
14/05/2018	R207 On 07-February-19			Bond Future	7.12	100.6661	100.6655	100.6661	0.00
14/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	81	0	0	0	0.00
14/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	78	0	0	0	0.00
14/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	76	0	0	0	0.00
14/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	609	1	1	1	0.00
14/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	616	1	1	1	0.00
14/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	603	1	1	1	0.00
14/05/2018	R208 On 02-August-18			Bond Future	7.43	100.7636	100.7643	100.7636	30,946.00
14/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	125	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
14/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	113	0	0	0	0.00
14/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	119	0	0	0	0.00
14/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	819	1	1	1	0.00
14/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	802	1	1	1	0.00
14/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	837	1	1	1	0.00
14/05/2018	R208 On 01-November-18			Bond Future	7.45	99.1721	99.1715	99.1721	0.00
14/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	243	0	0	0	0.00
14/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	251	0	0	0	0.00
14/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	236	0	0	0	0.00
14/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	953	1	1	1	0.00
14/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	982	1	1	1	0.00
14/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	967	1	1	1	0.00
14/05/2018	R208 On 07-February-19			Bond Future	7.47	101.0959	101.0957	101.0959	0.00
14/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	319	0	0	0	0.00
14/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	312	0	0	0	0.00
14/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	305	0	0	0	0.00
14/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1074	1	1	1	0.00
14/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1098	1	1	1	0.00
14/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1086	1	1	1	0.00
14/05/2018	R209 On 02-August-18			Bond Future	9.12	77.0659	77.2144	77.0659	76,025.00
14/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	7289	7	7	7	0.00
14/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	1257	1	1	1	5,000.00
14/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	3110	3	3	3	0.00
14/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10821	11	11	11	0.00
14/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	902	1	1	1	0.00
14/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	4260	4	4	4	435.00
14/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	300	0	0	0	500.00
14/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	8245	8	8	8	0.00
14/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	2141	2	2	2	0.00
14/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	267	0	0	0	5,000.00
14/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	8301	8	8	8	0.00
14/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	8358	8	8	8	0.00
14/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	93	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
14/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	99	0	0	0	0.00
14/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	612	1	1	1	0.00
14/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	96	0	0	0	0.00
14/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5172	5	5	5	0.00
14/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2426	3	2	3	0.00
14/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3017	3	3	3	500.00
14/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	4973	5	5	5	0.00
14/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1536	2	2	2	500.00
14/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	21	0	0	0	435.00
14/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	994	1	1	1	5,000.00
14/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	166	0	0	0	435.00
14/05/2018	R209 On 01-November-18			Bond Future	9.17	75.3010	75.4511	75.3010	0.00
14/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74563	74	75	74	0.00
14/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74563	74	75	74	0.00
14/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	6420	6	6	6	0.00
14/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	6271	6	6	6	0.00
14/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74563	74	75	74	0.00
14/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	3382	3	3	3	0.00
14/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	6123	6	6	6	0.00
14/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	9281	9	9	9	0.00
14/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	392	0	0	0	0.00
14/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1037	1	1	1	0.00
14/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	959	1	1	1	5,850.00
14/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	997	1	1	1	0.00
14/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2230	2	2	2	0.00
14/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/05/2018	R209 On 07-February-19			Bond Future	9.23	76.7616	76.9150	76.7616	0.00
14/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2706	3	3	3	0.00
14/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2737	3	3	3	0.00
14/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2675	3	3	3	0.00
14/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4630	5	5	5	0.00
14/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4589	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4549	5	5	5	0.00
14/05/2018	R210 On 02-August-18			Bond Future	191.37	191.3448	191.3675	191.3448	2,159.00
14/05/2018	R210 On 01-November-18			Bond Future	192.33	192.3103	192.3305	192.3103	0.00
14/05/2018	R210 On 07-February-19			Bond Future	196.10	196.0817	196.1037	196.0817	0.00
14/05/2018	R212 On 02-August-18			Bond Future	155.63	155.7224	155.6292	155.7224	3,975.00
14/05/2018	R212 On 01-November-18			Bond Future	158.45	158.5428	158.4455	158.5428	0.00
14/05/2018	R212 On 07-February-19			Bond Future	159.40	159.4983	159.4002	159.4983	0.00
14/05/2018	R213 On 02-August-18			Bond Future	8.87	88.9349	89.0430	88.9349	29,240.00
14/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	2471	2	2	2	0.00
14/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	2428	2	2	2	0.00
14/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	2386	2	2	2	0.00
14/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1151	1	1	1	0.00
14/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1174	1	1	1	0.00
14/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1127	1	1	1	0.00
14/05/2018	R213 On 01-November-18			Bond Future	8.92	86.9844	87.0933	86.9844	0.00
14/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1718	2	2	2	0.00
14/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1690	2	2	2	0.00
14/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1662	2	2	2	0.00
14/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3523	4	4	4	0.00
14/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	3564	4	4	4	0.00
14/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3482	4	3	4	0.00
14/05/2018	R213 On 07-February-19			Bond Future	8.98	88.6718	88.7833	88.6718	0.00
14/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	2385	2	2	2	0.00
14/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2414	2	2	2	0.00
14/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2444	2	2	2	0.00
14/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4349	4	4	4	0.00
14/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4311	4	4	4	0.00
14/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4387	4	4	4	0.00
14/05/2018	R214 On 02-August-18			Bond Future	9.26	76.6967	76.8909	76.6967	30,091.00
14/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	900	1	1	1	0.00
14/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	950	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
14/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	925	1	1	1	0.00
14/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3273	3	3	3	0.00
14/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3221	3	3	3	0.00
14/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3327	3	3	3	0.00
14/05/2018	R214 On 01-November-18			Bond Future	9.31	74.7799	74.9765	74.7799	0.00
14/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1815	2	2	2	0.00
14/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1844	2	2	2	0.00
14/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1874	2	2	2	0.00
14/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4201	4	4	4	0.00
14/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4297	4	4	4	0.00
14/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4249	4	4	4	0.00
14/05/2018	R214 On 07-February-19			Bond Future	9.37	76.2306	76.4314	76.2306	0.00
14/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2678	3	3	3	0.00
14/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2710	3	3	3	0.00
14/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2646	3	3	3	0.00
14/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5153	5	5	5	0.00
14/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5108	5	5	5	0.00
14/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5063	5	5	5	0.00
14/05/2018	R248 On 02-August-18			Bond Future	9.29	98.1402	98.3901	98.1402	100,451.00
14/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	1279	1	1	1	0.00
14/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	1246	1	1	1	0.00
14/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	1213	1	1	1	0.00
14/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4279	4	4	4	0.00
14/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4347	5	4	5	0.00
14/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4211	4	4	4	0.00
14/05/2018	R248 On 01-November-18			Bond Future	9.34	95.4684	95.7215	95.4684	0.00
14/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	2415	2	2	2	0.00
14/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2493	2	2	2	0.00
14/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2454	2	2	2	0.00
14/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5562	6	6	6	0.00
14/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5500	6	6	6	0.00
14/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5623	6	6	6	0.00
14/05/2018	R248 On 07-February-19			Bond Future	9.40	97.3202	97.5788	97.3202	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
14/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3502	3	4	3	0.00
14/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3544	3	4	3	0.00
14/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3461	3	3	3	0.00
14/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6685	7	7	7	0.00
14/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	6801	7	7	7	0.00
14/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	6743	7	7	7	0.00