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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	2025 On 02-August-18			Bond Future	134.52	135.0946	134.5200	135.0946	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2140	2	2140	2	0.00
17/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2150	2	2150	2	0.00
17/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2130	2	2130	2	0.00
17/05/2018	2025 On 01-November-18			Bond Future	136.95	137.5406	136.9545	137.5406	0.00
17/05/2018	2025 On 07-February-19			Bond Future	138.23	138.8244	138.2274	138.8244	0.00
17/05/2018	2029 On 02-August-18			Bond Future	103.26	103.2435	103.2555	103.2435	1,370.00
17/05/2018	2029 On 01-November-18			Bond Future	104.07	104.0633	104.0746	104.0633	0.00
17/05/2018	2029 On 07-February-19			Bond Future	106.12	106.1040	106.1161	106.1040	0.00
17/05/2018	2030 On 02-August-18			Bond Future	8.98	93.5107	8.9770	93.5107	40,623.00
17/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3796	4	3796	4	0.00
17/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	482	1	482	1	7,850.00
17/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1450	2	1450	2	7,850.00
17/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4000	4	4000	4	0.00
17/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3847	4	3847	4	0.00
17/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3746	4	3746	4	0.00
17/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	562	1	562	1	7,850.00
17/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	602	1	602	1	0.00
17/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	629	1	629	1	0.00
17/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1903	2	1903	2	0.00
17/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	615	1	615	1	0.00
17/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3703	4	3703	4	0.00
17/05/2018	2030 On 01-November-18			Bond Future	9.03	95.1879	9.0335	95.1879	0.00
17/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1239	1	1239	1	0.00
17/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1286	1	1286	1	0.00
17/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1262	1	1262	1	0.00
17/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4266	4	4266	4	0.00
17/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4312	4	4312	4	0.00
17/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4220	4	4220	4	0.00
17/05/2018	2030 On 07-February-19			Bond Future	9.10	93.0249	9.0980	93.0249	0.00
17/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1901	2	1901	2	0.00
17/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1926	2	1926	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
17/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1952	2	1952	2	0.00
17/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4994	5	4994	5	0.00
17/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5037	5	5037	5	0.00
17/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5079	5	5079	5	0.00
17/05/2018	2032 On 02-August-18			Bond Future	9.15	96.2531	9.1497	96.2531	31,906.00
17/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4397	5	4397	5	0.00
17/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4342	5	4342	5	0.00
17/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4287	5	4287	5	0.00
17/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	636	1	636	1	0.00
17/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	650	1	650	1	0.00
17/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	622	1	622	1	0.00
17/05/2018	2032 On 01-November-18			Bond Future	9.21	93.8247	9.2099	93.8247	0.00
17/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1392	2	1392	2	0.00
17/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1417	2	1417	2	0.00
17/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1367	1	1367	1	0.00
17/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4770	5	4770	5	0.00
17/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4719	5	4719	5	0.00
17/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4669	4	4669	4	0.00
17/05/2018	2032 On 07-February-19			Bond Future	9.28	95.6445	9.2773	95.6445	0.00
17/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2193	2	2193	2	0.00
17/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2165	2	2165	2	0.00
17/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2137	2	2137	2	0.00
17/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5566	5	5566	5	0.00
17/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5612	5	5612	5	0.00
17/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5520	5	5520	5	0.00
17/05/2018	2033 On 02-August-18			Bond Future	106.81	106.9295	106.8072	106.9295	6,151.00
17/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3123	3	3123	3	0.00
17/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3133	3	3133	3	0.00
17/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3113	3	3113	3	0.00
17/05/2018	2033 On 01-November-18			Bond Future	107.62	107.7446	107.6191	107.7446	0.00
17/05/2018	2033 On 07-February-19			Bond Future	109.73	109.8576	109.7301	109.8576	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
17/05/2018	2037 On 02-August-18			Bond Future	9.37	92.9407	9.3720	92.9407	54,895.00
17/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5218	6	5218	6	0.00
17/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5279	6	5279	6	0.00
17/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5341	6	5341	6	0.00
17/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	630	1	630	1	0.00
17/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	658	1	658	1	0.00
17/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	644	1	644	1	0.00
17/05/2018	2037 On 01-November-18			Bond Future	9.43	94.6077	9.4287	94.6077	0.00
17/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1746	2	1746	2	0.00
17/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1806	2	1806	2	0.00
17/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1776	2	1776	2	0.00
17/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5180	5	5180	5	0.00
17/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	5125	5	5125	5	0.00
17/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5235	5	5235	5	0.00
17/05/2018	2037 On 07-February-19			Bond Future	9.49	92.1829	9.4928	92.1829	0.00
17/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2599	3	2599	3	0.00
17/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2631	3	2631	3	0.00
17/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2664	3	2664	3	0.00
17/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	6139	6	6139	6	0.00
17/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6243	6	6243	6	0.00
17/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6191	6	6191	6	0.00
17/05/2018	2038 On 02-August-18			Bond Future	128.19	128.9844	128.1909	128.9844	9,239.00
17/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6339	6	6339	6	0.00
17/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6349	6	6349	6	0.00
17/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6359	6	6359	6	0.00
17/05/2018	2038 On 01-November-18			Bond Future	130.51	131.3200	130.5108	131.3200	0.00
17/05/2018	2038 On 07-February-19			Bond Future	131.48	132.3050	131.4805	132.3050	0.00
17/05/2018	2040 On 02-August-18			Bond Future	9.45	96.4917	9.4520	96.4917	22,604.00
17/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5778	6	5778	6	0.00
17/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5712	6	5712	6	0.00
17/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5647	6	5647	6	0.00

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17/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	740	1	740	1	0.00
17/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	756	1	756	1	0.00
17/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	725	1	725	1	0.00
17/05/2018	2040 On 01-November-18			Bond Future	9.51	98.2224	9.5088	98.2224	0.00
17/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1884	2	1884	2	0.00
17/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1916	2	1916	2	0.00
17/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1948	2	1948	2	5,900.00
17/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	561	1	561	1	5,900.00
17/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1852	2	1852	2	0.00
17/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5805	6	5805	6	0.00
17/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	10048	10	10048	10	0.00
17/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5623	5	5623	5	0.00
17/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5744	5	5744	5	0.00
17/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5683	5	5683	5	0.00
17/05/2018	2040 On 07-February-19			Bond Future	9.57	95.6171	9.5728	95.6171	0.00
17/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2780	3	2780	3	0.00
17/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2850	3	2850	3	0.00
17/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2815	3	2815	3	0.00
17/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6843	7	6843	7	0.00
17/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6901	7	6901	7	0.00
17/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6787	7	6787	7	0.00
17/05/2018	2044 On 02-August-18			Bond Future	9.49	93.5061	9.4904	93.5061	30,285.00
17/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5601	6	5601	6	0.00
17/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5732	6	5732	6	0.00
17/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5666	6	5666	6	0.00
17/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	779	1	779	1	0.00
17/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	763	1	763	1	0.00
17/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	795	1	795	1	0.00
17/05/2018	2044 On 01-November-18			Bond Future	9.55	95.1833	9.5454	95.1833	0.00
17/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1958	2	1958	2	0.00
17/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1991	2	1991	2	0.00
17/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2024	2	2024	2	0.00
17/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5808	6	5808	6	0.00
17/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5746	6	5746	6	0.00

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17/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5870	6	5870	6	0.00
17/05/2018	2044 On 07-February-19			Bond Future	9.61	92.6442	9.6073	92.6442	0.00
17/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2959	3	2959	3	0.00
17/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2995	3	2995	3	0.00
17/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2923	3	2923	3	0.00
17/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6992	7	6992	7	0.00
17/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6934	7	6934	7	0.00
17/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6876	7	6876	7	0.00
17/05/2018	2046 On 02-August-18			Bond Future	122.32	123.2674	122.3196	123.2674	10,917.00
17/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	6450	6	6450	6	0.00
17/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	6470	6	6470	6	0.00
17/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	6460	6	6460	6	0.00
17/05/2018	2046 On 01-November-18			Bond Future	122.88	123.8502	122.8842	123.8502	0.00
17/05/2018	2046 On 07-February-19			Bond Future	125.29	126.2788	125.2944	126.2788	0.00
17/05/2018	2050 On 02-August-18			Bond Future	127.88	128.7087	127.8842	128.7087	9,775.00
17/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
17/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	9656	9	9656	9	0.00
17/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	9636	9	9636	9	0.00
17/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	9646	9	9646	9	0.00
17/05/2018	2050 On 01-November-18			Bond Future	130.20	131.0393	130.1986	131.0393	0.00
17/05/2018	2050 On 07-February-19			Bond Future	130.98	131.8373	130.9810	131.8373	0.00
17/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	AL37 On 02-August-18			Index Future	589.52	590.4150	589.5240	590.4150	0.00
17/05/2018	AL37 On 01-November-18			Index Future	600.09	601.0070	600.0910	601.0070	0.00
17/05/2018	AL37 On 07-February-19			Index Future	611.74	612.6690	611.7370	612.6690	0.00
17/05/2018	AL7T On 02-August-18			Index Future	688.39	690.1580	688.3860	690.1580	0.00
17/05/2018	AL7T On 01-November-18			Index Future	700.72	702.5390	700.7240	702.5390	0.00

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17/05/2018	AL7T On 07-February-19			Index Future	714.32	716.1710	714.3230	716.1710	0.00
17/05/2018	ALBI On 02-August-18			Index Future	626.32	628.3070	626.3230	628.3070	877.00
17/05/2018	ALBI On 01-November-18			Index Future	637.55	639.5780	637.5490	639.5780	0.00
17/05/2018	ALBI On 07-February-19			Index Future	649.92	651.9880	649.9220	651.9880	0.00
17/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	C442 On 25-April-42			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
17/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/05/2018	EL28 On 02-August-18			Bond Future	132.02	132.0034	132.0212	132.0034	0.00
17/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
17/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
17/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
17/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2919	3	2919	3	0.00
17/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2929	3	2929	3	0.00
17/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2909	3	2909	3	0.00
17/05/2018	ES33 On 02-August-18			Bond Future	10.67	79.6764	10.6663	79.6764	9,466.00
17/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2815	3	2815	3	0.00
17/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2873	3	2873	3	0.00
17/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2930	3	2930	3	0.00
17/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
17/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
17/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
17/05/2018	ES33 On 01-November-18			Bond Future	10.77	77.3172	10.7732	77.3172	0.00
17/05/2018	ES33 On 07-February-19			Bond Future	10.90	78.8168	10.8954	78.8168	0.00
17/05/2018	ES42 On 02-August-18			Bond Future	10.87	82.6806	10.8690	82.6806	7,957.00
17/05/2018	ES42 On 01-November-18			Bond Future	10.97	79.9038	10.9722	79.9038	0.00
17/05/2018	ES42 On 07-February-19			Bond Future	11.09	81.4533	11.0862	81.4533	0.00
17/05/2018	GOVI On 02-August-18			GOVI	622.43	624.4930	622.4330	624.4930	469.00
17/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	167230	19	167230	19	0.00
17/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	167130	19	167130	19	0.00
17/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	167330	19	167330	19	0.00
17/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 01-November-18			GOVI	633.59	635.6960	633.5890	635.6960	0.00
17/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	199010	18	199010	18	0.00
17/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	199210	18	199210	18	0.00
17/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	199110	18	199110	18	0.00
17/05/2018	GOVI On 07-February-19			GOVI	645.89	648.0310	645.8850	648.0310	0.00
17/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
17/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	206250	18	206250	18	0.00
17/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	206350	18	206350	18	0.00
17/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	206450	18	206450	18	0.00
17/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/05/2018	IGOV On 02-August-18			Index Future	259.23	260.0290	259.2320	260.0290	884.00
17/05/2018	IGOV On 01-November-18			Index Future	263.92	264.7380	263.9230	264.7380	241.00
17/05/2018	IGOV On 07-February-19			Index Future	269.10	269.9300	269.1010	269.9300	0.00
17/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
17/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0300	100.0400	100.0300	0.00
17/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.48	100.4700	100.4800	100.4700	0.00
17/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.47	99.4600	99.4700	99.4600	0.00
17/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.14	100.1200	100.1400	100.1200	0.00
17/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
17/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5000	98.5100	98.5000	0.00
17/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.86	98.8500	98.8600	98.8500	0.00
17/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.22	99.2000	99.2200	99.2000	0.00
17/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.59	99.5700	99.5900	99.5700	0.00
17/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.96	99.9300	99.9600	99.9300	0.00
17/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.88	100.8400	100.8800	100.8400	0.00
17/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.60	98.5500	98.6000	98.5500	0.00
17/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.44	100.3900	100.4400	100.3900	0.00
17/05/2018	IS05 On 17-December-20			Interest Rate Swap	95.99	95.9100	95.9900	95.9100	0.00
17/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.19	95.0900	95.1900	95.0900	0.00
17/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.36	94.2500	94.3600	94.2500	0.00
17/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.51	94.3900	94.5100	94.3900	0.00
17/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.70	96.5600	96.7000	96.5600	51.00
17/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.82	96.6700	96.8200	96.6700	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
17/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.00	97.8400	98.0000	97.8400	0.00
17/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.20	100.0300	100.2000	100.0300	0.00
17/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.46	101.2700	101.4600	101.2700	0.00
17/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.55	96.3500	96.5500	96.3500	0.00
17/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.87	100.6600	100.8700	100.6600	0.00
17/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.54	94.1700	94.5400	94.1700	0.00
17/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.52	91.1100	91.5200	91.1100	0.00
17/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.22	89.8100	90.2200	89.8100	0.00
17/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.35	91.9500	92.3500	91.9500	0.00
17/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.10	95.7300	96.1000	95.7300	0.00
17/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.62	94.2600	94.6200	94.2600	0.00
17/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.66	96.3200	96.6600	96.3200	0.00
17/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.37	100.0300	100.3700	100.0300	0.00
17/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.71	100.3500	100.7100	100.3500	0.00
17/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.92	95.5400	95.9200	95.5400	0.00
17/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.37	100.9900	101.3700	100.9900	0.00
17/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
17/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
17/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
17/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
17/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
17/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
17/05/2018	R023 On 02-August-18			Bond Future	7.94	102.8400	7.9352	102.8400	35,735.00
17/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8746	9	8746	9	0.00
17/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8779	9	8779	9	0.00
17/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8712	9	8712	9	0.00
17/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R023 On 01-November-18			Bond Future	7.98	100.7584	7.9839	100.7584	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
17/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8805	9	8805	9	0.00
17/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8773	9	8773	9	0.00
17/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8741	9	8741	9	0.00
17/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	2	0	2	0	0.00
17/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	2	0	2	0	0.00
17/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	2	0	2	0	0.00
17/05/2018	R023 On 07-February-19			Bond Future	8.04	102.7130	8.0439	102.7130	0.00
17/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8124	8	8124	8	0.00
17/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8183	8	8183	8	0.00
17/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8154	8	8154	8	0.00
17/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	30	0	30	0	0.00
17/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	29	0	29	0	0.00
17/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	31	0	31	0	0.00
17/05/2018	R035 On 02-August-18			Bond Future	9.28	100.7969	9.2837	100.7969	65,685.00
17/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2713	3	2713	3	0.00
17/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2763	3	2763	3	0.00
17/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2812	3	2812	3	0.00
17/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1579	1	1579	1	0.00
17/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1549	1	1549	1	0.00
17/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1610	2	1610	2	0.00
17/05/2018	R035 On 01-November-18			Bond Future	9.34	98.1088	9.3444	98.1088	0.00
17/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1755	2	1755	2	0.00
17/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1725	2	1725	2	0.00
17/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1696	2	1696	2	0.00
17/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	5150	5	5150	5	0.00
17/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5205	5	5205	5	0.00
17/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	5095	5	5095	5	0.00
17/05/2018	R035 On 07-February-19			Bond Future	9.41	100.0118	9.4136	100.0118	0.00
17/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2512	3	2512	3	0.00
17/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2576	3	2576	3	0.00
17/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2544	3	2544	3	0.00
17/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6158	6	6158	6	0.00
17/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	6107	6	6107	6	0.00
17/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6210	6	6210	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
17/05/2018	R186 On 02-August-18			Bond Future	8.55	113.1259	8.5476	113.1259	104,149.00
17/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1348	2	1348	2	0.00
17/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1257	1	1257	1	0.00
17/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	698	1	698	1	3,020.00
17/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1287	1	1287	1	0.00
17/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	25	0	25	0	3,020.00
17/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1227	1	1227	1	0.00
17/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1784	2	1784	2	0.00
17/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2604	2	2604	2	0.00
17/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6925	7	6925	7	0.00
17/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1716	2	1716	2	0.00
17/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1750	2	1750	2	0.00
17/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1651	2	1651	2	2,500.00
17/05/2018	R186 On 01-November-18			Bond Future	8.60	115.1552	8.6044	115.1552	0.00
17/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1824	2	1824	2	5,000.00
17/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2033	2	2033	2	0.00
17/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4347	5	4347	5	0.00
17/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	706	1	706	1	5,000.00
17/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2063	2	2063	2	0.00
17/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2002	2	2002	2	0.00
17/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2524	2	2524	2	0.00
17/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1108	1	1108	1	5,000.00
17/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4774	5	4774	5	0.00
17/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2461	2	2461	2	0.00
17/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2492	2	2492	2	0.00
17/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2719	3	2719	3	0.00
17/05/2018	R186 On 07-February-19			Bond Future	8.67	112.0836	8.6694	112.0836	0.00
17/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1670	2	1670	2	0.00
17/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1693	2	1693	2	0.00
17/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1716	2	1716	2	0.00
17/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4449	4	4449	4	0.00
17/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4526	4	4526	4	0.00
17/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4487	4	4487	4	0.00
17/05/2018	R197 On 02-August-18			Bond Future	304.43	304.7693	304.4310	304.7693	2,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2018	R197 On 01-November-18			Bond Future	309.94	310.2877	309.9406	310.2877	0.00
17/05/2018	R197 On 07-February-19			Bond Future	308.66	309.0158	308.6632	309.0158	0.00
17/05/2018	R202 On 02-August-18			Bond Future	241.78	242.6395	241.7822	242.6395	22,452.00
17/05/2018	R202 On 01-November-18			Bond Future	246.16	247.0331	246.1578	247.0331	0.00
17/05/2018	R202 On 07-February-19			Bond Future	247.08	247.9701	247.0787	247.9701	0.00
17/05/2018	R204 On 02-August-18			Bond Future	6.50	101.5626	6.4981	101.5626	10,121.00
17/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	909	1	909	1	0.00
17/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	912	1	912	1	0.00
17/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	905	1	905	1	0.00
17/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R207 On 02-August-18			Bond Future	7.37	100.3368	7.3657	100.3368	20,909.00
17/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	8	0	8	0	0.00
17/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	10	0	10	0	0.00
17/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	9	0	9	0	0.00
17/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	702	1	702	1	0.00
17/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	677	1	677	1	0.00
17/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	690	1	690	1	0.00
17/05/2018	R207 On 01-November-18			Bond Future	7.38	102.1366	7.3769	102.1366	0.00
17/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	32	0	32	0	0.00
17/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	31	0	31	0	0.00
17/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	34	0	34	0	0.00
17/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	748	1	748	1	0.00
17/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	738	1	738	1	0.00
17/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	729	1	729	1	0.00
17/05/2018	R207 On 07-February-19			Bond Future	7.40	100.4728	7.3964	100.4728	0.00
17/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	38	0	38	0	0.00
17/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	36	0	36	0	0.00
17/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	35	0	35	0	0.00
17/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	809	1	809	1	0.00
17/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	817	1	817	1	0.00
17/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	802	1	802	1	0.00
17/05/2018	R208 On 02-August-18			Bond Future	7.60	100.4613	7.6004	100.4613	29,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	46	0	46	0	0.00
17/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	40	0	40	0	0.00
17/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	43	0	43	0	0.00
17/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1147	1	1147	1	0.00
17/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1126	1	1126	1	0.00
17/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1168	1	1168	1	0.00
17/05/2018	R208 On 01-November-18			Bond Future	7.64	98.8637	7.6394	98.8637	0.00
17/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	142	0	142	0	0.00
17/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	146	0	146	0	0.00
17/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	137	0	137	0	0.00
17/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1260	1	1260	1	0.00
17/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1294	1	1294	1	0.00
17/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1277	1	1277	1	0.00
17/05/2018	R208 On 07-February-19			Bond Future	7.69	100.7814	7.6905	100.7814	0.00
17/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	208	0	208	0	0.00
17/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	203	0	203	0	0.00
17/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	198	0	198	0	0.00
17/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1383	1	1383	1	0.00
17/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1411	1	1411	1	0.00
17/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1397	1	1397	1	0.00
17/05/2018	R209 On 02-August-18			Bond Future	9.30	76.2984	9.2951	76.2984	75,995.00
17/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6179	6	6179	6	0.00
17/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	779	1	779	1	5,000.00
17/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2278	2	2278	2	0.00
17/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	524	1	524	1	0.00
17/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9642	10	9642	10	0.00
17/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3304	4	3304	4	435.00
17/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7112	7	7112	7	0.00
17/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1464	2	1464	2	0.00
17/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	140	0	140	0	500.00
17/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	122	0	122	0	5,000.00
17/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7167	7	7167	7	0.00
17/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7222	7	7222	7	0.00
17/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	153	0	153	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
17/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	162	0	162	0	0.00
17/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	851	1	851	1	0.00
17/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6222	6	6222	6	0.00
17/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	157	0	157	0	0.00
17/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	3142	3	3142	3	0.00
17/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	37	0	37	0	435.00
17/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3835	4	3835	4	500.00
17/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	6009	6	6009	6	0.00
17/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	2054	2	2054	2	500.00
17/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1357	1	1357	1	5,000.00
17/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	252	0	252	0	435.00
17/05/2018	R209 On 01-November-18			Bond Future	9.35	74.5192	9.3495	74.5192	0.00
17/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73346	74	73346	74	0.00
17/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5470	6	5470	6	0.00
17/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5329	6	5329	6	0.00
17/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73346	74	73346	74	0.00
17/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73346	74	73346	74	0.00
17/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2684	3	2684	3	0.00
17/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5190	5	5190	5	0.00
17/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8209	8	8209	8	0.00
17/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	537	0	537	0	0.00
17/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1322	1	1322	1	0.00
17/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1225	1	1225	1	5,850.00
17/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1272	1	1272	1	0.00
17/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2749	3	2749	3	0.00
17/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/05/2018	R209 On 07-February-19			Bond Future	9.41	75.9646	9.4100	75.9646	0.00
17/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2154	2	2154	2	0.00
17/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2182	2	2182	2	0.00
17/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2127	2	2127	2	0.00
17/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5323	5	5323	5	0.00
17/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5279	5	5279	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
17/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5235	5	5235	5	0.00
17/05/2018	R210 On 02-August-18			Bond Future	191.48	191.4573	191.4794	191.4573	2,159.00
17/05/2018	R210 On 01-November-18			Bond Future	192.44	192.4239	192.4446	192.4239	0.00
17/05/2018	R210 On 07-February-19			Bond Future	196.22	196.1973	196.2193	196.1973	0.00
17/05/2018	R212 On 02-August-18			Bond Future	155.60	155.5865	155.6030	155.5865	3,975.00
17/05/2018	R212 On 01-November-18			Bond Future	158.42	158.4036	158.4189	158.4036	0.00
17/05/2018	R212 On 07-February-19			Bond Future	159.37	159.3561	159.3725	159.3561	0.00
17/05/2018	R213 On 02-August-18			Bond Future	9.05	88.0918	9.0514	88.0918	29,226.00
17/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1728	2	1728	2	0.00
17/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1692	2	1692	2	0.00
17/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1657	2	1657	2	0.00
17/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1635	2	1635	2	0.00
17/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1666	2	1666	2	0.00
17/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1604	1	1604	1	0.00
17/05/2018	R213 On 01-November-18			Bond Future	9.11	86.1257	9.1097	86.1257	0.00
17/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1246	1	1246	1	0.00
17/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1224	1	1224	1	0.00
17/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1201	1	1201	1	0.00
17/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4299	4	4299	4	0.00
17/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4346	4	4346	4	0.00
17/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4254	4	4254	4	0.00
17/05/2018	R213 On 07-February-19			Bond Future	9.18	87.7963	9.1764	87.7963	0.00
17/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1881	2	1881	2	0.00
17/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1906	2	1906	2	0.00
17/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1931	2	1931	2	0.00
17/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5108	5	5108	5	0.00
17/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5066	5	5066	5	0.00
17/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5151	5	5151	5	0.00
17/05/2018	R214 On 02-August-18			Bond Future	9.44	75.8902	9.4398	75.8902	30,055.00
17/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	513	1	513	1	0.00
17/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	547	1	547	1	0.00
17/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	530	1	530	1	0.00
17/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4209	4	4209	4	0.00
17/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	4148	4	4148	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
17/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4270	4	4270	4	0.00
17/05/2018	R214 On 01-November-18			Bond Future	9.50	73.9585	9.4951	73.9585	0.00
17/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1292	1	1292	1	0.00
17/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1315	1	1315	1	0.00
17/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1340	1	1340	1	0.00
17/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	5022	5	5022	5	0.00
17/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	5129	5	5129	5	0.00
17/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	5075	5	5075	5	0.00
17/05/2018	R214 On 07-February-19			Bond Future	9.56	75.3932	9.5576	75.3932	0.00
17/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2120	2	2120	2	0.00
17/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2147	2	2147	2	0.00
17/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2092	2	2092	2	0.00
17/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5980	6	5980	6	0.00
17/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5930	6	5930	6	0.00
17/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5881	6	5881	6	0.00
17/05/2018	R248 On 02-August-18			Bond Future	9.46	97.1995	9.4600	97.1995	101,451.00
17/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	766	1	766	1	0.00
17/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	742	1	742	1	0.00
17/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	719	1	719	1	0.00
17/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5390	5	5390	5	0.00
17/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5468	5	5468	5	0.00
17/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5312	5	5312	5	0.00
17/05/2018	R248 On 01-November-18			Bond Future	9.52	94.5102	9.5156	94.5102	0.00
17/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1753	2	1753	2	0.00
17/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1816	2	1816	2	0.00
17/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1784	2	1784	2	0.00
17/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6536	6	6536	6	0.00
17/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6468	6	6468	6	0.00
17/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6605	6	6605	6	0.00
17/05/2018	R248 On 07-February-19			Bond Future	9.58	96.3435	9.5784	96.3435	0.00
17/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2746	3	2746	3	0.00
17/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2782	3	2782	3	0.00
17/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2710	3	2710	3	0.00
17/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7600	7	7600	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
17/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7727	8	7727	8	0.00
17/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7663	7	7663	7	0.00