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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/05/2018 TO: 23/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	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
23/05/2018	0908 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0957 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	0986 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	1386 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	1409 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	2025 On	02-August-18			Bond Future	133.78	134.3140	133.7760	134.3140	864.00
23/05/2018	2025 On	02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2025 On	02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2025 On	02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2025 On	02-August-18	136.66	Put	Bond Future	2884	2	3	2	0.00
23/05/2018	2025 On	02-August-18	136.67	Put	Bond Future	2894	2	3	2	0.00
23/05/2018	2025 On	02-August-18	136.65	Put	Bond Future	2874	2	3	2	0.00
23/05/2018	2025 On	01-November-18			Bond Future	136.20	136.7442	136.1965	136.7442	0.00
23/05/2018	2025 On	07-February-19			Bond Future	137.45	138.0123	137.4525	138.0123	0.00
23/05/2018	2029 On	02-August-18			Bond Future	101.65	102.1997	101.6470	102.1997	1,370.00
23/05/2018	2029 On	01-November-18			Bond Future	102.44	102.9993	102.4366	102.9993	0.00
23/05/2018	2029 On	07-February-19			Bond Future	104.44	105.0192	104.4444	105.0192	0.00
23/05/2018	2030 On	02-August-18			Bond Future	8.97	93.0078	93.2646	93.0078	41,084.00
23/05/2018	2030 On	02-August-18	9.46	Call	Bond Future	3752	4	4	4	0.00
23/05/2018	2030 On	02-August-18	8.51	Call	Bond Future	434	0	0	0	7,850.00
23/05/2018	2030 On	02-August-18	8.91	Call	Bond Future	1385	1	1	1	7,850.00
23/05/2018	2030 On	02-August-18	9.50	Call	Bond Future	3959	4	4	4	0.00
23/05/2018	2030 On	02-August-18	9.47	Call	Bond Future	3804	4	4	4	0.00
23/05/2018	2030 On	02-August-18	9.45	Call	Bond Future	3701	4	4	4	0.00
23/05/2018	2030 On	02-August-18	9.50	Put	Bond Future	494	1	0	1	7,850.00
23/05/2018	2030 On	02-August-18	9.47	Put	Bond Future	531	1	1	1	0.00
23/05/2018	2030 On	02-August-18	9.45	Put	Bond Future	557	1	1	1	0.00
23/05/2018	2030 On	02-August-18	8.91	Put	Bond Future	1810	2	2	2	0.00
23/05/2018	2030 On	02-August-18	9.46	Put	Bond Future	544	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
23/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3628	4	4	4	0.00
23/05/2018	2030 On 01-November-18			Bond Future	9.03	94.6742	94.9351	94.6742	0.00
23/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1198	1	1	1	0.00
23/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1244	1	1	1	0.00
23/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1221	1	1	1	0.00
23/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4197	4	4	4	0.00
23/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4243	4	4	4	0.00
23/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4151	4	4	4	0.00
23/05/2018	2030 On 07-February-19			Bond Future	9.09	92.5014	92.7662	92.5014	0.00
23/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1892	2	2	2	0.00
23/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1917	2	2	2	0.00
23/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1943	2	2	2	0.00
23/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4959	5	5	5	0.00
23/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5001	5	5	5	0.00
23/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5043	5	5	5	0.00
23/05/2018	2032 On 02-August-18			Bond Future	9.15	95.7069	95.9844	95.7069	32,611.00
23/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4350	4	4	4	0.00
23/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4294	4	4	4	0.00
23/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4238	4	4	4	0.00
23/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	559	1	1	1	0.00
23/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	573	1	1	1	0.00
23/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	546	1	1	1	0.00
23/05/2018	2032 On 01-November-18			Bond Future	9.21	93.2666	93.5488	93.2666	0.00
23/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1368	1	1	1	0.00
23/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1394	1	1	1	0.00
23/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1344	1	1	1	0.00
23/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4719	5	5	5	0.00
23/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4668	5	5	5	0.00
23/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4617	5	5	5	0.00
23/05/2018	2032 On 07-February-19			Bond Future	9.27	95.0758	95.3622	95.0758	0.00
23/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2153	2	2	2	0.00
23/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2125	2	2	2	0.00
23/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2097	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
23/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5498	6	5	6	0.00
23/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5545	6	6	6	0.00
23/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5452	6	5	6	0.00
23/05/2018	2033 On 02-August-18			Bond Future	105.81	106.4417	105.8117	106.4417	6,151.00
23/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	4118	3	4	3	0.00
23/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	4128	3	4	3	0.00
23/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	4108	3	4	3	0.00
23/05/2018	2033 On 01-November-18			Bond Future	106.61	107.2467	106.6053	107.2467	0.00
23/05/2018	2033 On 07-February-19			Bond Future	108.69	109.3499	108.6948	109.3499	0.00
23/05/2018	2037 On 02-August-18			Bond Future	9.35	92.4150	92.7684	92.4150	55,455.00
23/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5324	5	5	5	0.00
23/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5387	5	5	5	0.00
23/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5450	5	5	5	0.00
23/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	537	1	1	1	0.00
23/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	562	1	1	1	0.00
23/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	549	1	1	1	0.00
23/05/2018	2037 On 01-November-18			Bond Future	9.40	94.0706	94.4301	94.0706	0.00
23/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1771	2	2	2	0.00
23/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1832	2	2	2	0.00
23/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1801	2	2	2	0.00
23/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5000	5	5	5	0.00
23/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4946	5	5	5	0.00
23/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5056	5	5	5	0.00
23/05/2018	2037 On 07-February-19			Bond Future	9.47	91.6355	92.0008	91.6355	0.00
23/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2644	3	3	3	0.00
23/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2677	3	3	3	0.00
23/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2710	3	3	3	0.00
23/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5978	6	6	6	0.00
23/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6081	6	6	6	0.00
23/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6029	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
23/05/2018	2038 On 02-August-18			Bond Future	127.68	127.6352	127.6828	127.6352	9,261.00
23/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6847	7	7	7	0.00
23/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6857	7	7	7	0.00
23/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6867	7	7	7	0.00
23/05/2018	2038 On 01-November-18			Bond Future	129.99	129.9444	129.9929	129.9444	0.00
23/05/2018	2038 On 07-February-19			Bond Future	130.95	130.9025	130.9507	130.9025	0.00
23/05/2018	2040 On 02-August-18			Bond Future	9.43	95.9257	96.2155	95.9257	22,604.00
23/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5828	6	6	6	0.00
23/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5761	6	6	6	0.00
23/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5694	5	6	5	0.00
23/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	617	1	1	1	0.00
23/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	631	1	1	1	0.00
23/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	603	1	1	1	0.00
23/05/2018	2040 On 01-November-18			Bond Future	9.49	97.6442	97.9389	97.6442	0.00
23/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1892	2	2	2	0.00
23/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1925	2	2	2	0.00
23/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1958	2	2	2	5,900.00
23/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	556	1	1	1	5,900.00
23/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1860	2	2	2	0.00
23/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5638	6	6	6	0.00
23/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9869	10	10	10	0.00
23/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5458	6	5	6	0.00
23/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5578	6	6	6	0.00
23/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5517	6	6	6	0.00
23/05/2018	2040 On 07-February-19			Bond Future	9.55	95.0278	95.3269	95.0278	0.00
23/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2805	3	3	3	0.00
23/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2876	3	3	3	0.00
23/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2841	3	3	3	0.00
23/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6693	7	7	7	0.00
23/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6750	7	7	7	0.00

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23/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6637	7	7	7	0.00
23/05/2018	2044 On 02-August-18			Bond Future	9.48	92.9300	93.2241	92.9300	35,664.00
23/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5634	5	6	5	0.00
23/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5767	6	6	6	0.00
23/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5700	5	6	5	0.00
23/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	685	1	1	1	0.00
23/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	670	1	1	1	0.00
23/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	700	1	1	1	0.00
23/05/2018	2044 On 01-November-18			Bond Future	9.53	94.5949	94.8938	94.5949	0.00
23/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1920	2	2	2	0.00
23/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1953	2	2	2	0.00
23/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1987	2	2	2	0.00
23/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5641	6	6	6	0.00
23/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5580	6	6	6	0.00
23/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5703	6	6	6	0.00
23/05/2018	2044 On 07-February-19			Bond Future	9.59	92.0447	92.3481	92.0447	0.00
23/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2966	3	3	3	0.00
23/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3003	3	3	3	0.00
23/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2930	3	3	3	0.00
23/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6868	7	7	7	0.00
23/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6810	7	7	7	0.00
23/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6753	7	7	7	0.00
23/05/2018	2046 On 02-August-18			Bond Future	120.05	121.6493	120.0452	121.6493	10,917.00
23/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	8725	7	9	7	0.00
23/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	8745	7	9	7	0.00
23/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	8735	7	9	7	0.00
23/05/2018	2046 On 01-November-18			Bond Future	120.57	122.2009	120.5683	122.2009	0.00
23/05/2018	2046 On 07-February-19			Bond Future	122.93	124.5973	122.9313	124.5973	0.00
23/05/2018	2050 On 02-August-18			Bond Future	124.96	127.0995	124.9600	127.0995	9,775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
23/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	12580	10	13	10	0.00
23/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	12560	10	13	10	0.00
23/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	12570	10	13	10	0.00
23/05/2018	2050 On 01-November-18			Bond Future	127.22	129.3990	127.2212	129.3990	0.00
23/05/2018	2050 On 07-February-19			Bond Future	127.94	130.1652	127.9432	130.1652	0.00
23/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	AL37 On 02-August-18			Index Future	590.21	589.1830	590.2050	589.1830	0.00
23/05/2018	AL37 On 01-November-18			Index Future	600.78	599.7410	600.7790	599.7410	0.00
23/05/2018	AL37 On 07-February-19			Index Future	612.43	611.3810	612.4290	611.3810	0.00
23/05/2018	AL7T On 02-August-18			Index Future	688.55	686.8050	688.5540	686.8050	0.00
23/05/2018	AL7T On 01-November-18			Index Future	700.89	699.1130	700.8890	699.1130	0.00
23/05/2018	AL7T On 07-February-19			Index Future	714.48	712.6810	714.4810	712.6810	0.00
23/05/2018	ALBI On 02-August-18			Index Future	627.04	625.3440	627.0350	625.3440	878.00
23/05/2018	ALBI On 01-November-18			Index Future	638.27	636.5510	638.2680	636.5510	0.00
23/05/2018	ALBI On 07-February-19			Index Future	650.65	648.9050	650.6450	648.9050	0.00
23/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C030 On 31-January-30			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
23/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/05/2018	EL28 On 02-August-18			Bond Future	129.76	131.0521	129.7579	131.0521	0.00
23/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
23/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
23/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
23/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5182	4	5	4	0.00
23/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5192	4	5	4	0.00
23/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5172	4	5	4	0.00
23/05/2018	ES33 On 02-August-18			Bond Future	10.63	79.3574	79.6297	79.3574	9,466.00
23/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3013	3	3	3	0.00
23/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3071	3	3	3	0.00
23/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3129	3	3	3	0.00
23/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
23/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
23/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
23/05/2018	ES33 On 01-November-18			Bond Future	10.74	76.9909	77.2677	76.9909	0.00
23/05/2018	ES33 On 07-February-19			Bond Future	10.86	78.4843	78.7655	78.4843	0.00
23/05/2018	ES42 On 02-August-18			Bond Future	10.85	82.2775	82.5170	82.2775	7,957.00
23/05/2018	ES42 On 01-November-18			Bond Future	10.95	79.4917	79.7352	79.4917	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
23/05/2018	ES42 On 07-February-19			Bond Future	11.06	81.0334	81.2806	81.0334	0.00
23/05/2018	GOVI On 02-August-18			GOVI	623.03	621.2860	623.0270	621.2860	472.00
23/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	173170	16	17	16	0.00
23/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	173070	16	17	16	0.00
23/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	173270	16	17	16	0.00
23/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18			GOVI	634.19	632.4200	634.1880	632.4200	0.00
23/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	193020	21	19	21	0.00
23/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	193220	21	19	21	0.00
23/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	193120	21	19	21	0.00
23/05/2018	GOVI On 07-February-19			GOVI	646.49	644.6940	646.4860	644.6940	0.00
23/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
23/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	200240	22	20	22	0.00
23/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	200340	22	20	22	0.00
23/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	200440	22	20	22	0.00
23/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2018	IGOV On 02-August-18			Index Future	256.40	258.2950	256.4040	258.2950	884.00
23/05/2018	IGOV On 01-November-18			Index Future	261.04	262.9690	261.0440	262.9690	241.00
23/05/2018	IGOV On 07-February-19			Index Future	266.16	268.1280	266.1610	268.1280	0.00
23/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
23/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
23/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4900	100.4800	100.4900	0.00
23/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.48	99.5000	99.4800	99.5000	0.00
23/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.15	100.1900	100.1500	100.1900	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
23/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
23/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
23/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8700	98.8600	98.8700	0.00
23/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.23	99.2500	99.2300	99.2500	0.00
23/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.60	99.6400	99.6000	99.6400	0.00
23/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.96	100.0300	99.9600	100.0300	0.00
23/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.88	100.9600	100.8800	100.9600	0.00
23/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.60	98.7000	98.6000	98.7000	0.00
23/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.45	100.5600	100.4500	100.5600	0.00
23/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.97	96.1300	95.9700	96.1300	0.00
23/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.17	95.3400	95.1700	95.3400	0.00
23/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.33	94.5200	94.3300	94.5200	0.00
23/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.49	94.7000	94.4900	94.7000	0.00
23/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.67	96.9000	96.6700	96.9000	51.00
23/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.80	97.0400	96.8000	97.0400	0.00
23/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.99	98.2400	97.9900	98.2400	0.00
23/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.19	100.4500	100.1900	100.4500	0.00
23/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.44	101.7000	101.4400	101.7000	0.00
23/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.53	96.8100	96.5300	96.8100	0.00
23/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.85	101.1200	100.8500	101.1200	0.00
23/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.51	94.8900	94.5100	94.8900	0.00
23/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.49	91.8900	91.4900	91.8900	0.00
23/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.20	90.6100	90.2000	90.6100	0.00
23/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.33	92.7500	92.3300	92.7500	0.00
23/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.09	96.5000	96.0900	96.5000	0.00
23/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.62	95.0300	94.6200	95.0300	0.00
23/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.67	97.0800	96.6700	97.0800	0.00
23/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.37	100.7900	100.3700	100.7900	0.00
23/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.70	101.1300	100.7000	101.1300	0.00
23/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.90	96.3600	95.9000	96.3600	0.00
23/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.34	101.8000	101.3400	101.8000	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
23/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
23/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
23/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
23/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
23/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
23/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
23/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
23/05/2018	R023 On 02-August-18			Bond Future	7.90	102.6089	102.7921	102.6089	38,513.00
23/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8875	9	9	9	0.00
23/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8908	9	9	9	0.00
23/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8841	9	9	9	0.00
23/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R023 On 01-November-18			Bond Future	7.95	100.5211	100.7073	100.5211	0.00
23/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8934	9	9	9	0.00
23/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8903	9	9	9	0.00
23/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8871	9	9	9	0.00
23/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
23/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	0	0	0.00
23/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
23/05/2018	R023 On 07-February-19			Bond Future	8.01	102.4713	102.6597	102.4713	0.00
23/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8252	8	8	8	0.00
23/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8311	8	8	8	0.00
23/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8282	8	8	8	0.00
23/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	27	0	0	0	0.00
23/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	26	0	0	0	0.00
23/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	27	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
23/05/2018	R035 On 02-August-18			Bond Future	9.25	100.3136	100.6646	100.3136	66,709.00
23/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2781	3	3	3	0.00
23/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2832	3	3	3	0.00
23/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2883	3	3	3	0.00
23/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1408	2	1	2	0.00
23/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1379	2	1	2	0.00
23/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1437	2	1	2	0.00
23/05/2018	R035 On 01-November-18			Bond Future	9.31	97.6148	97.9717	97.6148	0.00
23/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1770	2	2	2	0.00
23/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1740	2	2	2	0.00
23/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1710	2	2	2	0.00
23/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4920	5	5	5	0.00
23/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4975	5	5	5	0.00
23/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4866	5	5	5	0.00
23/05/2018	R035 On 07-February-19			Bond Future	9.38	99.5085	99.8710	99.5085	0.00
23/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2572	2	3	2	0.00
23/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2637	2	3	2	0.00
23/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2605	2	3	2	0.00
23/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5971	6	6	6	0.00
23/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5920	6	6	6	0.00
23/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6022	6	6	6	0.00
23/05/2018	R186 On 02-August-18			Bond Future	8.54	112.5512	112.8588	112.5512	102,862.00
23/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1293	1	1	1	0.00
23/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1201	1	1	1	0.00
23/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	648	1	1	1	3,020.00
23/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1231	1	1	1	0.00
23/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	20	0	0	0	3,020.00
23/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1171	1	1	1	0.00
23/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1703	2	2	2	0.00
23/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2529	3	3	3	0.00
23/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6896	7	7	7	0.00
23/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1636	2	2	2	0.00
23/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1669	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
23/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1570	2	2	2	2,500.00
23/05/2018	R186 On 01-November-18			Bond Future	8.60	114.5678	114.8805	114.5678	0.00
23/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1789	2	2	2	5,000.00
23/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1997	2	2	2	0.00
23/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4317	4	4	4	0.00
23/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	678	1	1	1	5,000.00
23/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2028	2	2	2	0.00
23/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1966	2	2	2	0.00
23/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2464	3	2	3	0.00
23/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1054	1	1	1	5,000.00
23/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4721	5	5	5	0.00
23/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2401	3	2	3	0.00
23/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2432	3	2	3	0.00
23/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2659	3	3	3	0.00
23/05/2018	R186 On 07-February-19			Bond Future	8.67	111.4852	111.8024	111.4852	0.00
23/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1645	2	2	2	0.00
23/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1668	2	2	2	0.00
23/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1692	2	2	2	0.00
23/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4401	5	4	5	0.00
23/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4478	5	4	5	0.00
23/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4439	5	4	5	0.00
23/05/2018	R197 On 02-August-18			Bond Future	301.77	303.4222	301.7660	303.4222	2,388.00
23/05/2018	R197 On 01-November-18			Bond Future	307.23	308.9122	307.2264	308.9122	0.00
23/05/2018	R197 On 07-February-19			Bond Future	305.89	307.6132	305.8915	307.6132	0.00
23/05/2018	R202 On 02-August-18			Bond Future	239.62	240.9879	239.6174	240.9879	22,452.00
23/05/2018	R202 On 01-November-18			Bond Future	243.95	245.3482	243.9532	245.3482	0.00
23/05/2018	R202 On 07-February-19			Bond Future	244.83	246.2522	244.8275	246.2522	0.00
23/05/2018	R204 On 02-August-18			Bond Future	6.39	101.5662	101.5796	101.5662	10,121.00
23/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	947	1	1	1	0.00
23/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	950	1	1	1	0.00
23/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	943	1	1	1	0.00
23/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R207 On 02-August-18			Bond Future	7.28	100.3308	100.4018	100.3308	20,943.00
23/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	14	0	0	0	0.00
23/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	17	0	0	0	0.00
23/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	16	0	0	0	0.00
23/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	598	1	1	1	0.00
23/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	574	1	1	1	0.00
23/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	586	1	1	1	0.00
23/05/2018	R207 On 01-November-18			Bond Future	7.28	102.1284	102.2002	102.1284	0.00
23/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	48	0	0	0	0.00
23/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	46	0	0	0	0.00
23/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	50	0	0	0	0.00
23/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	651	1	1	1	0.00
23/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	642	1	1	1	0.00
23/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	633	1	1	1	0.00
23/05/2018	R207 On 07-February-19			Bond Future	7.27	100.4647	100.5366	100.4647	0.00
23/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	53	0	0	0	0.00
23/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	51	0	0	0	0.00
23/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	49	0	0	0	0.00
23/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	711	1	1	1	0.00
23/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	718	1	1	1	0.00
23/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	704	1	1	1	0.00
23/05/2018	R208 On 02-August-18			Bond Future	7.53	100.4011	100.5177	100.4011	29,582.00
23/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	58	0	0	0	0.00
23/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	51	0	0	0	0.00
23/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	55	0	0	0	0.00
23/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1001	1	1	1	0.00
23/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	981	1	1	1	0.00
23/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1022	1	1	1	0.00
23/05/2018	R208 On 01-November-18			Bond Future	7.56	98.8005	98.9187	98.8005	0.00
23/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	168	0	0	0	0.00
23/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	174	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
23/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	163	0	0	0	0.00
23/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1129	1	1	1	0.00
23/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1161	1	1	1	0.00
23/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1145	1	1	1	0.00
23/05/2018	R208 On 07-February-19			Bond Future	7.61	100.7172	100.8364	100.7172	0.00
23/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	243	0	0	0	0.00
23/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	237	0	0	0	0.00
23/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	232	0	0	0	0.00
23/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1257	1	1	1	0.00
23/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1284	1	1	1	0.00
23/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1271	1	1	1	0.00
23/05/2018	R209 On 02-August-18			Bond Future	9.27	75.9255	76.2202	75.9255	76,687.00
23/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6328	6	6	6	0.00
23/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9831	10	10	10	0.00
23/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	782	1	1	1	5,000.00
23/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2333	2	2	2	0.00
23/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	521	0	1	0	0.00
23/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3391	3	3	3	435.00
23/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7276	7	7	7	0.00
23/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1491	1	1	1	0.00
23/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	133	0	0	0	500.00
23/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	116	0	0	0	5,000.00
23/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7332	7	7	7	0.00
23/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7387	7	7	7	0.00
23/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	117	0	0	0	0.00
23/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	125	0	0	0	0.00
23/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	737	1	1	1	0.00
23/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6015	6	6	6	0.00
23/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	121	0	0	0	0.00
23/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2945	3	3	3	0.00
23/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3631	4	4	4	500.00
23/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5801	6	6	6	0.00
23/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1880	2	2	2	500.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1211	1	1	1	5,000.00
23/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	200	0	0	0	435.00
23/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	26	0	0	0	435.00
23/05/2018	R209 On 01-November-18			Bond Future	9.32	74.1381	74.4378	74.1381	0.00
23/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73550	73	74	73	0.00
23/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73550	73	74	73	0.00
23/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5553	5	6	5	0.00
23/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5411	5	5	5	0.00
23/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73550	73	74	73	0.00
23/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2718	3	3	3	0.00
23/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5269	5	5	5	0.00
23/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8360	8	8	8	0.00
23/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	483	1	0	1	0.00
23/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1196	1	1	1	0.00
23/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1105	1	1	1	5,850.00
23/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1150	1	1	1	0.00
23/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2579	3	3	3	0.00
23/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/05/2018	R209 On 07-February-19			Bond Future	9.38	75.5763	75.8808	75.5763	0.00
23/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2202	2	2	2	0.00
23/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2230	2	2	2	0.00
23/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2174	2	2	2	0.00
23/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5163	5	5	5	0.00
23/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5119	5	5	5	0.00
23/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5076	5	5	5	0.00
23/05/2018	R210 On 02-August-18			Bond Future	188.83	190.7228	188.8327	190.7228	2,159.00
23/05/2018	R210 On 01-November-18			Bond Future	189.75	191.6736	189.7494	191.6736	0.00
23/05/2018	R210 On 07-February-19			Bond Future	193.47	195.4322	193.4684	195.4322	0.00
23/05/2018	R212 On 02-August-18			Bond Future	154.67	155.2704	154.6701	155.2704	3,975.00
23/05/2018	R212 On 01-November-18			Bond Future	157.47	158.0797	157.4686	158.0797	0.00
23/05/2018	R212 On 07-February-19			Bond Future	158.40	159.0259	158.4012	159.0259	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
23/05/2018	R213 On 02-August-18			Bond Future	9.05	87.5625	87.8126	87.5625	30,583.00
23/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1642	2	2	2	0.00
23/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1607	2	2	2	0.00
23/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1572	1	2	1	0.00
23/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1559	2	2	2	0.00
23/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1591	2	2	2	0.00
23/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1528	2	2	2	0.00
23/05/2018	R213 On 01-November-18			Bond Future	9.11	85.5851	85.8394	85.5851	0.00
23/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1194	1	1	1	0.00
23/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1172	1	1	1	0.00
23/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1150	1	1	1	0.00
23/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4259	4	4	4	0.00
23/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4305	4	4	4	0.00
23/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4213	4	4	4	0.00
23/05/2018	R213 On 07-February-19			Bond Future	9.18	87.2455	87.5036	87.2455	0.00
23/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1833	2	2	2	0.00
23/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1857	2	2	2	0.00
23/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1882	2	2	2	0.00
23/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5072	5	5	5	0.00
23/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5029	5	5	5	0.00
23/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5114	5	5	5	0.00
23/05/2018	R214 On 02-August-18			Bond Future	9.42	75.4623	75.6968	75.4623	30,055.00
23/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	477	0	0	0	0.00
23/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	511	0	1	0	0.00
23/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	494	0	0	0	0.00
23/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4037	4	4	4	0.00
23/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3976	4	4	4	0.00
23/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4098	4	4	4	0.00
23/05/2018	R214 On 01-November-18			Bond Future	9.48	73.5214	73.7599	73.5214	0.00
23/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1294	1	1	1	0.00
23/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1318	1	1	1	0.00
23/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1343	1	1	1	0.00
23/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4887	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
23/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4993	5	5	5	0.00
23/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4940	5	5	5	0.00
23/05/2018	R214 On 07-February-19			Bond Future	9.54	74.9477	75.1898	74.9477	0.00
23/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2107	2	2	2	0.00
23/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2135	2	2	2	0.00
23/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2079	2	2	2	0.00
23/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5827	6	6	6	0.00
23/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5778	6	6	6	0.00
23/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5729	6	6	6	0.00
23/05/2018	R248 On 02-August-18			Bond Future	9.45	96.6020	96.9033	96.6020	105,120.00
23/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	705	1	1	1	0.00
23/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	682	1	1	1	0.00
23/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	660	1	1	1	0.00
23/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5202	5	5	5	0.00
23/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5280	6	5	6	0.00
23/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5124	5	5	5	0.00
23/05/2018	R248 On 01-November-18			Bond Future	9.50	93.8999	94.2064	93.8999	0.00
23/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1738	2	2	2	0.00
23/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1802	2	2	2	0.00
23/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1770	2	2	2	0.00
23/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6393	7	6	7	0.00
23/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6325	7	6	7	0.00
23/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6461	7	6	7	0.00
23/05/2018	R248 On 07-February-19			Bond Future	9.56	95.7215	96.0327	95.7215	0.00
23/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2749	3	3	3	0.00
23/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2713	3	3	3	0.00
23/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2785	3	3	3	0.00
23/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7473	8	7	8	0.00
23/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7599	8	8	8	0.00
23/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7536	8	8	8	0.00