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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
18/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	2025 On 02-August-18			Bond Future	134.12	134.5200	134.1159	134.5200	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
18/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2544	2	2544	2	0.00
18/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2554	2	2554	2	0.00
18/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2534	2	2534	2	0.00
18/05/2018	2025 On 01-November-18			Bond Future	136.54	136.9545	136.5437	136.9545	0.00
18/05/2018	2025 On 07-February-19			Bond Future	137.81	138.2274	137.8087	138.2274	0.00
18/05/2018	2029 On 02-August-18			Bond Future	102.27	103.2555	102.2738	103.2555	1,370.00
18/05/2018	2029 On 01-November-18			Bond Future	103.08	104.0746	103.0756	104.0746	0.00
18/05/2018	2029 On 07-February-19			Bond Future	105.10	106.1161	105.0976	106.1161	0.00
18/05/2018	2030 On 02-August-18			Bond Future	9.08	93.2368	9.0845	93.2368	40,623.00
18/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3248	4	3248	4	0.00
18/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	337	0	337	0	7,850.00
18/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1129	1	1129	1	7,850.00
18/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3440	4	3440	4	0.00
18/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3296	4	3296	4	0.00
18/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3201	4	3201	4	0.00
18/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	723	1	723	1	7,850.00
18/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	772	1	772	1	0.00
18/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	806	1	806	1	0.00
18/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	2303	2	2303	2	0.00
18/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	789	1	789	1	0.00
18/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	4280	4	4280	4	0.00
18/05/2018	2030 On 01-November-18			Bond Future	9.14	94.9077	9.1448	94.9077	0.00
18/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1012	1	1012	1	0.00
18/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1053	1	1053	1	0.00
18/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1033	1	1033	1	0.00
18/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4770	4	4770	4	0.00
18/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4819	4	4819	4	0.00
18/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4721	4	4721	4	0.00
18/05/2018	2030 On 07-February-19			Bond Future	9.21	92.7396	9.2137	92.7396	0.00
18/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1636	2	1636	2	0.00
18/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1659	2	1659	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
18/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1682	2	1682	2	0.00
18/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	5473	5	5473	5	0.00
18/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5517	5	5517	5	0.00
18/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5562	5	5562	5	0.00
18/05/2018	2032 On 02-August-18			Bond Future	9.26	95.9559	9.2570	95.9559	31,906.00
18/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	3790	4	3790	4	0.00
18/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	3738	4	3738	4	0.00
18/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	3686	4	3686	4	0.00
18/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	814	1	814	1	0.00
18/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	831	1	831	1	0.00
18/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	796	1	796	1	0.00
18/05/2018	2032 On 01-November-18			Bond Future	9.32	93.5207	9.3207	93.5207	0.00
18/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1142	1	1142	1	0.00
18/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1164	1	1164	1	0.00
18/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1120	1	1120	1	0.00
18/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	5319	5	5319	5	0.00
18/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	5265	5	5265	5	0.00
18/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	5211	5	5211	5	0.00
18/05/2018	2032 On 07-February-19			Bond Future	9.39	95.3349	9.3923	95.3349	0.00
18/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	1898	2	1898	2	0.00
18/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	1872	2	1872	2	0.00
18/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	1846	2	1846	2	0.00
18/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	6083	6	6083	6	0.00
18/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	6132	6	6132	6	0.00
18/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	6034	6	6034	6	0.00
18/05/2018	2033 On 02-August-18			Bond Future	106.55	106.8072	106.5505	106.8072	6,151.00
18/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3380	3	3380	3	0.00
18/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3390	3	3390	3	0.00
18/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3370	3	3370	3	0.00
18/05/2018	2033 On 01-November-18			Bond Future	107.36	107.6191	107.3584	107.6191	0.00
18/05/2018	2033 On 07-February-19			Bond Future	109.46	109.7301	109.4643	109.7301	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
18/05/2018	2037 On 02-August-18			Bond Future	9.47	92.5665	9.4688	92.5665	54,895.00
18/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	4590	5	4590	5	0.00
18/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	4649	5	4649	5	0.00
18/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	4708	5	4708	5	0.00
18/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	786	1	786	1	0.00
18/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	820	1	820	1	0.00
18/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	803	1	803	1	0.00
18/05/2018	2037 On 01-November-18			Bond Future	9.53	94.2253	9.5284	94.2253	0.00
18/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1475	2	1475	2	0.00
18/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1528	2	1528	2	0.00
18/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1501	2	1501	2	0.00
18/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5707	5	5707	5	0.00
18/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	5649	5	5649	5	0.00
18/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5766	5	5766	5	0.00
18/05/2018	2037 On 07-February-19			Bond Future	9.60	91.7934	9.5959	91.7934	0.00
18/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2289	3	2289	3	0.00
18/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2319	3	2319	3	0.00
18/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2350	3	2350	3	0.00
18/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	6643	6	6643	6	0.00
18/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6752	6	6752	6	0.00
18/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6697	6	6697	6	0.00
18/05/2018	2038 On 02-August-18			Bond Future	128.21	128.1909	128.2064	128.1909	9,251.00
18/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6324	6	6324	6	0.00
18/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6334	6	6334	6	0.00
18/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6344	6	6344	6	0.00
18/05/2018	2038 On 01-November-18			Bond Future	130.53	130.5108	130.5273	130.5108	0.00
18/05/2018	2038 On 07-February-19			Bond Future	131.50	131.4805	131.4976	131.4805	0.00
18/05/2018	2040 On 02-August-18			Bond Future	9.55	96.0434	9.5488	96.0434	22,604.00
18/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5101	6	5101	6	0.00
18/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5039	6	5039	6	0.00
18/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	4976	6	4976	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
18/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	915	1	915	1	0.00
18/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	934	1	934	1	0.00
18/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	897	1	897	1	0.00
18/05/2018	2040 On 01-November-18			Bond Future	9.61	97.7646	9.6084	97.7646	0.00
18/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1593	2	1593	2	0.00
18/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1622	2	1622	2	0.00
18/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1651	2	1651	2	5,900.00
18/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	445	1	445	1	5,900.00
18/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1565	2	1565	2	0.00
18/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	6380	6	6380	6	0.00
18/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	10795	10	10795	10	0.00
18/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	6188	6	6188	6	0.00
18/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	6316	6	6316	6	0.00
18/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	6252	6	6252	6	0.00
18/05/2018	2040 On 07-February-19			Bond Future	9.68	95.1507	9.6757	95.1507	0.00
18/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2450	3	2450	3	0.00
18/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2515	3	2515	3	0.00
18/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2482	3	2482	3	0.00
18/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	7390	7	7390	7	0.00
18/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	7450	7	7450	7	0.00
18/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	7331	7	7331	7	0.00
18/05/2018	2044 On 02-August-18			Bond Future	9.59	93.0962	9.5871	93.0962	30,292.00
18/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	4925	6	4925	6	0.00
18/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5050	6	5050	6	0.00
18/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	4987	6	4987	6	0.00
18/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	962	1	962	1	0.00
18/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	943	1	943	1	0.00
18/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	981	1	981	1	0.00
18/05/2018	2044 On 01-November-18			Bond Future	9.64	94.7646	9.6449	94.7646	0.00
18/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1659	2	1659	2	0.00
18/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1689	2	1689	2	0.00
18/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1719	2	1719	2	0.00
18/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	6383	6	6383	6	0.00
18/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	6317	6	6317	6	0.00

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18/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	6448	6	6448	6	0.00
18/05/2018	2044 On 07-February-19			Bond Future	9.71	92.2177	9.7100	92.2177	0.00
18/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2615	3	2615	3	0.00
18/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2648	3	2648	3	0.00
18/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2581	3	2581	3	0.00
18/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	7544	7	7544	7	0.00
18/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	7483	7	7483	7	0.00
18/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	7422	7	7422	7	0.00
18/05/2018	2046 On 02-August-18			Bond Future	121.62	122.3196	121.6188	122.3196	10,917.00
18/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	7151	6	7151	6	0.00
18/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	7171	6	7171	6	0.00
18/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	7161	6	7161	6	0.00
18/05/2018	2046 On 01-November-18			Bond Future	122.17	122.8842	122.1712	122.8842	0.00
18/05/2018	2046 On 07-February-19			Bond Future	124.57	125.2944	124.5676	125.2944	0.00
18/05/2018	2050 On 02-August-18			Bond Future	127.07	127.8842	127.0669	127.8842	9,775.00
18/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	10473	10	10473	10	0.00
18/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	10453	10	10453	10	0.00
18/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	10463	10	10463	10	0.00
18/05/2018	2050 On 01-November-18			Bond Future	129.37	130.1986	129.3671	130.1986	0.00
18/05/2018	2050 On 07-February-19			Bond Future	130.13	130.9810	130.1333	130.9810	0.00
18/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	AL37 On 02-August-18			Index Future	587.64	589.5240	587.6350	589.5240	0.00
18/05/2018	AL37 On 01-November-18			Index Future	598.17	600.0910	598.1710	600.0910	0.00
18/05/2018	AL37 On 07-February-19			Index Future	609.78	611.7370	609.7810	611.7370	0.00
18/05/2018	AL7T On 02-August-18			Index Future	683.94	688.3860	683.9400	688.3860	0.00
18/05/2018	AL7T On 01-November-18			Index Future	696.20	700.7240	696.2030	700.7240	0.00

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18/05/2018	AL7T On 07-February-19			Index Future	709.72	714.3230	709.7150	714.3230	0.00
18/05/2018	ALBI On 02-August-18			Index Future	621.85	626.3230	621.8530	626.3230	878.00
18/05/2018	ALBI On 01-November-18			Index Future	633.00	637.5490	633.0020	637.5490	0.00
18/05/2018	ALBI On 07-February-19			Index Future	645.29	649.9220	645.2870	649.9220	0.00
18/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	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
18/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/05/2018	EL28 On 02-August-18			Bond Future	131.58	132.0212	131.5832	132.0212	0.00
18/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3357	3	3357	3	0.00
18/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3367	3	3367	3	0.00
18/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3347	3	3347	3	0.00
18/05/2018	ES33 On 02-August-18			Bond Future	10.76	79.4313	10.7630	79.4313	9,466.00
18/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2228	3	2228	3	0.00
18/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2285	3	2285	3	0.00
18/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2343	3	2343	3	0.00
18/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
18/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/05/2018	ES33 On 01-November-18			Bond Future	10.87	77.0664	10.8732	77.0664	0.00
18/05/2018	ES33 On 07-February-19			Bond Future	11.00	78.5615	10.9994	78.5615	0.00
18/05/2018	ES42 On 02-August-18			Bond Future	10.97	82.3627	10.9657	82.3627	7,957.00
18/05/2018	ES42 On 01-November-18			Bond Future	11.07	79.5789	11.0722	79.5789	0.00
18/05/2018	ES42 On 07-February-19			Bond Future	11.19	81.1224	11.1900	81.1224	0.00
18/05/2018	GOVI On 02-August-18			GOVI	617.68	622.4330	617.6840	622.4330	469.00
18/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	119740	17	119740	17	0.00
18/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	119640	17	119640	17	0.00
18/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	119840	17	119840	17	0.00
18/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 01-November-18			GOVI	628.76	633.5890	628.7580	633.5890	0.00
18/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
18/05/2018	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
18/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	247320	20	247320	20	0.00
18/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	247520	20	247520	20	0.00
18/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	247420	20	247420	20	0.00
18/05/2018	GOVI On 07-February-19			GOVI	640.96	645.8850	640.9610	645.8850	0.00
18/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	255490	21	255490	21	0.00
18/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	255590	21	255590	21	0.00
18/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	255690	21	255690	21	0.00
18/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/05/2018	IGOV On 02-August-18			Index Future	258.60	259.2320	258.5990	259.2320	884.00
18/05/2018	IGOV On 01-November-18			Index Future	263.28	263.9230	263.2810	263.9230	241.00
18/05/2018	IGOV On 07-February-19			Index Future	268.45	269.1010	268.4460	269.1010	0.00
18/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
18/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
18/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.49	100.4800	100.4900	100.4800	0.00
18/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.51	99.4700	99.5100	99.4700	0.00
18/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.21	100.1400	100.2100	100.1400	0.00
18/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
18/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
18/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.87	98.8600	98.8700	98.8600	0.00
18/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.25	99.2200	99.2500	99.2200	0.00
18/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.66	99.5900	99.6600	99.5900	0.00
18/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.06	99.9600	100.0600	99.9600	0.00
18/05/2018	IS02 On 20-December-19			Interest Rate Swap	101.01	100.8800	101.0100	100.8800	0.00
18/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.78	98.6000	98.7800	98.6000	0.00
18/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.66	100.4400	100.6600	100.4400	0.00
18/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.25	95.9900	96.2500	95.9900	0.00
18/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.47	95.1900	95.4700	95.1900	0.00
18/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.67	94.3600	94.6700	94.3600	0.00
18/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.86	94.5100	94.8600	94.5100	0.00
18/05/2018	IS05 On 21-December-21			Interest Rate Swap	97.07	96.7000	97.0700	96.7000	51.00
18/05/2018	IS05 On 15-March-22			Interest Rate Swap	97.22	96.8200	97.2200	96.8200	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
18/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.44	98.0000	98.4400	98.0000	0.00
18/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.65	100.2000	100.6500	100.2000	0.00
18/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.92	101.4600	101.9200	101.4600	0.00
18/05/2018	IS05 On 22-March-23			Interest Rate Swap	97.05	96.5500	97.0500	96.5500	0.00
18/05/2018	IS05 On 20-June-23			Interest Rate Swap	101.37	100.8700	101.3700	100.8700	0.00
18/05/2018	IS10 On 17-December-25			Interest Rate Swap	95.27	94.5400	95.2700	94.5400	0.00
18/05/2018	IS10 On 16-March-26			Interest Rate Swap	92.27	91.5200	92.2700	91.5200	0.00
18/05/2018	IS10 On 15-June-26			Interest Rate Swap	91.00	90.2200	91.0000	90.2200	0.00
18/05/2018	IS10 On 21-September-26			Interest Rate Swap	93.14	92.3500	93.1400	92.3500	0.00
18/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.90	96.1000	96.9000	96.1000	0.00
18/05/2018	IS10 On 15-March-27			Interest Rate Swap	95.45	94.6200	95.4500	94.6200	0.00
18/05/2018	IS10 On 21-June-27			Interest Rate Swap	97.50	96.6600	97.5000	96.6600	0.00
18/05/2018	IS10 On 20-September-27			Interest Rate Swap	101.20	100.3700	101.2000	100.3700	0.00
18/05/2018	IS10 On 20-December-27			Interest Rate Swap	101.55	100.7100	101.5500	100.7100	0.00
18/05/2018	IS10 On 22-March-28			Interest Rate Swap	96.80	95.9200	96.8000	95.9200	0.00
18/05/2018	IS10 On 20-June-28			Interest Rate Swap	102.23	101.3700	102.2300	101.3700	0.00
18/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
18/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
18/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
18/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
18/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
18/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
18/05/2018	R023 On 02-August-18			Bond Future	8.02	102.6633	8.0244	102.6633	37,208.00
18/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8412	9	8412	9	0.00
18/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8445	9	8445	9	0.00
18/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8378	9	8378	9	0.00
18/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R023 On 01-November-18			Bond Future	8.08	100.5771	8.0791	100.5771	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
18/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8466	9	8466	9	0.00
18/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8434	9	8434	9	0.00
18/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8402	9	8402	9	0.00
18/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	3	0	3	0	0.00
18/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	3	0	3	0	0.00
18/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	3	0	3	0	0.00
18/05/2018	R023 On 07-February-19			Bond Future	8.15	102.5284	8.1467	102.5284	0.00
18/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	7785	8	7785	8	0.00
18/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	7844	8	7844	8	0.00
18/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	7814	8	7814	8	0.00
18/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	37	0	37	0	0.00
18/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	36	0	36	0	0.00
18/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	38	0	38	0	0.00
18/05/2018	R035 On 02-August-18			Bond Future	9.39	100.4239	9.3858	100.4239	65,685.00
18/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2234	3	2234	3	0.00
18/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2279	3	2279	3	0.00
18/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2324	3	2324	3	0.00
18/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1923	2	1923	2	0.00
18/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1888	2	1888	2	0.00
18/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1959	2	1959	2	0.00
18/05/2018	R035 On 01-November-18			Bond Future	9.45	97.7276	9.4497	97.7276	0.00
18/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1468	2	1468	2	0.00
18/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1442	2	1442	2	0.00
18/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1416	2	1416	2	0.00
18/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	5709	5	5709	5	0.00
18/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5768	5	5768	5	0.00
18/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	5650	5	5650	5	0.00
18/05/2018	R035 On 07-February-19			Bond Future	9.52	99.6236	9.5226	99.6236	0.00
18/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2194	3	2194	3	0.00
18/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2253	3	2253	3	0.00
18/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2223	3	2223	3	0.00
18/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6696	6	6696	6	0.00
18/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	6641	6	6641	6	0.00
18/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6750	6	6750	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
18/05/2018	R186 On 02-August-18			Bond Future	8.66	112.8339	8.6611	112.8339	102,866.00
18/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1027	1	1027	1	0.00
18/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	949	1	949	1	0.00
18/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	496	1	496	1	3,020.00
18/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	975	1	975	1	0.00
18/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	13	0	13	0	3,020.00
18/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	925	1	925	1	0.00
18/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	2197	2	2197	2	0.00
18/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	3117	3	3117	3	0.00
18/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	7629	7	7629	7	0.00
18/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	2120	2	2120	2	0.00
18/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	2158	2	2158	2	0.00
18/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	2044	2	2044	2	2,500.00
18/05/2018	R186 On 01-November-18			Bond Future	8.72	114.8562	8.7229	114.8562	0.00
18/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1512	2	1512	2	5,000.00
18/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1697	2	1697	2	0.00
18/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	3836	4	3836	4	0.00
18/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	547	1	547	1	5,000.00
18/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	1725	2	1725	2	0.00
18/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1670	2	1670	2	0.00
18/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2919	3	2919	3	0.00
18/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1324	1	1324	1	5,000.00
18/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	5342	5	5342	5	0.00
18/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2850	2	2850	2	0.00
18/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2885	2	2885	2	0.00
18/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	3134	3	3134	3	0.00
18/05/2018	R186 On 07-February-19			Bond Future	8.79	111.7793	8.7940	111.7793	0.00
18/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1414	2	1414	2	0.00
18/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1435	2	1435	2	0.00
18/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1456	2	1456	2	0.00
18/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4930	4	4930	4	0.00
18/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	5012	5	5012	5	0.00
18/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4971	4	4971	4	0.00
18/05/2018	R197 On 02-August-18			Bond Future	303.35	304.4310	303.3544	304.4310	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
18/05/2018	R197 On 01-November-18			Bond Future	308.85	309.9406	308.8458	309.9406	0.00
18/05/2018	R197 On 07-February-19			Bond Future	307.55	308.6632	307.5474	308.6632	0.00
18/05/2018	R202 On 02-August-18			Bond Future	241.81	241.7822	241.8114	241.7822	22,452.00
18/05/2018	R202 On 01-November-18			Bond Future	246.19	246.1578	246.1890	246.1578	0.00
18/05/2018	R202 On 07-February-19			Bond Future	247.11	247.0787	247.1107	247.0787	0.00
18/05/2018	R204 On 02-August-18			Bond Future	6.57	101.5415	6.5716	101.5415	10,121.00
18/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	881	1	881	1	0.00
18/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	885	1	885	1	0.00
18/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	878	1	878	1	0.00
18/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R207 On 02-August-18			Bond Future	7.42	100.2909	7.4232	100.2909	20,909.00
18/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	5	0	5	0	0.00
18/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	6	0	6	0	0.00
18/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	5	0	5	0	0.00
18/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	776	1	776	1	0.00
18/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	750	1	750	1	0.00
18/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	763	1	763	1	0.00
18/05/2018	R207 On 01-November-18			Bond Future	7.45	102.0883	7.4465	102.0883	0.00
18/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	24	0	24	0	0.00
18/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	23	0	23	0	0.00
18/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	25	0	25	0	0.00
18/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	818	1	818	1	0.00
18/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	808	1	808	1	0.00
18/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	798	1	798	1	0.00
18/05/2018	R207 On 07-February-19			Bond Future	7.49	100.4239	7.4869	100.4239	0.00
18/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	29	0	29	0	0.00
18/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	28	0	28	0	0.00
18/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	27	0	27	0	0.00
18/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	880	1	880	1	0.00
18/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	888	1	888	1	0.00
18/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	872	1	872	1	0.00
18/05/2018	R208 On 02-August-18			Bond Future	7.67	100.3608	7.6653	100.3608	29,582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	31	0	31	0	0.00
18/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	27	0	27	0	0.00
18/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	29	0	29	0	0.00
18/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1284	1	1284	1	0.00
18/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1262	1	1262	1	0.00
18/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1305	1	1305	1	0.00
18/05/2018	R208 On 01-November-18			Bond Future	7.71	98.7600	7.7115	98.7600	0.00
18/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	113	0	113	0	0.00
18/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	117	0	117	0	0.00
18/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	109	0	109	0	0.00
18/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1384	1	1384	1	0.00
18/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1419	1	1419	1	0.00
18/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1402	1	1402	1	0.00
18/05/2018	R208 On 07-February-19			Bond Future	7.77	100.6760	7.7724	100.6760	0.00
18/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	174	0	174	0	0.00
18/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	169	0	169	0	0.00
18/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	165	0	165	0	0.00
18/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1504	1	1504	1	0.00
18/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1534	1	1534	1	0.00
18/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1519	1	1519	1	0.00
18/05/2018	R209 On 02-August-18			Bond Future	9.39	76.0193	9.3919	76.0193	76,687.00
18/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	5586	6	5586	6	0.00
18/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	589	1	589	1	5,000.00
18/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	1892	2	1892	2	0.00
18/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	383	1	383	1	0.00
18/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	8993	10	8993	10	0.00
18/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	2836	3	2836	3	435.00
18/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	6498	7	6498	7	0.00
18/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1170	1	1170	1	0.00
18/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	92	0	92	0	500.00
18/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	79	0	79	0	5,000.00
18/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	6551	7	6551	7	0.00
18/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	6605	7	6605	7	0.00
18/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	198	0	198	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
18/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	210	0	210	0	0.00
18/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	1045	1	1045	1	0.00
18/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6841	6	6841	6	0.00
18/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	204	0	204	0	0.00
18/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	3615	3	3615	3	0.00
18/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	51	0	51	0	435.00
18/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	4356	4	4356	4	500.00
18/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	6623	6	6623	6	0.00
18/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	2422	2	2422	2	500.00
18/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	321	0	321	0	435.00
18/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1634	1	1634	1	5,000.00
18/05/2018	R209 On 01-November-18			Bond Future	9.45	74.2340	9.4490	74.2340	0.00
18/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72672	73	72672	73	0.00
18/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72672	73	72672	73	0.00
18/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	4974	5	4974	5	0.00
18/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	4840	5	4840	5	0.00
18/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72672	73	72672	73	0.00
18/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2343	3	2343	3	0.00
18/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	4706	5	4706	5	0.00
18/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	7626	8	7626	8	0.00
18/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	628	1	628	1	0.00
18/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1511	1	1511	1	0.00
18/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1403	1	1403	1	5,850.00
18/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1456	1	1456	1	0.00
18/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	3082	3	3082	3	0.00
18/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/05/2018	R209 On 07-February-19			Bond Future	9.51	75.6741	9.5126	75.6741	0.00
18/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	1896	2	1896	2	0.00
18/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	1921	2	1921	2	0.00
18/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	1871	2	1871	2	0.00
18/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5754	5	5754	5	0.00
18/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5707	5	5707	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
18/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5661	5	5661	5	0.00
18/05/2018	R210 On 02-August-18			Bond Future	191.50	191.4794	191.5014	191.4794	2,159.00
18/05/2018	R210 On 01-November-18			Bond Future	192.47	192.4446	192.4679	192.4446	0.00
18/05/2018	R210 On 07-February-19			Bond Future	196.24	196.2193	196.2433	196.2193	0.00
18/05/2018	R212 On 02-August-18			Bond Future	155.62	155.6030	155.6194	155.6030	3,975.00
18/05/2018	R212 On 01-November-18			Bond Future	158.44	158.4189	158.4364	158.4189	0.00
18/05/2018	R212 On 07-February-19			Bond Future	159.39	159.3725	159.3905	159.3725	0.00
18/05/2018	R213 On 02-August-18			Bond Future	9.16	87.8225	9.1587	87.8225	29,412.00
18/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1372	2	1372	2	0.00
18/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1341	2	1341	2	0.00
18/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1310	2	1310	2	0.00
18/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1992	2	1992	2	0.00
18/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	2027	2	2027	2	0.00
18/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1956	2	1956	2	0.00
18/05/2018	R213 On 01-November-18			Bond Future	9.22	85.8503	9.2206	85.8503	0.00
18/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1021	1	1021	1	0.00
18/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1001	1	1001	1	0.00
18/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	981	1	981	1	0.00
18/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4797	4	4797	4	0.00
18/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4846	4	4846	4	0.00
18/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4748	4	4748	4	0.00
18/05/2018	R213 On 07-February-19			Bond Future	9.29	87.5159	9.2914	87.5159	0.00
18/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1623	2	1623	2	0.00
18/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1646	2	1646	2	0.00
18/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1668	2	1668	2	0.00
18/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5581	5	5581	5	0.00
18/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5537	5	5537	5	0.00
18/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5626	5	5626	5	0.00
18/05/2018	R214 On 02-August-18			Bond Future	9.54	75.5606	9.5364	75.5606	30,055.00
18/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	374	1	374	1	0.00
18/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	402	1	402	1	0.00
18/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	388	1	388	1	0.00
18/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4760	4	4760	4	0.00
18/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	4696	4	4696	4	0.00

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18/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4825	4	4825	4	0.00
18/05/2018	R214 On 01-November-18			Bond Future	9.59	73.6218	9.5945	73.6218	0.00
18/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1080	1	1080	1	0.00
18/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1101	1	1101	1	0.00
18/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1122	1	1122	1	0.00
18/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	5510	5	5510	5	0.00
18/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	5622	5	5622	5	0.00
18/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	5565	5	5565	5	0.00
18/05/2018	R214 On 07-February-19			Bond Future	9.66	75.0502	9.6601	75.0502	0.00
18/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	1862	2	1862	2	0.00
18/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	1888	2	1888	2	0.00
18/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	1837	2	1837	2	0.00
18/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	6443	6	6443	6	0.00
18/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	6392	6	6392	6	0.00
18/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	6340	6	6340	6	0.00
18/05/2018	R248 On 02-August-18			Bond Future	9.56	96.7756	9.5567	96.7756	101,451.00
18/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	569	1	569	1	0.00
18/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	550	1	550	1	0.00
18/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	532	1	532	1	0.00
18/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	6088	5	6088	5	0.00
18/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	6170	5	6170	5	0.00
18/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	6006	5	6006	5	0.00
18/05/2018	R248 On 01-November-18			Bond Future	9.62	94.0772	9.6151	94.0772	0.00
18/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1473	2	1473	2	0.00
18/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1529	2	1529	2	0.00
18/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1501	2	1501	2	0.00
18/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	7159	7	7159	7	0.00
18/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	7087	6	7087	6	0.00
18/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	7231	7	7231	7	0.00
18/05/2018	R248 On 07-February-19			Bond Future	9.68	95.9024	9.6812	95.9024	0.00
18/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2415	3	2415	3	0.00
18/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2448	3	2448	3	0.00
18/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2382	3	2382	3	0.00
18/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	8189	8	8189	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	8322	8	8322	8	0.00
18/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	8256	8	8256	8	0.00