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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	2025 On 02-August-18			Bond Future	133.34	133.3355	133.3352	133.3355	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
13/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	3325	3	3325	3	0.00
13/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	3335	3	3335	3	0.00
13/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	3315	3	3315	3	0.00
13/06/2018	2025 On 01-November-18			Bond Future	135.75	135.7446	135.7450	135.7446	0.00
13/06/2018	2025 On 07-February-19			Bond Future	136.99	136.9928	136.9937	136.9928	0.00
13/06/2018	2029 On 02-August-18			Bond Future	101.66	101.7999	101.6551	101.7999	1,370.00
13/06/2018	2029 On 01-November-18			Bond Future	102.44	102.5897	102.4427	102.5897	0.00
13/06/2018	2029 On 07-February-19			Bond Future	104.45	104.6012	104.4518	104.6012	0.00
13/06/2018	2030 On 02-August-18			Bond Future	9.43	90.0819	9.4278	90.0819	54,008.00
13/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1377	1	1377	1	0.00
13/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	18	0	18	0	7,850.00
13/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	188	0	188	0	7,850.00
13/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1520	1	1520	1	0.00
13/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1412	1	1412	1	0.00
13/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1343	1	1343	1	0.00
13/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1056	1	1056	1	7,850.00
13/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1141	1	1141	1	0.00
13/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1200	1	1200	1	0.00
13/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3614	4	3614	4	0.00
13/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1170	1	1170	1	0.00
13/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6213	6	6213	6	0.00
13/06/2018	2030 On 01-November-18			Bond Future	9.50	91.6916	9.5012	91.6916	0.00
13/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	313	0	313	0	0.00
13/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	333	0	333	0	0.00
13/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	323	0	323	0	0.00
13/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6357	7	6357	7	0.00
13/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6417	7	6417	7	0.00
13/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6298	6	6298	6	0.00
13/06/2018	2030 On 07-February-19			Bond Future	9.58	89.4609	9.5843	89.4609	0.00
13/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	729	1	729	1	0.00
13/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	745	1	745	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	762	1	762	1	0.00
13/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6894	7	6894	7	0.00
13/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6945	7	6945	7	0.00
13/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6997	7	6997	7	0.00
13/06/2018	2032 On 02-August-18			Bond Future	9.60	92.4300	9.6007	92.4300	34,986.00
13/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1655	2	1655	2	0.00
13/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1615	2	1615	2	0.00
13/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1575	1	1575	1	0.00
13/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1134	1	1134	1	0.00
13/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1163	1	1163	1	0.00
13/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1104	1	1104	1	0.00
13/06/2018	2032 On 01-November-18			Bond Future	9.68	89.9268	9.6770	89.9268	0.00
13/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	337	0	337	0	0.00
13/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	347	0	347	0	0.00
13/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	326	0	326	0	0.00
13/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	7017	7	7017	7	0.00
13/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6951	7	6951	7	0.00
13/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6886	7	6886	7	0.00
13/06/2018	2032 On 07-February-19			Bond Future	9.76	91.6712	9.7619	91.6712	0.00
13/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	853	1	853	1	0.00
13/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	836	1	836	1	0.00
13/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	819	1	819	1	0.00
13/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7588	8	7588	8	0.00
13/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7646	8	7646	8	0.00
13/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7530	8	7530	8	0.00
13/06/2018	2033 On 02-August-18			Bond Future	105.08	105.0746	105.0765	105.0746	7,981.00
13/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	4853	5	4853	5	0.00
13/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	4863	5	4863	5	0.00
13/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	4843	5	4843	5	0.00
13/06/2018	2033 On 01-November-18			Bond Future	105.85	105.8520	105.8545	105.8520	0.00
13/06/2018	2033 On 07-February-19			Bond Future	107.93	107.9276	107.9305	107.9276	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
13/06/2018	2037 On 02-August-18			Bond Future	9.77	89.1666	9.7656	89.1666	56,155.00
13/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2377	2	2377	2	0.00
13/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2427	2	2427	2	0.00
13/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2478	2	2478	2	0.00
13/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	910	1	910	1	0.00
13/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	961	1	961	1	0.00
13/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	935	1	935	1	0.00
13/06/2018	2037 On 01-November-18			Bond Future	9.84	90.7599	9.8350	90.7599	0.00
13/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	528	0	528	0	0.00
13/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	558	1	558	1	0.00
13/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	543	1	543	1	0.00
13/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7151	7	7151	7	0.00
13/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7080	7	7080	7	0.00
13/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7221	7	7221	7	0.00
13/06/2018	2037 On 07-February-19			Bond Future	9.91	88.2605	9.9130	88.2605	0.00
13/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1110	1	1110	1	0.00
13/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1131	1	1131	1	0.00
13/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1152	1	1152	1	0.00
13/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7892	8	7892	8	0.00
13/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8020	8	8020	8	0.00
13/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7956	8	7956	8	0.00
13/06/2018	2038 On 02-August-18			Bond Future	125.19	125.1845	125.1878	125.1845	9,035.00
13/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9342	9	9342	9	0.00
13/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9352	9	9352	9	0.00
13/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9362	9	9362	9	0.00
13/06/2018	2038 On 01-November-18			Bond Future	127.45	127.4464	127.4503	127.4464	0.00
13/06/2018	2038 On 07-February-19			Bond Future	128.36	128.3550	128.3595	128.3550	0.00
13/06/2018	2040 On 02-August-18			Bond Future	9.85	92.3943	9.8506	92.3943	25,124.00
13/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2585	3	2585	3	0.00
13/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2531	2	2531	2	0.00
13/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2478	2	2478	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
13/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	976	1	976	1	0.00
13/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1004	1	1004	1	0.00
13/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	949	1	949	1	0.00
13/06/2018	2040 On 01-November-18			Bond Future	9.92	94.0452	9.9200	94.0452	0.00
13/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	696	1	696	1	3,540.00
13/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	493	0	493	0	0.00
13/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2448	2	2448	2	3,540.00
13/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	508	0	508	0	0.00
13/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	523	0	523	0	2,951.00
13/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	82	0	82	0	2,951.00
13/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	478	0	478	0	0.00
13/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7913	8	7913	8	0.00
13/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	13052	13	13052	13	0.00
13/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7680	8	7680	8	0.00
13/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7757	8	7757	8	0.00
13/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7835	8	7835	8	0.00
13/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3443	4	3443	4	0.00
13/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6934	7	6934	7	0.00
13/06/2018	2040 On 07-February-19			Bond Future	10.00	91.3590	9.9979	91.3590	0.00
13/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1154	1	1154	1	0.00
13/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1197	1	1197	1	0.00
13/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1175	1	1175	1	0.00
13/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8754	9	8754	9	0.00
13/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8824	9	8824	9	0.00
13/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8684	9	8684	9	0.00
13/06/2018	2044 On 02-August-18			Bond Future	9.88	89.4341	9.8792	89.4341	36,006.00
13/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2470	2	2470	2	0.00
13/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2578	3	2578	3	0.00
13/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2524	2	2524	2	0.00
13/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1021	1	1021	1	0.00
13/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	993	1	993	1	0.00
13/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1049	1	1049	1	0.00
13/06/2018	2044 On 01-November-18			Bond Future	9.95	91.0321	9.9463	91.0321	0.00
13/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	524	0	524	0	0.00

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13/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	540	1	540	1	0.00
13/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	556	1	556	1	0.00
13/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7806	8	7806	8	0.00
13/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7728	8	7728	8	0.00
13/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7886	8	7886	8	0.00
13/06/2018	2044 On 07-February-19			Bond Future	10.02	88.4127	10.0214	88.4127	0.00
13/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1257	1	1257	1	0.00
13/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1280	1	1280	1	0.00
13/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1234	1	1234	1	0.00
13/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8819	9	8819	9	0.00
13/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8748	9	8748	9	0.00
13/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8677	9	8677	9	0.00
13/06/2018	2046 On 02-August-18			Bond Future	118.51	118.5017	118.5058	118.5017	11,876.00
13/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	10264	10	10264	10	0.00
13/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	10284	10	10284	10	0.00
13/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	10274	10	10274	10	0.00
13/06/2018	2046 On 01-November-18			Bond Future	119.00	118.9936	118.9984	118.9936	0.00
13/06/2018	2046 On 07-February-19			Bond Future	121.33	121.3267	121.3322	121.3267	0.00
13/06/2018	2050 On 02-August-18			Bond Future	122.78	123.9679	122.7788	123.9679	9,598.00
13/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	14761	14	14761	14	0.00
13/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	14741	14	14741	14	0.00
13/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	14751	14	14751	14	0.00
13/06/2018	2050 On 01-November-18			Bond Future	125.00	126.2079	124.9979	126.2079	0.00
13/06/2018	2050 On 07-February-19			Bond Future	125.68	126.9110	125.6777	126.9110	0.00
13/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	AL37 On 02-August-18			Index Future	580.51	580.3310	580.5090	580.3310	0.00

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13/06/2018	AL37 On 01-November-18			Index Future	590.89	590.7030	590.8860	590.7030	0.00
13/06/2018	AL37 On 07-February-19			Index Future	602.35	602.1660	602.3530	602.1660	0.00
13/06/2018	AL7T On 02-August-18			Index Future	670.09	668.9380	670.0910	668.9380	0.00
13/06/2018	AL7T On 01-November-18			Index Future	682.07	680.8950	682.0680	680.8950	0.00
13/06/2018	AL7T On 07-February-19			Index Future	695.31	694.1080	695.3050	694.1080	0.00
13/06/2018	ALBI On 02-August-18			Index Future	608.02	606.7360	608.0200	606.7360	858.00
13/06/2018	ALBI On 01-November-18			Index Future	618.89	617.5810	618.8880	617.5810	0.00
13/06/2018	ALBI On 07-February-19			Index Future	630.90	629.5650	630.8990	629.5650	0.00
13/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C226 On 25-January-23			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
13/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2018	EL28 On 02-August-18			Bond Future	129.44	129.6502	129.4382	129.6502	0.00
13/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5502	5	5502	5	0.00
13/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5512	5	5512	5	0.00
13/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5492	5	5492	5	0.00
13/06/2018	ES33 On 02-August-18			Bond Future	11.05	76.9452	11.0488	76.9452	9,466.00
13/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	530	0	530	0	0.00
13/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	588	0	588	0	0.00
13/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	645	0	645	0	0.00
13/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
13/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
13/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
13/06/2018	ES33 On 01-November-18			Bond Future	11.17	74.5319	11.1700	74.5319	0.00
13/06/2018	ES33 On 07-February-19			Bond Future	11.31	75.9776	11.3080	75.9776	0.00
13/06/2018	ES42 On 02-August-18			Bond Future	11.25	79.5234	11.2523	79.5234	7,957.00
13/06/2018	ES42 On 01-November-18			Bond Future	11.37	76.6845	11.3698	76.6845	0.00
13/06/2018	ES42 On 07-February-19			Bond Future	11.50	78.1718	11.4991	78.1718	0.00
13/06/2018	GOVI On 02-August-18			GOVI	603.00	601.6260	602.9990	601.6260	476.00
13/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	27010	4	27010	4	0.00
13/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	27110	4	27110	4	0.00
13/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	27210	4	27210	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
13/06/2018	GOVI On 01-November-18			GOVI	613.78	612.3790	613.7780	612.3790	0.00
13/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	397120	41	397120	41	0.00
13/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	397320	41	397320	41	0.00
13/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	397220	41	397220	41	0.00
13/06/2018	GOVI On 07-February-19			GOVI	625.69	624.2630	625.6890	624.2630	0.00
13/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
13/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	408210	42	408210	42	0.00
13/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	408310	42	408310	42	0.00
13/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	408410	42	408410	42	0.00
13/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2018	IGOV On 02-August-18			Index Future	254.60	254.9590	254.6040	254.9590	852.00
13/06/2018	IGOV On 01-November-18			Index Future	259.21	259.5670	259.2060	259.5670	241.00
13/06/2018	IGOV On 07-February-19			Index Future	264.29	264.6570	264.2890	264.6570	0.00
13/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
13/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
13/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.52	100.5300	100.5200	100.5300	0.00
13/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
13/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.32	100.3400	100.3200	100.3400	0.00
13/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	100.0000	99.9500	100.0000	0.00
13/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
13/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
13/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
13/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
13/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
13/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.24	100.2700	100.2400	100.2700	0.00
13/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.25	101.3000	101.2500	101.3000	0.00
13/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.1400	99.0700	99.1400	0.00
13/06/2018	IS02 On 22-June-20			Interest Rate Swap	101.02	101.1000	101.0200	101.1000	0.00
13/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.82	100.0000	99.8200	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
13/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.73	96.8500	96.7300	96.8500	0.00
13/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.01	96.1400	96.0100	96.1400	0.00
13/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.27	95.4100	95.2700	95.4100	0.00
13/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.53	95.6900	95.5300	95.6900	0.00
13/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.79	97.9600	97.7900	97.9600	51.00
13/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.99	98.1700	97.9900	98.1700	0.00
13/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.27	99.4600	99.2700	99.4600	0.00
13/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.52	101.7300	101.5200	101.7300	0.00
13/06/2018	IS05 On 20-December-22			Interest Rate Swap	102.83	103.0600	102.8300	103.0600	0.00
13/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.03	98.2800	98.0300	98.2800	0.00
13/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.39	102.6400	102.3900	102.6400	0.00
13/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.69	100.0000	99.6900	100.0000	0.00
13/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.80	97.1200	96.8000	97.1200	0.00
13/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.85	94.1900	93.8500	94.1900	0.00
13/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.62	92.9800	92.6200	92.9800	0.00
13/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.80	95.1600	94.8000	95.1600	0.00
13/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.56	98.9400	98.5600	98.9400	0.00
13/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.16	97.5500	97.1600	97.5500	0.00
13/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.24	99.6400	99.2400	99.6400	0.00
13/06/2018	IS10 On 20-September-27			Interest Rate Swap	102.94	103.3400	102.9400	103.3400	0.00
13/06/2018	IS10 On 20-December-27			Interest Rate Swap	103.30	103.7200	103.3000	103.7200	0.00
13/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.63	99.0700	98.6300	99.0700	0.00
13/06/2018	IS10 On 20-June-28			Interest Rate Swap	104.03	104.4700	104.0300	104.4700	0.00
13/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.41	100.0000	99.4100	100.0000	0.00
13/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
13/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
13/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
13/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
13/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
13/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	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
13/06/2018	R023 On 02-August-18			Bond Future	8.37	101.0067	8.3683	101.0067	41,220.00
13/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7136	7	7136	7	0.00
13/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7170	7	7170	7	0.00
13/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7103	7	7103	7	0.00
13/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R023 On 01-November-18			Bond Future	8.45	98.8857	8.4483	98.8857	0.00
13/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7184	7	7184	7	0.00
13/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7153	7	7153	7	0.00
13/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7121	7	7121	7	0.00
13/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	25	0	25	0	0.00
13/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	26	0	26	0	0.00
13/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	24	0	24	0	0.00
13/06/2018	R023 On 07-February-19			Bond Future	8.55	100.8040	8.5454	100.8040	0.00
13/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6588	7	6588	7	0.00
13/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6644	7	6644	7	0.00
13/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6616	7	6616	7	0.00
13/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	167	0	167	0	0.00
13/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	165	0	165	0	0.00
13/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	170	0	170	0	0.00
13/06/2018	R035 On 02-August-18			Bond Future	9.70	96.8251	9.7042	96.8251	68,978.00
13/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	611	1	611	1	0.00
13/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	635	1	635	1	0.00
13/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	659	1	659	1	0.00
13/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2795	3	2795	3	0.00
13/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2740	3	2740	3	0.00
13/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2851	3	2851	3	0.00
13/06/2018	R035 On 01-November-18			Bond Future	9.78	94.0594	9.7792	94.0594	0.00
13/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	486	0	486	0	0.00
13/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	472	0	472	0	0.00
13/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	458	0	458	0	0.00
13/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7305	8	7305	8	0.00
13/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7376	8	7376	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7234	7	7234	7	0.00
13/06/2018	R035 On 07-February-19			Bond Future	9.86	95.8841	9.8640	95.8841	0.00
13/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1004	1	1004	1	0.00
13/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1037	1	1037	1	0.00
13/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1021	1	1021	1	0.00
13/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8109	8	8109	8	0.00
13/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8042	8	8042	8	0.00
13/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8176	8	8176	8	0.00
13/06/2018	R186 On 02-August-18			Bond Future	9.02	109.6815	9.0215	109.6815	116,720.00
13/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	173	0	173	0	0.00
13/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	149	0	149	0	0.00
13/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	42	0	42	0	3,020.00
13/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	157	0	157	0	0.00
13/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	506	0	506	0	5,000.00
13/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	142	0	142	0	0.00
13/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
13/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3647	4	3647	4	0.00
13/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2183	2	2183	2	0.00
13/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4896	5	4896	5	0.00
13/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9849	10	9849	10	0.00
13/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3535	4	3535	4	0.00
13/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3591	4	3591	4	0.00
13/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3424	4	3424	4	0.00
13/06/2018	R186 On 01-November-18			Bond Future	9.10	111.6416	9.1009	111.6416	0.00
13/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	554	1	554	1	5,000.00
13/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	663	1	663	1	0.00
13/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2170	2	2170	2	0.00
13/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	134	0	134	0	5,000.00
13/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	680	1	680	1	0.00
13/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	647	1	647	1	0.00
13/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4175	4	4175	4	0.00
13/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1938	2	1938	2	5,000.00
13/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7208	7	7208	7	0.00
13/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4084	4	4084	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
13/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4130	4	4130	4	0.00
13/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4456	5	4456	5	0.00
13/06/2018	R186 On 07-February-19			Bond Future	9.19	108.5023	9.1911	108.5023	0.00
13/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	525	1	525	1	0.00
13/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	535	1	535	1	0.00
13/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	545	1	545	1	0.00
13/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6342	7	6342	7	0.00
13/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6446	7	6446	7	0.00
13/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6394	7	6394	7	0.00
13/06/2018	R197 On 02-August-18			Bond Future	300.72	300.7190	300.7165	300.7190	2,388.00
13/06/2018	R197 On 01-November-18			Bond Future	306.15	306.1527	306.1515	306.1527	0.00
13/06/2018	R197 On 07-February-19			Bond Future	304.80	304.7991	304.7991	304.7991	0.00
13/06/2018	R202 On 02-August-18			Bond Future	238.31	238.3010	238.3056	238.3010	21,940.00
13/06/2018	R202 On 01-November-18			Bond Future	242.61	242.6069	242.6126	242.6069	0.00
13/06/2018	R202 On 07-February-19			Bond Future	243.46	243.4565	243.4633	243.4565	0.00
13/06/2018	R204 On 02-August-18			Bond Future	6.67	101.4712	6.6741	101.4712	10,173.00
13/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	844	1	844	1	0.00
13/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	847	1	847	1	0.00
13/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	840	1	840	1	0.00
13/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R207 On 02-August-18			Bond Future	7.68	99.8451	7.6849	99.8451	21,529.00
13/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	2	0	2	0	0.00
13/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	2	0	2	0	0.00
13/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	2	0	2	0	0.00
13/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1123	1	1123	1	0.00
13/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1096	1	1096	1	0.00
13/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1110	1	1110	1	0.00
13/06/2018	R207 On 01-November-18			Bond Future	7.77	101.6294	7.7699	101.6294	0.00
13/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	4	0	4	0	0.00
13/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	4	0	4	0	0.00
13/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	5	0	5	0	0.00
13/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1161	1	1161	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1150	1	1150	1	0.00
13/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1139	1	1139	1	0.00
13/06/2018	R207 On 07-February-19			Bond Future	7.91	99.9559	7.9086	99.9559	0.00
13/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	3	0	3	0	0.00
13/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	3	0	3	0	0.00
13/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	3	0	3	0	0.00
13/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1223	1	1223	1	0.00
13/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1232	1	1232	1	0.00
13/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1214	1	1214	1	0.00
13/06/2018	R208 On 02-August-18			Bond Future	7.98	99.4368	7.9808	99.4368	30,583.00
13/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	4	0	4	0	0.00
13/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	4	0	4	0	0.00
13/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	4	0	4	0	0.00
13/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1989	2	1989	2	0.00
13/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1966	2	1966	2	0.00
13/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	2013	2	2013	2	0.00
13/06/2018	R208 On 01-November-18			Bond Future	8.07	97.8143	8.0655	97.8143	0.00
13/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	22	0	22	0	0.00
13/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	23	0	23	0	0.00
13/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	21	0	21	0	0.00
13/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2039	2	2039	2	0.00
13/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2080	2	2080	2	0.00
13/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2059	2	2059	2	0.00
13/06/2018	R208 On 07-February-19			Bond Future	8.17	99.7118	8.1750	99.7118	0.00
13/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	33	0	33	0	0.00
13/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	32	0	32	0	0.00
13/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	31	0	31	0	0.00
13/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2127	2	2127	2	0.00
13/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2163	2	2163	2	0.00
13/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2145	2	2145	2	0.00
13/06/2018	R209 On 02-August-18			Bond Future	9.69	73.1521	9.6908	73.1521	95,613.00
13/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3596	3	3596	3	0.00
13/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	6995	7	6995	7	0.00
13/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	63	0	63	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	601	1	601	1	0.00
13/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	29	0	29	0	0.00
13/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1215	1	1215	1	435.00
13/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	3	0	3	0	500.00
13/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4492	4	4492	4	0.00
13/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	244	0	244	0	0.00
13/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	2	0	2	0	5,000.00
13/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4546	4	4546	4	0.00
13/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4600	4	4600	4	0.00
13/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	185	0	185	0	0.00
13/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	196	0	196	0	0.00
13/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1417	2	1417	2	0.00
13/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	191	0	191	0	0.00
13/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8756	9	8756	9	0.00
13/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5081	5	5081	5	0.00
13/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5994	6	5994	6	500.00
13/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8525	9	8525	9	0.00
13/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3488	4	3488	4	500.00
13/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2335	2	2335	2	5,000.00
13/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	45	0	45	0	435.00
13/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	323	0	323	0	435.00
13/06/2018	R209 On 01-November-18			Bond Future	9.76	71.3116	9.7574	71.3116	0.00
13/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70641	70	70641	70	0.00
13/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	402	0	402	0	2,000.00
13/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3148	3	3148	3	0.00
13/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2001	0	2001	0	2,000.00
13/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70641	70	70641	70	0.00
13/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3264	3	3264	3	0.00
13/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70641	70	70641	70	0.00
13/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1187	1	1187	1	0.00
13/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3187	0	3187	0	0.00
13/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3034	3	3034	3	0.00
13/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5788	6	5788	6	0.00
13/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	821	1	821	1	0.00

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13/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1871	2	1871	2	0.00
13/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1725	2	1725	2	5,850.00
13/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1796	2	1796	2	0.00
13/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2764	0	2764	0	0.00
13/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3957	4	3957	4	0.00
13/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1772	0	1772	0	2,000.00
13/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	6340	0	6340	0	0.00
13/06/2018	R209 On 07-February-19			Bond Future	9.83	72.6949	9.8310	72.6949	0.00
13/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	962	1	962	1	0.00
13/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	981	1	981	1	0.00
13/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	943	1	943	1	0.00
13/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6897	7	6897	7	0.00
13/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6844	7	6844	7	0.00
13/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6792	7	6792	7	0.00
13/06/2018	R210 On 02-August-18			Bond Future	188.29	188.6074	188.2884	188.6074	2,179.00
13/06/2018	R210 On 01-November-18			Bond Future	189.19	189.5152	189.1911	189.5152	0.00
13/06/2018	R210 On 07-February-19			Bond Future	192.90	193.2311	192.9013	193.2311	0.00
13/06/2018	R212 On 02-August-18			Bond Future	153.92	154.0819	153.9215	154.0819	4,475.00
13/06/2018	R212 On 01-November-18			Bond Future	156.70	156.8659	156.7033	156.8659	0.00
13/06/2018	R212 On 07-February-19			Bond Future	157.62	157.7879	157.6227	157.7879	0.00
13/06/2018	R213 On 02-August-18			Bond Future	9.49	84.7509	9.4934	84.7509	33,527.00
13/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	309	0	309	0	0.00
13/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	296	0	296	0	0.00
13/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	283	0	283	0	0.00
13/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3102	3	3102	3	0.00
13/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3156	3	3156	3	0.00
13/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3049	3	3049	3	0.00
13/06/2018	R213 On 01-November-18			Bond Future	9.57	82.7193	9.5673	82.7193	0.00
13/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	343	0	343	0	0.00
13/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	333	0	333	0	0.00
13/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	323	0	323	0	0.00

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13/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6328	7	6328	7	0.00
13/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6387	7	6387	7	0.00
13/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6270	6	6270	6	0.00
13/06/2018	R213 On 07-February-19			Bond Future	9.65	84.3240	9.6513	84.3240	0.00
13/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	673	1	673	1	0.00
13/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	684	1	684	1	0.00
13/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	696	1	696	1	0.00
13/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6862	7	6862	7	0.00
13/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6806	7	6806	7	0.00
13/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6918	7	6918	7	0.00
13/06/2018	R214 On 02-August-18			Bond Future	9.84	72.5691	9.8354	72.5691	32,435.00
13/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	22	0	22	0	0.00
13/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	26	0	26	0	0.00
13/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	24	0	24	0	0.00
13/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6473	7	6473	7	0.00
13/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6397	7	6397	7	0.00
13/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6550	7	6550	7	0.00
13/06/2018	R214 On 01-November-18			Bond Future	9.90	70.5731	9.9027	70.5731	0.00
13/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	344	0	344	0	0.00
13/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	352	0	352	0	0.00
13/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	362	0	362	0	0.00
13/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6867	7	6867	7	0.00
13/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7004	7	7004	7	0.00
13/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6935	7	6935	7	0.00
13/06/2018	R214 On 07-February-19			Bond Future	9.98	71.9421	9.9783	71.9421	0.00
13/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	863	1	863	1	0.00
13/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	881	1	881	1	0.00
13/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	845	1	845	1	0.00
13/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7611	8	7611	8	0.00
13/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7552	8	7552	8	0.00
13/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7493	8	7493	8	0.00
13/06/2018	R248 On 02-August-18			Bond Future	9.87	92.8111	9.8710	92.8111	102,447.00
13/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	21	0	21	0	0.00
13/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	20	0	20	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
13/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	19	0	19	0	0.00
13/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8350	9	8350	9	0.00
13/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8449	9	8449	9	0.00
13/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8250	9	8250	9	0.00
13/06/2018	R248 On 01-November-18			Bond Future	9.94	90.0369	9.9394	90.0369	0.00
13/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	377	0	377	0	0.00
13/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	403	0	403	0	0.00
13/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	390	0	390	0	0.00
13/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8895	9	8895	9	0.00
13/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8808	9	8808	9	0.00
13/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8982	9	8982	9	0.00
13/06/2018	R248 On 07-February-19			Bond Future	10.02	91.7835	10.0163	91.7835	0.00
13/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1029	1	1029	1	0.00
13/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1051	1	1051	1	0.00
13/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1009	1	1009	1	0.00
13/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9694	10	9694	10	0.00
13/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9851	10	9851	10	0.00
13/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9772	10	9772	10	0.00