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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/06/2018 TO: 21/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	2025 On 02-August-18			Bond Future	131.71	131.7061	131.7062	131.7061	864.00
21/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	4954	5	5	5	0.00
21/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	4964	5	5	5	0.00
21/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	4944	5	5	5	0.00
21/06/2018	2025 On 01-November-18			Bond Future	134.09	134.0855	134.0863	134.0855	0.00
21/06/2018	2025 On 07-February-19			Bond Future	135.30	135.2992	135.3002	135.2992	0.00
21/06/2018	2029 On 02-August-18			Bond Future	100.55	100.5465	100.5470	100.5465	1,370.00
21/06/2018	2029 On 01-November-18			Bond Future	101.31	101.3134	101.3144	101.3134	0.00
21/06/2018	2029 On 07-February-19			Bond Future	103.30	103.2984	103.2997	103.2984	0.00
21/06/2018	2030 On 02-August-18			Bond Future	9.36	90.1386	90.6700	90.1386	49,926.00
21/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1694	1	2	1	0.00
21/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	48	0	0	0	7,850.00
21/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	310	0	0	0	7,850.00
21/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1848	2	2	2	0.00
21/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1732	1	2	1	0.00
21/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1656	1	2	1	0.00
21/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	977	1	1	1	7,850.00
21/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1053	1	1	1	0.00
21/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1107	1	1	1	0.00
21/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3329	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1080	1	1	1	0.00
21/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5836	6	6	6	0.00
21/06/2018	2030 On 01-November-18			Bond Future	9.44	91.7478	92.2892	91.7478	0.00
21/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	447	0	0	0	0.00
21/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	468	0	0	0	0.00
21/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	458	0	0	0	0.00
21/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6080	7	6	7	0.00
21/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6139	7	6	7	0.00
21/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6021	6	6	6	0.00
21/06/2018	2030 On 07-February-19			Bond Future	9.52	89.5178	90.0699	89.5178	0.00
21/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1004	1	1	1	0.00
21/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1018	1	1	1	0.00
21/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1033	1	1	1	0.00
21/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6745	7	7	7	0.00
21/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6798	7	7	7	0.00
21/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6852	7	7	7	0.00
21/06/2018	2032 On 02-August-18			Bond Future	9.54	92.5584	93.1672	92.5584	34,986.00
21/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2048	2	2	2	0.00
21/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2006	2	2	2	0.00
21/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1963	2	2	2	0.00
21/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1088	1	1	1	0.00
21/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1115	1	1	1	0.00
21/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1062	1	1	1	0.00
21/06/2018	2032 On 01-November-18			Bond Future	9.61	90.0560	90.6760	90.0560	0.00
21/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	487	0	0	0	0.00
21/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	500	0	1	0	0.00
21/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	473	0	0	0	0.00
21/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6721	7	7	7	0.00
21/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6659	7	7	7	0.00
21/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6597	7	7	7	0.00
21/06/2018	2032 On 07-February-19			Bond Future	9.70	91.8024	92.4347	91.8024	0.00
21/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1228	1	1	1	0.00
21/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1212	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
21/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1195	1	1	1	0.00
21/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7513	8	8	8	0.00
21/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7571	8	8	8	0.00
21/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7455	8	7	8	0.00
21/06/2018	2033 On 02-August-18			Bond Future	103.52	103.7754	103.5172	103.7754	9,461.00
21/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6413	6	6	6	0.00
21/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6423	6	6	6	0.00
21/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6403	6	6	6	0.00
21/06/2018	2033 On 01-November-18			Bond Future	104.27	104.5291	104.2668	104.5291	0.00
21/06/2018	2033 On 07-February-19			Bond Future	106.31	106.5773	106.3099	106.5773	0.00
21/06/2018	2037 On 02-August-18			Bond Future	9.68	89.3890	90.1094	89.3890	56,155.00
21/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2929	2	3	2	0.00
21/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2982	3	3	3	0.00
21/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	3037	3	3	3	0.00
21/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	783	1	1	1	0.00
21/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	826	1	1	1	0.00
21/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	804	1	1	1	0.00
21/06/2018	2037 On 01-November-18			Bond Future	9.74	90.9848	91.7185	90.9848	0.00
21/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	695	1	1	1	0.00
21/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	732	1	1	1	0.00
21/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	714	1	1	1	0.00
21/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6624	7	7	7	0.00
21/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6558	7	7	7	0.00
21/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6692	7	7	7	0.00
21/06/2018	2037 On 07-February-19			Bond Future	9.82	88.4893	89.2375	88.4893	0.00
21/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1597	1	2	1	0.00
21/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1621	1	2	1	0.00
21/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1646	1	2	1	0.00
21/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7677	8	8	8	0.00

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21/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7797	8	8	8	0.00
21/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7737	8	8	8	0.00
21/06/2018	2038 On 02-August-18			Bond Future	123.74	124.0319	123.7440	124.0319	9,115.00
21/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10786	10	11	10	0.00
21/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10796	11	11	11	0.00
21/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10806	11	11	11	0.00
21/06/2018	2038 On 01-November-18			Bond Future	125.98	126.2725	125.9801	126.2725	0.00
21/06/2018	2038 On 07-February-19			Bond Future	126.86	127.1565	126.8585	127.1565	0.00
21/06/2018	2040 On 02-August-18			Bond Future	9.74	92.7169	93.5329	92.7169	25,272.00
21/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3353	3	3	3	0.00
21/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3295	3	3	3	0.00
21/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3236	3	3	3	0.00
21/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	833	1	1	1	0.00
21/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	856	1	1	1	0.00
21/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	811	1	1	1	0.00
21/06/2018	2040 On 01-November-18			Bond Future	9.81	94.3721	95.2031	94.3721	0.00
21/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	1033	1	1	1	3,540.00
21/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	766	1	1	1	0.00
21/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3137	3	3	3	3,540.00
21/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	786	1	1	1	0.00
21/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	807	1	1	1	2,950.00
21/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	163	0	0	0	2,950.00
21/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	746	1	1	1	0.00
21/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7260	8	7	8	0.00
21/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12211	13	12	13	0.00
21/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7043	8	7	8	0.00
21/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7115	8	7	8	0.00
21/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7187	8	7	8	0.00
21/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3211	4	3	4	0.00

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21/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6349	7	6	7	0.00
21/06/2018	2040 On 07-February-19			Bond Future	9.88	91.6918	92.5391	91.6918	0.00
21/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1672	1	2	1	0.00
21/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1717	1	2	1	0.00
21/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1694	1	2	1	0.00
21/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8334	9	8	9	0.00
21/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8404	9	8	9	0.00
21/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8265	9	8	9	0.00
21/06/2018	2044 On 02-August-18			Bond Future	9.77	89.7585	90.6284	89.7585	36,114.00
21/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3232	3	3	3	0.00
21/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3349	3	3	3	0.00
21/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3290	3	3	3	0.00
21/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	870	1	1	1	0.00
21/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	847	1	1	1	0.00
21/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	894	1	1	1	0.00
21/06/2018	2044 On 01-November-18			Bond Future	9.84	91.3608	92.2468	91.3608	0.00
21/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	810	1	1	1	0.00
21/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	831	1	1	1	0.00
21/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	853	1	1	1	0.00
21/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7166	8	7	8	0.00
21/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7092	8	7	8	0.00
21/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7240	8	7	8	0.00
21/06/2018	2044 On 07-February-19			Bond Future	9.91	88.7475	89.6507	88.7475	0.00
21/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1777	2	2	2	0.00
21/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1801	2	2	2	0.00
21/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1753	2	2	2	0.00
21/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8389	9	8	9	0.00
21/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8318	9	8	9	0.00
21/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8248	9	8	9	0.00
21/06/2018	2046 On 02-August-18			Bond Future	116.48	116.9254	116.4776	116.9254	11,876.00
21/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	12292	12	12	12	0.00
21/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	12312	12	12	12	0.00
21/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	12302	12	12	12	0.00
21/06/2018	2046 On 01-November-18			Bond Future	116.93	117.3887	116.9332	117.3887	0.00
21/06/2018	2046 On 07-February-19			Bond Future	119.22	119.6885	119.2244	119.6885	0.00
21/06/2018	2050 On 02-August-18			Bond Future	121.87	121.8721	121.8733	121.8721	9,701.00
21/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
21/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15667	16	16	16	0.00
21/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15647	16	16	16	0.00
21/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15657	16	16	16	0.00
21/06/2018	2050 On 01-November-18			Bond Future	124.08	124.0737	124.0758	124.0737	0.00
21/06/2018	2050 On 07-February-19			Bond Future	124.74	124.7335	124.7353	124.7335	0.00
21/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	AL37 On 02-August-18			Index Future	582.18	580.5050	582.1780	580.5050	0.00
21/06/2018	AL37 On 01-November-18			Index Future	592.58	590.8690	592.5750	590.8690	0.00
21/06/2018	AL37 On 07-February-19			Index Future	604.07	602.3310	604.0710	602.3310	0.00
21/06/2018	AL7T On 02-August-18			Index Future	672.84	669.5580	672.8420	669.5580	0.00
21/06/2018	AL7T On 01-November-18			Index Future	684.86	681.5120	684.8590	681.5120	0.00
21/06/2018	AL7T On 07-February-19			Index Future	698.15	694.7330	698.1450	694.7330	0.00
21/06/2018	ALBI On 02-August-18			Index Future	611.83	607.8570	611.8300	607.8570	859.00
21/06/2018	ALBI On 01-November-18			Index Future	622.76	618.7100	622.7570	618.7100	0.00
21/06/2018	ALBI On 07-February-19			Index Future	634.84	630.7120	634.8380	630.7120	0.00
21/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/06/2018	EL28 On 02-August-18			Bond Future	129.02	128.9089	129.0218	128.9089	0.00
21/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
21/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
21/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
21/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5918	6	6	6	0.00
21/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5928	6	6	6	0.00
21/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5908	6	6	6	0.00
21/06/2018	ES33 On 02-August-18			Bond Future	10.95	77.1687	77.7134	77.1687	9,466.00
21/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1097	1	1	1	0.00
21/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1155	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
21/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1212	1	1	1	0.00
21/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
21/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
21/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
21/06/2018	ES33 On 01-November-18			Bond Future	11.07	74.7581	75.3130	74.7581	0.00
21/06/2018	ES33 On 07-February-19			Bond Future	11.20	76.2080	76.7737	76.2080	0.00
21/06/2018	ES42 On 02-August-18			Bond Future	11.14	79.8085	80.4958	79.8085	7,957.00
21/06/2018	ES42 On 01-November-18			Bond Future	11.25	76.9733	77.6734	76.9733	0.00
21/06/2018	ES42 On 07-February-19			Bond Future	11.38	78.4659	79.1797	78.4659	0.00
21/06/2018	GOVI On 02-August-18			GOVI	606.93	602.7650	606.9270	602.7650	475.00
21/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	12170	0	1	0	0.00
21/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	12070	0	1	0	0.00
21/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	12270	0	1	0	0.00
21/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	3	0	3	0.00
21/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	3	0	3	0.00
21/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	3	0	3	0.00
21/06/2018	GOVI On 01-November-18			GOVI	617.77	613.5270	617.7670	613.5270	0.00
21/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	357230	40	36	40	0.00
21/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	357430	40	36	40	0.00
21/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	357330	40	36	40	0.00
21/06/2018	GOVI On 07-February-19			GOVI	629.75	625.4290	629.7510	625.4290	0.00
21/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	367590	41	37	41	0.00
21/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	367690	41	37	41	0.00
21/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	367790	41	37	41	0.00
21/06/2018	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
21/06/2018	IGOV On 02-August-18			Index Future	252.34	252.5760	252.3390	252.5760	852.00
21/06/2018	IGOV On 01-November-18			Index Future	256.90	257.1390	256.9000	257.1390	234.00
21/06/2018	IGOV On 07-February-19			Index Future	261.93	262.1780	261.9340	262.1780	0.00
21/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
21/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
21/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
21/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	101.2600	99.5900	101.2600	0.00
21/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
21/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.94	98.2200	99.9400	98.2200	0.00
21/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
21/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9000	98.9100	98.9000	0.00
21/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
21/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7800	99.7700	99.7800	0.00
21/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.94	103.6800	101.9400	103.6800	0.00
21/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.95	104.7100	102.9500	104.7100	0.00
21/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	100.7800	99.0600	100.7800	0.00
21/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.72	106.1600	102.7200	106.1600	0.00
21/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.81	98.0700	99.8100	98.0700	0.00
21/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.71	96.6600	96.7100	96.6600	0.00
21/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.98	97.7200	95.9800	97.7200	0.00
21/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.22	96.9400	95.2200	96.9400	0.00
21/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.43	95.3800	95.4300	95.3800	0.00
21/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.65	97.7400	97.6500	97.7400	51.00
21/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.81	99.6200	97.8100	99.6200	0.00
21/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.04	99.2400	99.0400	99.2400	0.00
21/06/2018	IS05 On 20-September-22			Interest Rate Swap	102.98	108.4500	102.9800	108.4500	0.00
21/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.26	109.8100	104.2600	109.8100	0.00
21/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.72	99.6300	97.7200	99.6300	0.00
21/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.76	109.3100	103.7600	109.3100	0.00
21/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.32	97.7900	99.3200	97.7900	0.00
21/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.28	96.3800	96.2800	96.3800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.31	96.4600	93.3100	96.4600	0.00
21/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.08	88.4000	92.0800	88.4000	0.00
21/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.25	90.0800	94.2500	90.0800	0.00
21/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.02	96.9900	98.0200	96.9900	0.00
21/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.61	93.3100	96.6100	93.3100	0.00
21/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.68	96.6600	98.6800	96.6600	0.00
21/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.09	107.9000	104.0900	107.9000	0.00
21/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.45	108.2800	104.4500	108.2800	0.00
21/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.04	98.6500	98.0400	98.6500	0.00
21/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.16	109.0200	105.1600	109.0200	0.00
21/06/2018	IS10 On 19-September-28			Interest Rate Swap	98.80	95.2600	98.8000	95.2600	0.00
21/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
21/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
21/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
21/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
21/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
21/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
21/06/2018	R023 On 02-August-18			Bond Future	8.30	101.0353	101.3225	101.0353	41,435.00
21/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7405	7	7	7	0.00
21/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7439	7	7	7	0.00
21/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7372	7	7	7	0.00
21/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R023 On 01-November-18			Bond Future	8.37	98.9131	99.2060	98.9131	0.00
21/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7444	7	7	7	0.00
21/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7412	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
21/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7381	7	7	7	0.00
21/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	13	0	0	0	0.00
21/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	13	0	0	0	0.00
21/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	12	0	0	0	0.00
21/06/2018	R023 On 07-February-19			Bond Future	8.46	100.8316	101.1303	100.8316	0.00
21/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6856	7	7	7	0.00
21/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6912	7	7	7	0.00
21/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6884	7	7	7	0.00
21/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	158	0	0	0	0.00
21/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	156	0	0	0	0.00
21/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	160	0	0	0	0.00
21/06/2018	R035 On 02-August-18			Bond Future	9.62	97.0044	97.7210	97.0044	69,074.00
21/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	951	1	1	1	0.00
21/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	981	1	1	1	0.00
21/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	1011	1	1	1	0.00
21/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2500	3	3	3	0.00
21/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2451	3	2	3	0.00
21/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2550	3	3	3	0.00
21/06/2018	R035 On 01-November-18			Bond Future	9.69	94.2403	94.9703	94.2403	0.00
21/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	654	1	1	1	0.00
21/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	640	1	1	1	0.00
21/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	626	1	1	1	0.00
21/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6822	7	7	7	0.00
21/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6893	8	7	8	0.00
21/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6752	7	7	7	0.00
21/06/2018	R035 On 07-February-19			Bond Future	9.78	96.0682	96.8124	96.0682	0.00
21/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1459	1	1	1	0.00
21/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1499	1	1	1	0.00
21/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1479	1	1	1	0.00
21/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7904	8	8	8	0.00
21/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7841	8	8	8	0.00
21/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7968	9	8	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
21/06/2018	R186 On 02-August-18			Bond Future	8.95	109.7963	110.3011	109.7963	112,220.00
21/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	250	0	0	0	0.00
21/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	221	0	0	0	0.00
21/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	81	0	0	0	3,020.00
21/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	230	0	0	0	0.00
21/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	650	1	1	1	5,000.00
21/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	212	0	0	0	0.00
21/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	1	0	0	0	3,020.00
21/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3302	4	3	4	0.00
21/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1911	2	2	2	0.00
21/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4520	5	5	5	0.00
21/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9434	10	9	10	0.00
21/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3193	4	3	4	0.00
21/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3247	4	3	4	0.00
21/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3085	4	3	4	0.00
21/06/2018	R186 On 01-November-18			Bond Future	9.03	111.7567	112.2711	111.7567	0.00
21/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	758	1	1	1	5,000.00
21/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	881	1	1	1	0.00
21/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2500	2	3	2	0.00
21/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	230	0	0	0	5,000.00
21/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	900	1	1	1	0.00
21/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	862	1	1	1	0.00
21/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3969	4	4	4	0.00
21/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1847	2	2	2	5,000.00
21/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6882	7	7	7	0.00
21/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3883	4	4	4	0.00
21/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3926	4	4	4	0.00
21/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4238	5	4	5	0.00
21/06/2018	R186 On 07-February-19			Bond Future	9.12	108.6191	109.1435	108.6191	0.00
21/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	758	1	1	1	0.00
21/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	770	1	1	1	0.00
21/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	782	1	1	1	0.00
21/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6150	7	6	7	0.00
21/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6250	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6200	7	6	7	0.00
21/06/2018	R197 On 02-August-18			Bond Future	298.49	299.1355	298.4941	299.1355	2,388.00
21/06/2018	R197 On 01-November-18			Bond Future	303.89	304.5395	303.8883	304.5395	0.00
21/06/2018	R197 On 07-February-19			Bond Future	302.49	303.1501	302.4864	303.1501	0.00
21/06/2018	R202 On 02-August-18			Bond Future	236.03	236.0266	236.0274	236.0266	22,040.00
21/06/2018	R202 On 01-November-18			Bond Future	240.29	240.2906	240.2928	240.2906	0.00
21/06/2018	R202 On 07-February-19			Bond Future	241.09	241.0915	241.0940	241.0915	0.00
21/06/2018	R204 On 02-August-18			Bond Future	6.58	101.5125	101.5130	101.5125	10,270.00
21/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	880	1	1	1	0.00
21/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	884	1	1	1	0.00
21/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	877	1	1	1	0.00
21/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R207 On 02-August-18			Bond Future	7.62	99.8520	99.9471	99.8520	21,368.00
21/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	7	0	0	0	0.00
21/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	7	0	0	0	0.00
21/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	7	0	0	0	0.00
21/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1045	1	1	1	0.00
21/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1018	1	1	1	0.00
21/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1031	1	1	1	0.00
21/06/2018	R207 On 01-November-18			Bond Future	7.70	101.6347	101.7320	101.6347	0.00
21/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	17	0	0	0	0.00
21/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	16	0	0	0	0.00
21/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	18	0	0	0	0.00
21/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1090	1	1	1	0.00
21/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1080	1	1	1	0.00
21/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1069	1	1	1	0.00
21/06/2018	R207 On 07-February-19			Bond Future	7.81	99.9610	100.0603	99.9610	0.00
21/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	9	0	0	0	0.00
21/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	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
21/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	0	0	0.00
21/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1145	1	1	1	0.00
21/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1154	1	1	1	0.00
21/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1136	1	1	1	0.00
21/06/2018	R208 On 02-August-18			Bond Future	7.91	99.4803	99.6510	99.4803	30,836.00
21/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	20	0	0	0	0.00
21/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	18	0	0	0	0.00
21/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	19	0	0	0	0.00
21/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1832	2	2	2	0.00
21/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1810	2	2	2	0.00
21/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1855	2	2	2	0.00
21/06/2018	R208 On 01-November-18			Bond Future	7.98	97.8569	98.0312	97.8569	0.00
21/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	58	0	0	0	0.00
21/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	60	0	0	0	0.00
21/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	56	0	0	0	0.00
21/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1903	2	2	2	0.00
21/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1942	2	2	2	0.00
21/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1922	2	2	2	0.00
21/06/2018	R208 On 07-February-19			Bond Future	8.08	99.7548	99.9326	99.7548	0.00
21/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	101	0	0	0	0.00
21/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	98	0	0	0	0.00
21/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	96	0	0	0	0.00
21/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2018	2	2	2	0.00
21/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2053	2	2	2	0.00
21/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2035	2	2	2	0.00
21/06/2018	R209 On 02-August-18			Bond Future	9.60	73.3646	73.9685	73.3646	118,213.00
21/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4160	4	4	4	0.00
21/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	147	0	0	0	5,000.00
21/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	894	1	1	1	0.00
21/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7594	7	8	7	0.00
21/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	80	0	0	0	0.00
21/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5074	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
21/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	425	0	0	0	0.00
21/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1622	1	2	1	435.00
21/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	12	0	0	0	500.00
21/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	10	0	0	0	5,000.00
21/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5128	5	5	5	0.00
21/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5183	5	5	5	0.00
21/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	164	0	0	0	0.00
21/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	174	0	0	0	0.00
21/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1220	2	1	2	0.00
21/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8161	9	8	9	0.00
21/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4561	5	5	5	0.00
21/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	169	0	0	0	0.00
21/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5441	6	5	6	500.00
21/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7931	9	8	9	0.00
21/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3066	4	3	4	500.00
21/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	40	0	0	0	435.00
21/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2024	2	2	2	5,000.00
21/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	283	0	0	0	435.00
21/06/2018	R209 On 01-November-18			Bond Future	9.66	71.5267	72.1418	71.5267	0.00
21/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71254	71	71	71	0.00
21/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	571	0	1	0	2,000.00
21/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71254	71	71	71	0.00
21/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3618	3	4	3	0.00
21/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2389	2	2	2	2,000.00
21/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3740	3	4	3	0.00
21/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71254	71	71	71	0.00
21/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1465	1	1	1	0.00
21/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3658	3	4	3	0.00
21/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3498	3	3	3	0.00
21/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6311	6	6	6	0.00
21/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	731	1	1	1	0.00
21/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1722	2	2	2	0.00
21/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1587	2	2	2	5,850.00
21/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1653	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
21/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2539	3	3	3	0.00
21/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1631	2	2	2	2,000.00
21/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3622	4	4	4	0.00
21/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5896	6	6	6	0.00
21/06/2018	R209 On 07-February-19			Bond Future	9.73	72.9139	73.5410	72.9139	0.00
21/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1300	1	1	1	0.00
21/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1317	1	1	1	0.00
21/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1282	1	1	1	0.00
21/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6612	7	7	7	0.00
21/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6558	7	7	7	0.00
21/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6504	7	7	7	0.00
21/06/2018	R210 On 02-August-18			Bond Future	187.65	187.4937	187.6535	187.4937	2,179.00
21/06/2018	R210 On 01-November-18			Bond Future	188.54	188.3808	188.5446	188.3808	0.00
21/06/2018	R210 On 07-February-19			Bond Future	192.24	192.0717	192.2389	192.0717	0.00
21/06/2018	R212 On 02-August-18			Bond Future	153.47	153.4971	153.4701	153.4971	4,777.00
21/06/2018	R212 On 01-November-18			Bond Future	156.24	156.2700	156.2434	156.2700	0.00
21/06/2018	R212 On 07-February-19			Bond Future	157.15	157.1781	157.1512	157.1781	0.00
21/06/2018	R213 On 02-August-18			Bond Future	9.43	84.8001	85.3522	84.8001	33,527.00
21/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	421	0	0	0	0.00
21/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	406	0	0	0	0.00
21/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	390	0	0	0	0.00
21/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2819	3	3	3	0.00
21/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2870	3	3	3	0.00
21/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2768	3	3	3	0.00
21/06/2018	R213 On 01-November-18			Bond Future	9.50	82.7680	83.3304	82.7680	0.00
21/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	468	0	0	0	0.00
21/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	458	0	0	0	0.00
21/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	447	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
21/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6053	7	6	7	0.00
21/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6112	7	6	7	0.00
21/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5995	6	6	6	0.00
21/06/2018	R213 On 07-February-19			Bond Future	9.59	84.3733	84.9467	84.3733	0.00
21/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	970	1	1	1	0.00
21/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	984	1	1	1	0.00
21/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	999	1	1	1	0.00
21/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6755	7	7	7	0.00
21/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6702	7	7	7	0.00
21/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6809	7	7	7	0.00
21/06/2018	R214 On 02-August-18			Bond Future	9.73	72.8238	73.5223	72.8238	32,501.00
21/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	76	0	0	0	0.00
21/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	84	0	0	0	0.00
21/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	80	0	0	0	0.00
21/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5797	6	6	6	0.00
21/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5724	6	6	6	0.00
21/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5872	7	6	7	0.00
21/06/2018	R214 On 01-November-18			Bond Future	9.79	70.8311	71.5425	70.8311	0.00
21/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	540	0	1	0	0.00
21/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	552	0	1	0	0.00
21/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	564	0	1	0	0.00
21/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6326	7	6	7	0.00
21/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6456	7	6	7	0.00
21/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6391	7	6	7	0.00
21/06/2018	R214 On 07-February-19			Bond Future	9.86	72.2050	72.9301	72.2050	0.00
21/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1331	1	1	1	0.00
21/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1349	1	1	1	0.00
21/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1313	1	1	1	0.00
21/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7320	8	7	8	0.00
21/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7262	8	7	8	0.00
21/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7203	8	7	8	0.00
21/06/2018	R248 On 02-August-18			Bond Future	9.76	93.1807	94.0727	93.1807	103,114.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	90	0	0	0	0.00
21/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	85	0	0	0	0.00
21/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	81	0	0	0	0.00
21/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7435	8	7	8	0.00
21/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7532	8	8	8	0.00
21/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7339	8	7	8	0.00
21/06/2018	R248 On 01-November-18			Bond Future	9.82	90.4117	91.3201	90.4117	0.00
21/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	623	0	1	0	0.00
21/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	659	1	1	1	0.00
21/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	641	1	1	1	0.00
21/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8150	9	8	9	0.00
21/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8068	9	8	9	0.00
21/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8232	9	8	9	0.00
21/06/2018	R248 On 07-February-19			Bond Future	9.90	92.1652	93.0913	92.1652	0.00
21/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1568	1	2	1	0.00
21/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1546	1	2	1	0.00
21/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1590	1	2	1	0.00
21/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9220	10	9	10	0.00
21/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9374	10	9	10	0.00
21/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9296	10	9	10	0.00