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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
31/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	2025 On 02-August-18			Bond Future	134.46	134.1275	134.4597	134.1275	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
31/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2200	3	2200	3	0.00
31/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2210	3	2210	3	0.00
31/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2190	3	2190	3	0.00
31/05/2018	2025 On 01-November-18			Bond Future	136.89	136.5524	136.8909	136.5524	0.00
31/05/2018	2025 On 07-February-19			Bond Future	138.16	137.8171	138.1623	137.8171	0.00
31/05/2018	2029 On 02-August-18			Bond Future	102.78	102.3856	102.7811	102.3856	1,370.00
31/05/2018	2029 On 01-November-18			Bond Future	103.59	103.1872	103.5900	103.1872	0.00
31/05/2018	2029 On 07-February-19			Bond Future	105.62	105.2109	105.6218	105.2109	0.00
31/05/2018	2030 On 02-August-18			Bond Future	8.99	93.1586	8.9930	93.1586	41,311.00
31/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3538	4	3538	4	0.00
31/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	316	0	316	0	7,850.00
31/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	1184	1	1184	1	7,850.00
31/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3748	4	3748	4	0.00
31/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3590	4	3590	4	0.00
31/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	3487	4	3487	4	0.00
31/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	418	0	418	0	7,850.00
31/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	453	0	453	0	0.00
31/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	478	1	478	1	0.00
31/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	1745	2	1745	2	0.00
31/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	466	1	466	1	0.00
31/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	3645	4	3645	4	0.00
31/05/2018	2030 On 01-November-18			Bond Future	9.05	94.8254	9.0505	94.8254	0.00
31/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	1111	1	1111	1	0.00
31/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	1155	1	1155	1	0.00
31/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	1133	1	1133	1	0.00
31/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4249	4	4249	4	0.00
31/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	4296	4	4296	4	0.00
31/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4202	4	4202	4	0.00
31/05/2018	2030 On 07-February-19			Bond Future	9.12	92.6554	9.1157	92.6554	0.00
31/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1757	2	1757	2	0.00
31/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1782	2	1782	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
31/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1807	2	1807	2	0.00
31/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	4964	5	4964	5	0.00
31/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5007	5	5007	5	0.00
31/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5050	5	5050	5	0.00
31/05/2018	2032 On 02-August-18			Bond Future	9.16	95.8676	9.1611	95.8676	32,467.00
31/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	4148	4	4148	4	0.00
31/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	4091	4	4091	4	0.00
31/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	4034	4	4034	4	0.00
31/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	468	1	468	1	0.00
31/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	481	1	481	1	0.00
31/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	456	1	456	1	0.00
31/05/2018	2032 On 01-November-18			Bond Future	9.22	93.4280	9.2220	93.4280	0.00
31/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1261	1	1261	1	0.00
31/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1285	1	1285	1	0.00
31/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1237	1	1237	1	0.00
31/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	4728	5	4728	5	0.00
31/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	4676	5	4676	5	0.00
31/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	4625	5	4625	5	0.00
31/05/2018	2032 On 07-February-19			Bond Future	9.29	95.2402	9.2900	95.2402	0.00
31/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	2017	2	2017	2	0.00
31/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	1989	2	1989	2	0.00
31/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	1962	2	1962	2	0.00
31/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	5480	6	5480	6	0.00
31/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	5527	6	5527	6	0.00
31/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	5433	5	5433	5	0.00
31/05/2018	2033 On 02-August-18			Bond Future	106.80	106.5322	106.8012	106.5322	7,981.00
31/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3129	3	3129	3	0.00
31/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3139	3	3139	3	0.00
31/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3119	3	3119	3	0.00
31/05/2018	2033 On 01-November-18			Bond Future	107.61	107.3374	107.6112	107.3374	0.00
31/05/2018	2033 On 07-February-19			Bond Future	109.72	109.4425	109.7220	109.4425	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
31/05/2018	2037 On 02-August-18			Bond Future	9.36	92.6813	9.3624	92.6813	56,322.00
31/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	5100	5	5100	5	0.00
31/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	5164	5	5164	5	0.00
31/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	5228	5	5228	5	0.00
31/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	439	0	439	0	0.00
31/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	462	1	462	1	0.00
31/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	450	0	450	0	0.00
31/05/2018	2037 On 01-November-18			Bond Future	9.42	94.3396	9.4192	94.3396	0.00
31/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1641	2	1641	2	0.00
31/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1701	2	1701	2	0.00
31/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1671	2	1671	2	0.00
31/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	4997	5	4997	5	0.00
31/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	4942	5	4942	5	0.00
31/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5054	5	5054	5	0.00
31/05/2018	2037 On 07-February-19			Bond Future	9.48	91.9095	9.4829	91.9095	0.00
31/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2486	3	2486	3	0.00
31/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2518	3	2518	3	0.00
31/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2551	3	2551	3	0.00
31/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	5947	6	5947	6	0.00
31/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6052	6	6052	6	0.00
31/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	5999	6	5999	6	0.00
31/05/2018	2038 On 02-August-18			Bond Future	128.45	127.7473	128.4501	127.7473	8,997.00
31/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6080	7	6080	7	0.00
31/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6090	7	6090	7	0.00
31/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6100	7	6100	7	0.00
31/05/2018	2038 On 01-November-18			Bond Future	130.77	130.0567	130.7726	130.0567	0.00
31/05/2018	2038 On 07-February-19			Bond Future	131.75	131.0174	131.7473	131.0174	0.00
31/05/2018	2040 On 02-August-18			Bond Future	9.44	96.2122	9.4424	96.2122	22,514.00
31/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	5646	6	5646	6	0.00
31/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	5578	6	5578	6	0.00
31/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	5510	6	5510	6	0.00

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31/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	521	1	521	1	0.00
31/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	535	1	535	1	0.00
31/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	509	1	509	1	0.00
31/05/2018	2040 On 01-November-18			Bond Future	9.50	97.9337	9.4992	97.9337	0.00
31/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1769	2	1769	2	0.00
31/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1801	2	1801	2	0.00
31/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1833	2	1833	2	5,900.00
31/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	492	1	492	1	5,900.00
31/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1738	2	1738	2	0.00
31/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	5607	6	5607	6	0.00
31/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	9895	10	9895	10	0.00
31/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	5424	5	5424	5	0.00
31/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	5545	6	5545	6	0.00
31/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	5484	5	5484	5	0.00
31/05/2018	2040 On 07-February-19			Bond Future	9.56	95.3228	9.5629	95.3228	0.00
31/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2654	3	2654	3	0.00
31/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2723	3	2723	3	0.00
31/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2688	3	2688	3	0.00
31/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	6632	7	6632	7	0.00
31/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	6689	7	6689	7	0.00
31/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	6575	7	6575	7	0.00
31/05/2018	2044 On 02-August-18			Bond Future	9.49	93.2195	9.4862	93.2195	34,441.00
31/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	5419	6	5419	6	0.00
31/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	5555	6	5555	6	0.00
31/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	5487	6	5487	6	0.00
31/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	562	1	562	1	0.00
31/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	548	1	548	1	0.00
31/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	576	1	576	1	0.00
31/05/2018	2044 On 01-November-18			Bond Future	9.54	94.8874	9.5414	94.8874	0.00
31/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1824	2	1824	2	0.00
31/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1857	2	1857	2	0.00
31/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1890	2	1890	2	0.00
31/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	5638	6	5638	6	0.00
31/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	5576	6	5576	6	0.00

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31/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	5700	6	5700	6	0.00
31/05/2018	2044 On 07-February-19			Bond Future	9.60	92.3427	9.6031	92.3427	0.00
31/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2812	3	2812	3	0.00
31/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2848	3	2848	3	0.00
31/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2776	3	2776	3	0.00
31/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	6808	7	6808	7	0.00
31/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	6750	7	6750	7	0.00
31/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	6692	7	6692	7	0.00
31/05/2018	2046 On 02-August-18			Bond Future	121.05	120.8125	121.0492	120.8125	10,876.00
31/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	7721	8	7721	8	0.00
31/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	7741	8	7741	8	0.00
31/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	7731	8	7731	8	0.00
31/05/2018	2046 On 01-November-18			Bond Future	121.59	121.3476	121.5888	121.3476	0.00
31/05/2018	2046 On 07-February-19			Bond Future	123.97	123.7274	123.9736	123.7274	0.00
31/05/2018	2050 On 02-August-18			Bond Future	126.67	126.1162	126.6660	126.1162	9,567.00
31/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
31/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	10874	11	10874	11	0.00
31/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	10854	11	10854	11	0.00
31/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	10864	11	10864	11	0.00
31/05/2018	2050 On 01-November-18			Bond Future	128.96	128.3963	128.9561	128.3963	0.00
31/05/2018	2050 On 07-February-19			Bond Future	129.71	129.1430	129.7141	129.1430	0.00
31/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	AL37 On 02-August-18			Index Future	588.95	589.0480	588.9530	589.0480	0.00
31/05/2018	AL37 On 01-November-18			Index Future	599.49	599.5890	599.4930	599.5890	0.00
31/05/2018	AL37 On 07-February-19			Index Future	611.13	611.2230	611.1260	611.2230	0.00
31/05/2018	AL7T On 02-August-18			Index Future	687.48	687.6520	687.4750	687.6520	0.00
31/05/2018	AL7T On 01-November-18			Index Future	699.78	699.9580	699.7780	699.9580	0.00

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31/05/2018	AL7T On 07-February-19			Index Future	713.36	713.5390	713.3570	713.5390	0.00
31/05/2018	ALBI On 02-August-18			Index Future	626.13	626.4180	626.1340	626.4180	878.00
31/05/2018	ALBI On 01-November-18			Index Future	637.34	637.6280	637.3400	637.6280	0.00
31/05/2018	ALBI On 07-February-19			Index Future	649.71	650.0000	649.7070	650.0000	0.00
31/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	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
31/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2018	EL28 On 02-August-18			Bond Future	130.63	130.2872	130.6266	130.2872	0.00
31/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
31/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
31/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
31/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	4313	5	4313	5	0.00
31/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	4323	5	4323	5	0.00
31/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	4303	5	4303	5	0.00
31/05/2018	ES33 On 02-August-18			Bond Future	10.65	79.5832	10.6505	79.5832	9,466.00
31/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2911	3	2911	3	0.00
31/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2969	3	2969	3	0.00
31/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3026	3	3026	3	0.00
31/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
31/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
31/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
31/05/2018	ES33 On 01-November-18			Bond Future	10.76	77.2188	10.7572	77.2188	0.00
31/05/2018	ES33 On 07-February-19			Bond Future	10.88	78.7167	10.8789	78.7167	0.00
31/05/2018	ES42 On 02-August-18			Bond Future	10.85	82.5345	10.8486	82.5345	7,957.00
31/05/2018	ES42 On 01-November-18			Bond Future	10.95	79.7515	10.9514	79.7515	0.00
31/05/2018	ES42 On 07-February-19			Bond Future	11.06	81.2981	11.0646	81.2981	0.00
31/05/2018	GOVI On 02-August-18			GOVI	622.13	622.4210	622.1330	622.4210	472.00
31/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	164230	17	164230	17	0.00
31/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	164130	17	164130	17	0.00
31/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	164330	17	164330	17	0.00
31/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 01-November-18			GOVI	633.27	633.5590	633.2670	633.5590	0.00
31/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
31/05/2018	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
31/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	202230	20	202230	20	0.00
31/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	202430	20	202430	20	0.00
31/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	202330	20	202330	20	0.00
31/05/2018	GOVI On 07-February-19			GOVI	645.56	645.8520	645.5550	645.8520	0.00
31/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
31/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	209550	21	209550	21	0.00
31/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	209650	21	209650	21	0.00
31/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	209750	21	209750	21	0.00
31/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2018	IGOV On 02-August-18			Index Future	258.39	257.6830	258.3870	257.6830	861.00
31/05/2018	IGOV On 01-November-18			Index Future	263.06	262.3430	263.0600	262.3430	241.00
31/05/2018	IGOV On 07-February-19			Index Future	268.22	267.4880	268.2200	267.4880	0.00
31/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
31/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
31/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.5000	100.5000	100.5000	0.00
31/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.52	99.5200	99.5200	99.5200	0.00
31/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.22	100.2100	100.2200	100.2100	0.00
31/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
31/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
31/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
31/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.27	99.2600	99.2700	99.2600	0.00
31/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.67	99.6700	99.6700	99.6700	0.00
31/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.08	100.0700	100.0800	100.0700	0.00
31/05/2018	IS02 On 20-December-19			Interest Rate Swap	101.03	101.0200	101.0300	101.0200	0.00
31/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.79	98.7700	98.7900	98.7700	0.00
31/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.67	100.6500	100.6700	100.6500	0.00
31/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.23	96.2100	96.2300	96.2100	0.00
31/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.43	95.4000	95.4300	95.4000	0.00
31/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.60	94.5700	94.6000	94.5700	0.00
31/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.76	94.7200	94.7600	94.7200	0.00
31/05/2018	IS05 On 21-December-21			Interest Rate Swap	96.93	96.9000	96.9300	96.9000	51.00
31/05/2018	IS05 On 15-March-22			Interest Rate Swap	97.04	97.0100	97.0400	97.0100	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
31/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.23	98.1900	98.2300	98.1900	0.00
31/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.42	100.3800	100.4200	100.3800	0.00
31/05/2018	IS05 On 20-December-22			Interest Rate Swap	101.66	101.6300	101.6600	101.6300	0.00
31/05/2018	IS05 On 22-March-23			Interest Rate Swap	96.76	96.7200	96.7600	96.7200	0.00
31/05/2018	IS05 On 20-June-23			Interest Rate Swap	101.07	101.0300	101.0700	101.0300	0.00
31/05/2018	IS10 On 17-December-25			Interest Rate Swap	94.72	94.6800	94.7200	94.6800	0.00
31/05/2018	IS10 On 16-March-26			Interest Rate Swap	91.71	91.6700	91.7100	91.6700	0.00
31/05/2018	IS10 On 15-June-26			Interest Rate Swap	90.42	90.3800	90.4200	90.3800	0.00
31/05/2018	IS10 On 21-September-26			Interest Rate Swap	92.55	92.5100	92.5500	92.5100	0.00
31/05/2018	IS10 On 21-December-26			Interest Rate Swap	96.30	96.2500	96.3000	96.2500	0.00
31/05/2018	IS10 On 15-March-27			Interest Rate Swap	94.82	94.7800	94.8200	94.7800	0.00
31/05/2018	IS10 On 21-June-27			Interest Rate Swap	96.87	96.8200	96.8700	96.8200	0.00
31/05/2018	IS10 On 20-September-27			Interest Rate Swap	100.57	100.5200	100.5700	100.5200	0.00
31/05/2018	IS10 On 20-December-27			Interest Rate Swap	100.90	100.8600	100.9000	100.8600	0.00
31/05/2018	IS10 On 22-March-28			Interest Rate Swap	96.12	96.0700	96.1200	96.0700	0.00
31/05/2018	IS10 On 20-June-28			Interest Rate Swap	101.57	101.5200	101.5700	101.5200	0.00
31/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
31/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
31/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
31/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
31/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
31/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
31/05/2018	R023 On 02-August-18			Bond Future	7.97	102.5679	7.9653	102.5679	33,849.00
31/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8633	9	8633	9	0.00
31/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8666	9	8666	9	0.00
31/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8599	9	8599	9	0.00
31/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R023 On 01-November-18			Bond Future	8.02	100.4772	8.0168	100.4772	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
31/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8686	9	8686	9	0.00
31/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8654	9	8654	9	0.00
31/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8622	9	8622	9	0.00
31/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
31/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
31/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
31/05/2018	R023 On 07-February-19			Bond Future	8.08	102.4263	8.0796	102.4263	0.00
31/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	7996	8	7996	8	0.00
31/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	8055	8	8055	8	0.00
31/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	8026	8	8026	8	0.00
31/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	22	0	0.00
31/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	22	0	22	0	0.00
31/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	23	0	23	0	0.00
31/05/2018	R035 On 02-August-18			Bond Future	9.28	100.4912	9.2799	100.4912	66,917.00
31/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2483	3	2483	3	0.00
31/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2533	3	2533	3	0.00
31/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2583	3	2583	3	0.00
31/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1318	1	1318	1	0.00
31/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1289	1	1289	1	0.00
31/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	1349	1	1349	1	0.00
31/05/2018	R035 On 01-November-18			Bond Future	9.34	97.7933	9.3409	97.7933	0.00
31/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1636	2	1636	2	0.00
31/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1607	2	1607	2	0.00
31/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1578	2	1578	2	0.00
31/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	5003	5	5003	5	0.00
31/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5059	5	5059	5	0.00
31/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	4947	5	4947	5	0.00
31/05/2018	R035 On 07-February-19			Bond Future	9.41	99.6903	9.4099	99.6903	0.00
31/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2385	2	2385	2	0.00
31/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2449	3	2449	3	0.00
31/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2417	2	2417	2	0.00
31/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6002	6	6002	6	0.00
31/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	5950	6	5950	6	0.00
31/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6054	6	6054	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
31/05/2018	R186 On 02-August-18			Bond Future	8.57	112.6919	8.5746	112.6919	102,667.00
31/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	1077	1	1077	1	0.00
31/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	991	1	991	1	0.00
31/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	490	1	490	1	3,020.00
31/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	1020	1	1020	1	0.00
31/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	8	0	8	0	3,020.00
31/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	963	1	963	1	0.00
31/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	1691	2	1691	2	0.00
31/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	2566	3	2566	3	0.00
31/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	7079	7	7079	7	0.00
31/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	1619	2	1619	2	0.00
31/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	1655	2	1655	2	0.00
31/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	1550	2	1550	2	2,500.00
31/05/2018	R186 On 01-November-18			Bond Future	8.63	114.7083	8.6330	114.7083	0.00
31/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1654	2	1654	2	5,000.00
31/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1856	2	1856	2	0.00
31/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	4136	4	4136	4	0.00
31/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	600	1	600	1	5,000.00
31/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	1886	2	1886	2	0.00
31/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1826	2	1826	2	0.00
31/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	2525	3	2525	3	0.00
31/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1073	1	1073	1	5,000.00
31/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	4843	5	4843	5	0.00
31/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	2460	2	2460	2	0.00
31/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	2492	2	2492	2	0.00
31/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	2726	3	2726	3	0.00
31/05/2018	R186 On 07-February-19			Bond Future	8.70	111.6283	8.6996	111.6283	0.00
31/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1496	2	1496	2	0.00
31/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1518	2	1518	2	0.00
31/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1541	2	1541	2	0.00
31/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	4453	4	4453	4	0.00
31/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	4532	5	4532	5	0.00
31/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	4492	5	4492	5	0.00
31/05/2018	R197 On 02-August-18			Bond Future	303.65	302.8455	303.6492	302.8455	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
31/05/2018	R197 On 01-November-18			Bond Future	309.14	308.3211	309.1399	308.3211	0.00
31/05/2018	R197 On 07-February-19			Bond Future	307.85	307.0115	307.8467	307.0115	0.00
31/05/2018	R202 On 02-August-18			Bond Future	241.49	241.1980	241.4923	241.1980	21,940.00
31/05/2018	R202 On 01-November-18			Bond Future	245.86	245.5592	245.8591	245.5592	0.00
31/05/2018	R202 On 07-February-19			Bond Future	246.77	246.4677	246.7740	246.4677	0.00
31/05/2018	R204 On 02-August-18			Bond Future	6.48	101.5433	6.4815	101.5433	10,173.00
31/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	915	1	915	1	0.00
31/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	918	1	918	1	0.00
31/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	911	1	911	1	0.00
31/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R207 On 02-August-18			Bond Future	7.41	100.2527	7.4105	100.2527	20,979.00
31/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	1	0	1	0	0.00
31/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
31/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
31/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	756	1	756	1	0.00
31/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	729	1	729	1	0.00
31/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	742	1	742	1	0.00
31/05/2018	R207 On 01-November-18			Bond Future	7.43	102.0466	7.4340	102.0466	0.00
31/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	13	0	13	0	0.00
31/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	12	0	12	0	0.00
31/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	14	0	14	0	0.00
31/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	794	1	794	1	0.00
31/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	783	1	783	1	0.00
31/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	773	1	773	1	0.00
31/05/2018	R207 On 07-February-19			Bond Future	7.47	100.3811	7.4709	100.3811	0.00
31/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	20	0	20	0	0.00
31/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	19	0	19	0	0.00
31/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	18	0	18	0	0.00
31/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	857	1	857	1	0.00
31/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	865	1	865	1	0.00
31/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	849	1	849	1	0.00
31/05/2018	R208 On 02-August-18			Bond Future	7.65	100.2729	7.6537	100.2729	29,596.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	14	0	14	0	0.00
31/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	11	0	11	0	0.00
31/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	12	0	12	0	0.00
31/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1240	1	1240	1	0.00
31/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1218	1	1218	1	0.00
31/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1263	1	1263	1	0.00
31/05/2018	R208 On 01-November-18			Bond Future	7.70	98.6676	7.7001	98.6676	0.00
31/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	73	0	73	0	0.00
31/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	77	0	77	0	0.00
31/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	70	0	70	0	0.00
31/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1320	1	1320	1	0.00
31/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1356	1	1356	1	0.00
31/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1338	1	1338	1	0.00
31/05/2018	R208 On 07-February-19			Bond Future	7.76	100.5816	7.7596	100.5816	0.00
31/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	142	0	142	0	0.00
31/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	137	0	137	0	0.00
31/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	133	0	133	0	0.00
31/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1448	1	1448	1	0.00
31/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1478	1	1478	1	0.00
31/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1463	1	1463	1	0.00
31/05/2018	R209 On 02-August-18			Bond Future	9.29	76.1424	9.2869	76.1424	76,685.00
31/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	6134	6	6134	6	0.00
31/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	616	1	616	1	5,000.00
31/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	2099	2	2099	2	0.00
31/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	9676	10	9676	10	0.00
31/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	386	0	386	0	0.00
31/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	3158	3	3158	3	435.00
31/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	79	0	79	0	500.00
31/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	7095	7	7095	7	0.00
31/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1276	1	1276	1	0.00
31/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	67	0	67	0	5,000.00
31/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	7152	7	7152	7	0.00
31/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	7208	7	7208	7	0.00
31/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	82	0	82	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
31/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	88	0	88	0	0.00
31/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	649	1	649	1	0.00
31/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	85	0	85	0	0.00
31/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	6110	6	6110	6	0.00
31/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	2923	3	2923	3	0.00
31/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	3640	4	3640	4	500.00
31/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	5891	6	5891	6	0.00
31/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	1809	2	1809	2	500.00
31/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	15	0	15	0	435.00
31/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1122	1	1122	1	5,000.00
31/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	150	0	150	0	435.00
31/05/2018	R209 On 01-November-18			Bond Future	9.34	74.3571	9.3413	74.3571	0.00
31/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73402	73	73402	73	0.00
31/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73402	73	73402	73	0.00
31/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	5401	5	5401	5	0.00
31/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	5259	5	5259	5	0.00
31/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73402	73	73402	73	0.00
31/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2588	3	2588	3	0.00
31/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	8184	8	8184	8	0.00
31/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	5118	5	5118	5	0.00
31/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1193	1	1193	1	0.00
31/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	456	0	456	0	0.00
31/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1100	1	1100	1	5,850.00
31/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1146	1	1146	1	0.00
31/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	2597	3	2597	3	0.00
31/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
31/05/2018	R209 On 07-February-19			Bond Future	9.40	75.7994	9.4015	75.7994	0.00
31/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	2050	2	2050	2	0.00
31/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	2077	2	2077	2	0.00
31/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	2023	2	2023	2	0.00
31/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5163	5	5163	5	0.00
31/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5118	5	5118	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
31/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5074	5	5074	5	0.00
31/05/2018	R210 On 02-August-18			Bond Future	190.06	189.5741	190.0629	189.5741	2,159.00
31/05/2018	R210 On 01-November-18			Bond Future	191.00	190.5015	190.9994	190.5015	0.00
31/05/2018	R210 On 07-February-19			Bond Future	194.75	194.2375	194.7455	194.2375	0.00
31/05/2018	R212 On 02-August-18			Bond Future	155.00	154.8435	155.0032	154.8435	4,575.00
31/05/2018	R212 On 01-November-18			Bond Future	157.81	157.6430	157.8058	157.6430	0.00
31/05/2018	R212 On 07-February-19			Bond Future	158.75	158.5810	158.7472	158.5810	0.00
31/05/2018	R213 On 02-August-18			Bond Future	9.07	87.7051	9.0736	87.7051	30,574.00
31/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1433	2	1433	2	0.00
31/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1399	1	1399	1	0.00
31/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1365	1	1365	1	0.00
31/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	1489	2	1489	2	0.00
31/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	1521	2	1521	2	0.00
31/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	1456	2	1456	2	0.00
31/05/2018	R213 On 01-November-18			Bond Future	9.13	85.7283	9.1330	85.7283	0.00
31/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	1106	1	1106	1	0.00
31/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	1085	1	1085	1	0.00
31/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	1063	1	1063	1	0.00
31/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	4313	4	4313	4	0.00
31/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	4360	4	4360	4	0.00
31/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4266	4	4266	4	0.00
31/05/2018	R213 On 07-February-19			Bond Future	9.20	87.3913	9.2007	87.3913	0.00
31/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1699	2	1699	2	0.00
31/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1723	2	1723	2	0.00
31/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1747	2	1747	2	0.00
31/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5080	5	5080	5	0.00
31/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5037	5	5037	5	0.00
31/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5124	5	5124	5	0.00
31/05/2018	R214 On 02-August-18			Bond Future	9.43	75.6891	9.4265	75.6891	31,259.00
31/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	381	0	381	0	0.00
31/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	411	0	411	0	0.00
31/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	396	0	396	0	0.00
31/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	3979	4	3979	4	0.00
31/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	3916	4	3916	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4042	4	4042	4	0.00
31/05/2018	R214 On 01-November-18			Bond Future	9.48	73.7506	9.4818	73.7506	0.00
31/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1212	1	1212	1	0.00
31/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1235	1	1235	1	0.00
31/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1259	1	1259	1	0.00
31/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	4846	5	4846	5	0.00
31/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	4953	5	4953	5	0.00
31/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	4899	5	4899	5	0.00
31/05/2018	R214 On 07-February-19			Bond Future	9.54	75.1812	9.5439	75.1812	0.00
31/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	2026	2	2026	2	0.00
31/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	2054	2	2054	2	0.00
31/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	1999	2	1999	2	0.00
31/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	5789	6	5789	6	0.00
31/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	5740	6	5740	6	0.00
31/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	5691	6	5691	6	0.00
31/05/2018	R248 On 02-August-18			Bond Future	9.46	96.8938	9.4569	96.8938	99,820.00
31/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	563	1	563	1	0.00
31/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	542	1	542	1	0.00
31/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	522	1	522	1	0.00
31/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	5160	5	5160	5	0.00
31/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	5242	5	5242	5	0.00
31/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	5080	5	5080	5	0.00
31/05/2018	R248 On 01-November-18			Bond Future	9.51	94.1948	9.5127	94.1948	0.00
31/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1617	2	1617	2	0.00
31/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1679	2	1679	2	0.00
31/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1648	2	1648	2	0.00
31/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	6373	6	6373	6	0.00
31/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	6304	6	6304	6	0.00
31/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	6442	6	6442	6	0.00
31/05/2018	R248 On 07-February-19			Bond Future	9.58	96.0220	9.5754	96.0220	0.00
31/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2596	3	2596	3	0.00
31/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2631	3	2631	3	0.00
31/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2561	3	2561	3	0.00
31/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	7422	7	7422	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
31/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	7550	8	7550	8	0.00
31/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	7486	7	7486	7	0.00