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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
24/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	2025 On 02-August-18			Bond Future	133.79	133.7760	133.7913	133.7760	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
24/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2869	3	2869	3	0.00
24/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2879	3	2879	3	0.00
24/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2859	3	2859	3	0.00
24/05/2018	2025 On 01-November-18			Bond Future	136.21	136.1965	136.2115	136.1965	0.00
24/05/2018	2025 On 07-February-19			Bond Future	137.47	137.4525	137.4692	137.4525	0.00
24/05/2018	2029 On 02-August-18			Bond Future	101.61	101.6470	101.6103	101.6470	1,370.00
24/05/2018	2029 On 01-November-18			Bond Future	102.40	102.4366	102.3988	102.4366	0.00
24/05/2018	2029 On 07-February-19			Bond Future	104.41	104.4444	104.4069	104.4444	0.00
24/05/2018	2030 On 02-August-18			Bond Future	8.91	93.2646	8.9054	93.2646	41,513.00
24/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	4109	4	4109	4	0.00
24/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	529	0	529	0	7,850.00
24/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1597	1	1597	1	7,850.00
24/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	4323	4	4323	4	0.00
24/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	4162	4	4162	4	0.00
24/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	4055	4	4055	4	0.00
24/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	401	0	401	0	7,850.00
24/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	432	1	432	1	0.00
24/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	455	1	455	1	0.00
24/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1565	2	1565	2	0.00
24/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	443	1	443	1	0.00
24/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3266	4	3266	4	0.00
24/05/2018	2030 On 01-November-18			Bond Future	8.96	94.9351	8.9596	94.9351	0.00
24/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1346	1	1346	1	0.00
24/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1396	1	1396	1	0.00
24/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1371	1	1371	1	0.00
24/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	3882	4	3882	4	0.00
24/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	3927	4	3927	4	0.00
24/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	3838	4	3838	4	0.00
24/05/2018	2030 On 07-February-19			Bond Future	9.02	92.7662	9.0213	92.7662	0.00
24/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	2064	2	2064	2	0.00
24/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	2091	2	2091	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
24/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	2118	2	2118	2	0.00
24/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4660	5	4660	5	0.00
24/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	4700	5	4700	5	0.00
24/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	4741	5	4741	5	0.00
24/05/2018	2032 On 02-August-18			Bond Future	9.08	95.9844	9.0836	95.9844	32,735.00
24/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4713	4	4713	4	0.00
24/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4655	4	4655	4	0.00
24/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4597	4	4597	4	0.00
24/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	463	1	463	1	0.00
24/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	475	1	475	1	0.00
24/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	452	1	452	1	0.00
24/05/2018	2032 On 01-November-18			Bond Future	9.14	93.5488	9.1417	93.5488	0.00
24/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1518	1	1518	1	0.00
24/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1545	1	1545	1	0.00
24/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1491	1	1491	1	0.00
24/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4402	5	4402	5	0.00
24/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4353	5	4353	5	0.00
24/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4304	5	4304	5	0.00
24/05/2018	2032 On 07-February-19			Bond Future	9.21	95.3622	9.2068	95.3622	0.00
24/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2329	2	2329	2	0.00
24/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	2299	2	2299	2	0.00
24/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	2269	2	2269	2	0.00
24/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5197	5	5197	5	0.00
24/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5243	6	5243	6	0.00
24/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5153	5	5153	5	0.00
24/05/2018	2033 On 02-August-18			Bond Future	106.23	105.8117	106.2251	105.8117	6,151.00
24/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3705	4	3705	4	0.00
24/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3715	4	3715	4	0.00
24/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3695	4	3695	4	0.00
24/05/2018	2033 On 01-November-18			Bond Future	107.03	106.6053	107.0257	106.6053	0.00
24/05/2018	2033 On 07-February-19			Bond Future	109.12	108.6948	109.1245	108.6948	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
24/05/2018	2037 On 02-August-18			Bond Future	9.28	92.7684	9.2750	92.7684	55,440.00
24/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5812	5	5812	5	0.00
24/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5877	5	5877	5	0.00
24/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5942	5	5942	5	0.00
24/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	431	1	431	1	0.00
24/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	453	1	453	1	0.00
24/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	442	1	442	1	0.00
24/05/2018	2037 On 01-November-18			Bond Future	9.33	94.4301	9.3290	94.4301	0.00
24/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1986	2	1986	2	0.00
24/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	2052	2	2052	2	0.00
24/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	2019	2	2019	2	0.00
24/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4609	5	4609	5	0.00
24/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4557	5	4557	5	0.00
24/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	4662	5	4662	5	0.00
24/05/2018	2037 On 07-February-19			Bond Future	9.39	92.0008	9.3898	92.0008	0.00
24/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2886	3	2886	3	0.00
24/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2921	3	2921	3	0.00
24/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2957	3	2957	3	0.00
24/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5603	6	5603	6	0.00
24/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	5702	6	5702	6	0.00
24/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5652	6	5652	6	0.00
24/05/2018	2038 On 02-August-18			Bond Future	127.70	127.6828	127.6984	127.6828	9,261.00
24/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6832	7	6832	7	0.00
24/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6842	7	6842	7	0.00
24/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6852	7	6852	7	0.00
24/05/2018	2038 On 01-November-18			Bond Future	130.01	129.9929	130.0084	129.9929	0.00
24/05/2018	2038 On 07-February-19			Bond Future	130.97	130.9507	130.9676	130.9507	0.00
24/05/2018	2040 On 02-August-18			Bond Future	9.35	96.2155	9.3499	96.2155	22,600.00
24/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	6433	6	6433	6	0.00
24/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	6363	6	6363	6	0.00
24/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	6293	6	6293	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
24/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	484	1	484	1	0.00
24/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	496	1	496	1	0.00
24/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	473	1	473	1	0.00
24/05/2018	2040 On 01-November-18			Bond Future	9.40	97.9389	9.4038	97.9389	0.00
24/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	2156	2	2156	2	0.00
24/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	2192	2	2192	2	0.00
24/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	664	1	664	1	5,900.00
24/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	2120	2	2120	2	0.00
24/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	2228	2	2228	2	5,900.00
24/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9229	10	9229	10	0.00
24/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5151	6	5151	6	0.00
24/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	4980	5	4980	5	0.00
24/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5094	6	5094	6	0.00
24/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5037	6	5037	6	0.00
24/05/2018	2040 On 07-February-19			Bond Future	9.46	95.3269	9.4645	95.3269	0.00
24/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	3101	3	3101	3	0.00
24/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	3177	3	3177	3	0.00
24/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	3139	3	3139	3	0.00
24/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6228	7	6228	7	0.00
24/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6282	7	6282	7	0.00
24/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6174	7	6174	7	0.00
24/05/2018	2044 On 02-August-18			Bond Future	9.39	93.2241	9.3937	93.2241	34,838.00
24/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	6235	6	6235	6	0.00
24/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	6374	6	6374	6	0.00
24/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	6304	6	6304	6	0.00
24/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	541	1	541	1	0.00
24/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	529	1	529	1	0.00
24/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	554	1	554	1	0.00
24/05/2018	2044 On 01-November-18			Bond Future	9.45	94.8938	9.4460	94.8938	0.00
24/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	2188	2	2188	2	0.00
24/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	2225	2	2225	2	0.00
24/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	2261	2	2261	2	0.00
24/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5152	6	5152	6	0.00
24/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5093	6	5093	6	0.00

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24/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5210	6	5210	6	0.00
24/05/2018	2044 On 07-February-19			Bond Future	9.50	92.3481	9.5048	92.3481	0.00
24/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	3274	3	3274	3	0.00
24/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	3312	3	3312	3	0.00
24/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	3235	3	3235	3	0.00
24/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6397	7	6397	7	0.00
24/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6342	7	6342	7	0.00
24/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6287	7	6287	7	0.00
24/05/2018	2046 On 02-August-18			Bond Future	120.06	120.0452	120.0604	120.0452	10,917.00
24/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	8710	9	8710	9	0.00
24/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	8730	9	8730	9	0.00
24/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	8720	9	8720	9	0.00
24/05/2018	2046 On 01-November-18			Bond Future	120.58	120.5683	120.5829	120.5683	0.00
24/05/2018	2046 On 07-February-19			Bond Future	122.95	122.9313	122.9476	122.9313	0.00
24/05/2018	2050 On 02-August-18			Bond Future	124.98	124.9600	124.9760	124.9600	9,799.00
24/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
24/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	12564	13	12564	13	0.00
24/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	12544	13	12544	13	0.00
24/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	12554	13	12554	13	0.00
24/05/2018	2050 On 01-November-18			Bond Future	127.24	127.2212	127.2368	127.2212	0.00
24/05/2018	2050 On 07-February-19			Bond Future	127.96	127.9432	127.9606	127.9432	0.00
24/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	AL37 On 02-August-18			Index Future	591.23	590.2050	591.2270	590.2050	0.00
24/05/2018	AL37 On 01-November-18			Index Future	601.82	600.7790	601.8170	600.7790	0.00
24/05/2018	AL37 On 07-February-19			Index Future	613.49	612.4290	613.4930	612.4290	0.00
24/05/2018	AL7T On 02-August-18			Index Future	691.28	688.5540	691.2780	688.5540	0.00
24/05/2018	AL7T On 01-November-18			Index Future	703.66	700.8890	703.6600	700.8890	0.00

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24/05/2018	AL7T On 07-February-19			Index Future	717.31	714.4810	717.3110	714.4810	0.00
24/05/2018	ALBI On 02-August-18			Index Future	630.31	627.0350	630.3060	627.0350	878.00
24/05/2018	ALBI On 01-November-18			Index Future	641.60	638.2680	641.5960	638.2680	0.00
24/05/2018	ALBI On 07-February-19			Index Future	654.04	650.6450	654.0430	650.6450	0.00
24/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	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
24/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/05/2018	EL28 On 02-August-18			Bond Future	129.78	129.7579	129.7760	129.7579	0.00
24/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
24/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
24/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
24/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5164	5	5164	5	0.00
24/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5174	5	5174	5	0.00
24/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5154	5	5154	5	0.00
24/05/2018	ES33 On 02-August-18			Bond Future	10.56	79.6297	10.5609	79.6297	9,466.00
24/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3462	3	3462	3	0.00
24/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3520	3	3520	3	0.00
24/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3578	3	3578	3	0.00
24/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
24/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
24/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
24/05/2018	ES33 On 01-November-18			Bond Future	10.66	77.2677	10.6642	77.2677	0.00
24/05/2018	ES33 On 07-February-19			Bond Future	10.78	78.7655	10.7824	78.7655	0.00
24/05/2018	ES42 On 02-August-18			Bond Future	10.76	82.5170	10.7639	82.5170	7,957.00
24/05/2018	ES42 On 01-November-18			Bond Future	10.86	79.7352	10.8635	79.7352	0.00
24/05/2018	ES42 On 07-February-19			Bond Future	10.97	81.2806	10.9735	81.2806	0.00
24/05/2018	GOVI On 02-August-18			GOVI	626.45	623.0270	626.4500	623.0270	472.00
24/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	207400	17	207400	17	0.00
24/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	207300	17	207300	17	0.00
24/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	207500	17	207500	17	0.00
24/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 01-November-18			GOVI	637.67	634.1880	637.6710	634.1880	0.00
24/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
24/05/2018	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
24/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	158190	19	158190	19	0.00
24/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	158390	19	158390	19	0.00
24/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	158290	19	158290	19	0.00
24/05/2018	GOVI On 07-February-19			GOVI	650.04	646.4860	650.0420	646.4860	0.00
24/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
24/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	164680	20	164680	20	0.00
24/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	164780	20	164780	20	0.00
24/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	164880	20	164880	20	0.00
24/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/05/2018	IGOV On 02-August-18			Index Future	256.79	256.4040	256.7860	256.4040	884.00
24/05/2018	IGOV On 01-November-18			Index Future	261.43	261.0440	261.4310	261.0440	241.00
24/05/2018	IGOV On 07-February-19			Index Future	266.56	266.1610	266.5580	266.1610	0.00
24/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
24/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
24/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.49	100.4800	100.4900	100.4800	0.00
24/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.49	99.4800	99.4900	99.4800	0.00
24/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.16	100.1500	100.1600	100.1500	0.00
24/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
24/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
24/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.87	98.8600	98.8700	98.8600	0.00
24/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.24	99.2300	99.2400	99.2300	0.00
24/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.62	99.6000	99.6200	99.6000	0.00
24/05/2018	IS02 On 20-September-19			Interest Rate Swap	99.99	99.9600	99.9900	99.9600	0.00
24/05/2018	IS02 On 20-December-19			Interest Rate Swap	100.91	100.8800	100.9100	100.8800	0.00
24/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.64	98.6000	98.6400	98.6000	0.00
24/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.50	100.4500	100.5000	100.4500	0.00
24/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.03	95.9700	96.0300	95.9700	0.00
24/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.21	95.1700	95.2100	95.1700	0.00
24/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.37	94.3300	94.3700	94.3300	0.00
24/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.52	94.4900	94.5200	94.4900	0.00
24/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.69	96.6700	96.6900	96.6700	51.00
24/05/2018	IS05 On 15-March-22			Interest Rate Swap	96.80	96.8000	96.8000	96.8000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2018	IS05 On 21-June-22			Interest Rate Swap	97.98	97.9900	97.9800	97.9900	0.00
24/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.17	100.1900	100.1700	100.1900	0.00
24/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.41	101.4400	101.4100	101.4400	0.00
24/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.49	96.5300	96.4900	96.5300	0.00
24/05/2018	IS05 On 20-June-23			Interest Rate Swap	100.80	100.8500	100.8000	100.8500	0.00
24/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.38	94.5100	94.3800	94.5100	0.00
24/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.34	91.4900	91.3400	91.4900	0.00
24/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.04	90.2000	90.0400	90.2000	0.00
24/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.17	92.3300	92.1700	92.3300	0.00
24/05/2018	IS10 On 21-December-26			Interest Rate Swap	95.93	96.0900	95.9300	96.0900	0.00
24/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.45	94.6200	94.4500	94.6200	0.00
24/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.50	96.6700	96.5000	96.6700	0.00
24/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.21	100.3700	100.2100	100.3700	0.00
24/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.54	100.7000	100.5400	100.7000	0.00
24/05/2018	IS10 On 22-March-28			Interest Rate Swap	95.75	95.9000	95.7500	95.9000	0.00
24/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.20	101.3400	101.2000	101.3400	0.00
24/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
24/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
24/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
24/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
24/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
24/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
24/05/2018	R023 On 02-August-18			Bond Future	7.85	102.7921	7.8532	102.7921	33,280.00
24/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	9054	9	9054	9	0.00
24/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	9088	9	9088	9	0.00
24/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	9021	9	9021	9	0.00
24/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R023 On 01-November-18			Bond Future	7.90	100.7073	7.8966	100.7073	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
24/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	9116	9	9116	9	0.00
24/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	9085	9	9085	9	0.00
24/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	9053	9	9053	9	0.00
24/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
24/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
24/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
24/05/2018	R023 On 07-February-19			Bond Future	7.95	102.6597	7.9499	102.6597	0.00
24/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	8435	8	8435	8	0.00
24/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8495	8	8495	8	0.00
24/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8465	8	8465	8	0.00
24/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	23	0	23	0	0.00
24/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	23	0	23	0	0.00
24/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	24	0	24	0	0.00
24/05/2018	R035 On 02-August-18			Bond Future	9.18	100.6646	9.1820	100.6646	67,030.00
24/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	3146	3	3146	3	0.00
24/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	3200	3	3200	3	0.00
24/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	3255	3	3255	3	0.00
24/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1181	1	1181	1	0.00
24/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1155	1	1155	1	0.00
24/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1207	1	1207	1	0.00
24/05/2018	R035 On 01-November-18			Bond Future	9.24	97.9717	9.2396	97.9717	0.00
24/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1987	2	1987	2	0.00
24/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1954	2	1954	2	0.00
24/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1922	2	1922	2	0.00
24/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	4529	5	4529	5	0.00
24/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	4582	5	4582	5	0.00
24/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4478	5	4478	5	0.00
24/05/2018	R035 On 07-February-19			Bond Future	9.31	99.8710	9.3051	99.8710	0.00
24/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2810	3	2810	3	0.00
24/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2880	3	2880	3	0.00
24/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2845	3	2845	3	0.00
24/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	5594	6	5594	6	0.00
24/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5545	6	5545	6	0.00
24/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	5642	6	5642	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
24/05/2018	R186 On 02-August-18			Bond Future	8.48	112.8588	8.4759	112.8588	102,862.00
24/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1498	1	1498	1	0.00
24/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	1397	1	1397	1	0.00
24/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	778	1	778	1	3,020.00
24/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1430	1	1430	1	0.00
24/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	28	0	28	0	3,020.00
24/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	1364	1	1364	1	0.00
24/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1465	2	1465	2	0.00
24/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2228	3	2228	3	0.00
24/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	6473	7	6473	7	0.00
24/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1404	2	1404	2	0.00
24/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1434	2	1434	2	0.00
24/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1344	2	1344	2	2,500.00
24/05/2018	R186 On 01-November-18			Bond Future	8.53	114.8805	8.5296	114.8805	0.00
24/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1984	2	1984	2	5,000.00
24/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	2206	2	2206	2	0.00
24/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4632	4	4632	4	0.00
24/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	779	1	779	1	5,000.00
24/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	2239	2	2239	2	0.00
24/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	2174	2	2174	2	0.00
24/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2233	2	2233	2	0.00
24/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	931	1	931	1	5,000.00
24/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4383	5	4383	5	0.00
24/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2175	2	2175	2	0.00
24/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2204	2	2204	2	0.00
24/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2417	3	2417	3	0.00
24/05/2018	R186 On 07-February-19			Bond Future	8.59	111.8024	8.5910	111.8024	0.00
24/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1805	2	1805	2	0.00
24/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1830	2	1830	2	0.00
24/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1855	2	1855	2	0.00
24/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4116	4	4116	4	0.00
24/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4190	4	4190	4	0.00
24/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4153	4	4153	4	0.00
24/05/2018	R197 On 02-August-18			Bond Future	302.09	301.7660	302.0921	301.7660	2,388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/05/2018	R197 On 01-November-18			Bond Future	307.56	307.2264	307.5571	307.2264	0.00
24/05/2018	R197 On 07-February-19			Bond Future	306.23	305.8915	306.2319	305.8915	0.00
24/05/2018	R202 On 02-August-18			Bond Future	241.11	239.6174	241.1082	239.6174	22,452.00
24/05/2018	R202 On 01-November-18			Bond Future	245.47	243.9532	245.4699	243.9532	0.00
24/05/2018	R202 On 07-February-19			Bond Future	246.38	244.8275	246.3764	244.8275	0.00
24/05/2018	R204 On 02-August-18			Bond Future	6.39	101.5796	6.3914	101.5796	10,121.00
24/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	948	1	948	1	0.00
24/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	952	1	952	1	0.00
24/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	944	1	944	1	0.00
24/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R207 On 02-August-18			Bond Future	7.23	100.4018	7.2315	100.4018	20,943.00
24/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	20	0	20	0	0.00
24/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	24	0	24	0	0.00
24/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	22	0	22	0	0.00
24/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	534	1	534	1	0.00
24/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	511	1	511	1	0.00
24/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	523	1	523	1	0.00
24/05/2018	R207 On 01-November-18			Bond Future	7.21	102.2002	7.2146	102.2002	0.00
24/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	59	0	59	0	0.00
24/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	57	0	57	0	0.00
24/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	62	0	62	0	0.00
24/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	592	1	592	1	0.00
24/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	583	1	583	1	0.00
24/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	575	1	575	1	0.00
24/05/2018	R207 On 07-February-19			Bond Future	7.19	100.5366	7.1856	100.5366	0.00
24/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	65	0	65	0	0.00
24/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	63	0	63	0	0.00
24/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	61	0	61	0	0.00
24/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	650	1	650	1	0.00
24/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	657	1	657	1	0.00
24/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	644	1	644	1	0.00
24/05/2018	R208 On 02-August-18			Bond Future	7.49	100.5177	7.4897	100.5177	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
24/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	72	0	72	0	0.00
24/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	64	0	64	0	0.00
24/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	68	0	68	0	0.00
24/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	913	1	913	1	0.00
24/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	894	1	894	1	0.00
24/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	933	1	933	1	0.00
24/05/2018	R208 On 01-November-18			Bond Future	7.52	98.9187	7.5166	98.9187	0.00
24/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	192	0	192	0	0.00
24/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	198	0	198	0	0.00
24/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	186	0	186	0	0.00
24/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1050	1	1050	1	0.00
24/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1081	1	1081	1	0.00
24/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1065	1	1065	1	0.00
24/05/2018	R208 On 07-February-19			Bond Future	7.55	100.8364	7.5513	100.8364	0.00
24/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	271	0	271	0	0.00
24/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	265	0	265	0	0.00
24/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	258	0	258	0	0.00
24/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1179	1	1179	1	0.00
24/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1205	1	1205	1	0.00
24/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1192	1	1192	1	0.00
24/05/2018	R209 On 02-August-18			Bond Future	9.19	76.2202	9.1940	76.2202	76,687.00
24/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6785	6	6785	6	0.00
24/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	938	1	938	1	5,000.00
24/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2640	2	2640	2	0.00
24/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	10325	10	10325	10	0.00
24/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	637	1	637	1	0.00
24/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	174	0	174	0	500.00
24/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3759	3	3759	3	435.00
24/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7748	7	7748	7	0.00
24/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1728	1	1728	1	0.00
24/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	151	0	151	0	5,000.00
24/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7804	7	7804	7	0.00
24/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7860	7	7860	7	0.00
24/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	89	0	89	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
24/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	95	0	95	0	0.00
24/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	604	1	604	1	0.00
24/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	92	0	92	0	0.00
24/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2599	3	2599	3	0.00
24/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	5549	6	5549	6	0.00
24/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3245	4	3245	4	500.00
24/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5340	6	5340	6	0.00
24/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1616	2	1616	2	500.00
24/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	18	0	18	0	435.00
24/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1017	1	1017	1	5,000.00
24/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	155	0	155	0	435.00
24/05/2018	R209 On 01-November-18			Bond Future	9.25	74.4378	9.2455	74.4378	0.00
24/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	74060	74	74060	74	0.00
24/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5937	6	5937	6	0.00
24/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5790	5	5790	5	0.00
24/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	74060	74	74060	74	0.00
24/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	74060	74	74060	74	0.00
24/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2986	3	2986	3	0.00
24/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5644	5	5644	5	0.00
24/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8806	8	8806	8	0.00
24/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	419	0	419	0	0.00
24/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1061	1	1061	1	0.00
24/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	978	1	978	1	5,850.00
24/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1019	1	1019	1	0.00
24/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2337	3	2337	3	0.00
24/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/05/2018	R209 On 07-February-19			Bond Future	9.30	75.8808	9.3028	75.8808	0.00
24/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2404	2	2404	2	0.00
24/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2434	2	2434	2	0.00
24/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2375	2	2375	2	0.00
24/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	4844	5	4844	5	0.00
24/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	4802	5	4802	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
24/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	4760	5	4760	5	0.00
24/05/2018	R210 On 02-August-18			Bond Future	188.86	188.8327	188.8553	188.8327	2,159.00
24/05/2018	R210 On 01-November-18			Bond Future	189.77	189.7494	189.7715	189.7494	0.00
24/05/2018	R210 On 07-February-19			Bond Future	193.49	193.4684	193.4929	193.4684	0.00
24/05/2018	R212 On 02-August-18			Bond Future	154.69	154.6701	154.6872	154.6701	3,975.00
24/05/2018	R212 On 01-November-18			Bond Future	157.49	157.4686	157.4854	157.4686	0.00
24/05/2018	R212 On 07-February-19			Bond Future	158.42	158.4012	158.4200	158.4012	0.00
24/05/2018	R213 On 02-August-18			Bond Future	8.99	87.8126	8.9908	87.8126	30,583.00
24/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1854	2	1854	2	0.00
24/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1816	2	1816	2	0.00
24/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1779	2	1779	2	0.00
24/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1356	2	1356	2	0.00
24/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1385	2	1385	2	0.00
24/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1328	2	1328	2	0.00
24/05/2018	R213 On 01-November-18			Bond Future	9.05	85.8394	9.0472	85.8394	0.00
24/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1328	1	1328	1	0.00
24/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1304	1	1304	1	0.00
24/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1280	1	1280	1	0.00
24/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	3970	4	3970	4	0.00
24/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4015	4	4015	4	0.00
24/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	3926	4	3926	4	0.00
24/05/2018	R213 On 07-February-19			Bond Future	9.11	87.5036	9.1117	87.5036	0.00
24/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1985	2	1985	2	0.00
24/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	2011	2	2011	2	0.00
24/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	2038	2	2038	2	0.00
24/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	4796	5	4796	5	0.00
24/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	4755	5	4755	5	0.00
24/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	4838	5	4838	5	0.00
24/05/2018	R214 On 02-August-18			Bond Future	9.34	75.6968	9.3387	75.6968	30,053.00
24/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	605	0	605	0	0.00
24/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	645	1	645	1	0.00
24/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	625	0	625	0	0.00
24/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3568	4	3568	4	0.00
24/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3510	4	3510	4	0.00

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24/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	3626	4	3626	4	0.00
24/05/2018	R214 On 01-November-18			Bond Future	9.39	73.7599	9.3913	73.7599	0.00
24/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1487	1	1487	1	0.00
24/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1514	1	1514	1	0.00
24/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1541	1	1541	1	0.00
24/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4475	5	4475	5	0.00
24/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4576	5	4576	5	0.00
24/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4525	5	4525	5	0.00
24/05/2018	R214 On 07-February-19			Bond Future	9.45	75.1898	9.4506	75.1898	0.00
24/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2337	2	2337	2	0.00
24/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2367	2	2367	2	0.00
24/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	2307	2	2307	2	0.00
24/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5432	6	5432	6	0.00
24/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5385	6	5385	6	0.00
24/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5338	6	5338	6	0.00
24/05/2018	R248 On 02-August-18			Bond Future	9.36	96.9033	9.3639	96.9033	105,120.00
24/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	883	1	883	1	0.00
24/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	856	1	856	1	0.00
24/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	829	1	829	1	0.00
24/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	4604	5	4604	5	0.00
24/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	4678	5	4678	5	0.00
24/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	4531	5	4531	5	0.00
24/05/2018	R248 On 01-November-18			Bond Future	9.42	94.2064	9.4169	94.2064	0.00
24/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1990	2	1990	2	0.00
24/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	2060	2	2060	2	0.00
24/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	2025	2	2025	2	0.00
24/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	5863	6	5863	6	0.00
24/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	5798	6	5798	6	0.00
24/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	5928	6	5928	6	0.00
24/05/2018	R248 On 07-February-19			Bond Future	9.48	96.0327	9.4766	96.0327	0.00
24/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	3045	3	3045	3	0.00
24/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	3083	3	3083	3	0.00
24/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	3006	3	3006	3	0.00
24/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	6970	7	6970	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
24/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7092	8	7092	8	0.00
24/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7031	8	7031	8	0.00