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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
15/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	2025 On 02-August-18			Bond Future	132.60	133.0068	132.5978	133.0068	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
15/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	4062	4	4062	4	0.00
15/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	4072	4	4072	4	0.00
15/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	4052	4	4052	4	0.00
15/06/2018	2025 On 01-November-18			Bond Future	134.99	135.4100	134.9934	135.4100	0.00
15/06/2018	2025 On 07-February-19			Bond Future	136.23	136.6504	136.2265	136.6504	0.00
15/06/2018	2029 On 02-August-18			Bond Future	100.93	101.2182	100.9283	101.2182	1,370.00
15/06/2018	2029 On 01-November-18			Bond Future	101.70	101.9975	101.7022	101.9975	0.00
15/06/2018	2029 On 07-February-19			Bond Future	103.70	103.9965	103.6961	103.9965	0.00
15/06/2018	2030 On 02-August-18			Bond Future	9.47	90.4998	9.4720	90.4998	54,008.00
15/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1205	1	1205	1	0.00
15/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	12	0	12	0	7,850.00
15/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	143	0	143	0	7,850.00
15/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1339	2	1339	2	0.00
15/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1238	2	1238	2	0.00
15/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1173	1	1173	1	0.00
15/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1159	1	1159	1	7,850.00
15/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1251	1	1251	1	0.00
15/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1314	1	1314	1	0.00
15/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3854	3	3854	3	0.00
15/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1282	1	1282	1	0.00
15/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6491	6	6491	6	0.00
15/06/2018	2030 On 01-November-18			Bond Future	9.55	92.1163	9.5471	92.1163	0.00
15/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	271	0	271	0	0.00
15/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	289	0	289	0	0.00
15/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	280	0	280	0	0.00
15/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6605	6	6605	6	0.00
15/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6665	6	6665	6	0.00
15/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6544	6	6544	6	0.00
15/06/2018	2030 On 07-February-19			Bond Future	9.63	89.8935	9.6322	89.8935	0.00
15/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	665	1	665	1	0.00
15/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	680	1	680	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
15/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	695	1	695	1	0.00
15/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	7123	7	7123	7	0.00
15/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	7176	7	7176	7	0.00
15/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	7229	7	7229	7	0.00
15/06/2018	2032 On 02-August-18			Bond Future	9.64	93.0214	9.6399	93.0214	34,986.00
15/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1476	2	1476	2	0.00
15/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1438	2	1438	2	0.00
15/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1401	2	1401	2	0.00
15/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1229	1	1229	1	0.00
15/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1261	1	1261	1	0.00
15/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1198	1	1198	1	0.00
15/06/2018	2032 On 01-November-18			Bond Future	9.72	90.5281	9.7177	90.5281	0.00
15/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	295	0	295	0	0.00
15/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	305	0	305	0	0.00
15/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	286	0	286	0	0.00
15/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	7255	7	7255	7	0.00
15/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	7188	7	7188	7	0.00
15/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	7122	7	7122	7	0.00
15/06/2018	2032 On 07-February-19			Bond Future	9.80	92.2838	9.8041	92.2838	0.00
15/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	787	1	787	1	0.00
15/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	771	1	771	1	0.00
15/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	755	1	755	1	0.00
15/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7806	7	7806	7	0.00
15/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7865	7	7865	7	0.00
15/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7748	7	7748	7	0.00
15/06/2018	2033 On 02-August-18			Bond Future	104.62	104.8142	104.6181	104.8142	9,561.00
15/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	5312	5	5312	5	0.00
15/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	5322	5	5322	5	0.00
15/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	5302	5	5302	5	0.00
15/06/2018	2033 On 01-November-18			Bond Future	105.39	105.5870	105.3872	105.5870	0.00
15/06/2018	2033 On 07-February-19			Bond Future	107.45	107.6564	107.4533	107.6564	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
15/06/2018	2037 On 02-August-18			Bond Future	9.79	89.6673	9.7945	89.6673	56,155.00
15/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2203	3	2203	3	0.00
15/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2252	3	2252	3	0.00
15/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2301	3	2301	3	0.00
15/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	958	1	958	1	0.00
15/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1011	1	1011	1	0.00
15/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	984	1	984	1	0.00
15/06/2018	2037 On 01-November-18			Bond Future	9.86	91.2690	9.8650	91.2690	0.00
15/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	481	1	481	1	0.00
15/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	509	1	509	1	0.00
15/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	495	1	495	1	0.00
15/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7332	7	7332	7	0.00
15/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7261	7	7261	7	0.00
15/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7404	7	7404	7	0.00
15/06/2018	2037 On 07-February-19			Bond Future	9.94	88.7792	9.9440	88.7792	0.00
15/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1046	1	1046	1	0.00
15/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1066	1	1066	1	0.00
15/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1086	1	1086	1	0.00
15/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	8060	8	8060	8	0.00
15/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8190	8	8190	8	0.00
15/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	8125	8	8125	8	0.00
15/06/2018	2038 On 02-August-18			Bond Future	124.61	125.1885	124.6060	125.1885	9,035.00
15/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9924	9	9924	9	0.00
15/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9934	9	9934	9	0.00
15/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9944	9	9944	9	0.00
15/06/2018	2038 On 01-November-18			Bond Future	126.86	127.4505	126.8573	127.4505	0.00
15/06/2018	2038 On 07-February-19			Bond Future	127.75	128.3582	127.7542	128.3582	0.00
15/06/2018	2040 On 02-August-18			Bond Future	9.88	92.8456	9.8795	92.8456	25,174.00
15/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2398	3	2398	3	0.00
15/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2345	3	2345	3	0.00
15/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2293	3	2293	3	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
15/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1030	1	1030	1	0.00
15/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1059	1	1059	1	0.00
15/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1002	1	1002	1	0.00
15/06/2018	2040 On 01-November-18			Bond Future	9.95	94.5040	9.9500	94.5040	0.00
15/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	637	1	637	1	3,540.00
15/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	447	1	447	1	0.00
15/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2316	3	2316	3	3,540.00
15/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	461	1	461	1	0.00
15/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	71	0	71	0	2,951.00
15/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	433	1	433	1	0.00
15/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	475	1	475	1	2,951.00
15/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	13286	13	13286	13	0.00
15/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	8114	8	8114	8	0.00
15/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7878	7	7878	7	0.00
15/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7956	8	7956	8	0.00
15/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	8035	8	8035	8	0.00
15/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3556	3	3556	3	0.00
15/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	7120	7	7120	7	0.00
15/06/2018	2040 On 07-February-19			Bond Future	10.03	91.8263	10.0289	91.8263	0.00
15/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1086	1	1086	1	0.00
15/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1129	1	1129	1	0.00
15/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1107	1	1107	1	0.00
15/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8936	9	8936	9	0.00
15/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	9007	9	9007	9	0.00
15/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8865	9	8865	9	0.00
15/06/2018	2044 On 02-August-18			Bond Future	9.91	89.9330	9.9133	89.9330	36,006.00
15/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2258	3	2258	3	0.00
15/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2362	3	2362	3	0.00
15/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2309	3	2309	3	0.00
15/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1093	1	1093	1	0.00
15/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1063	1	1063	1	0.00
15/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1123	1	1123	1	0.00
15/06/2018	2044 On 01-November-18			Bond Future	9.98	91.5395	9.9815	91.5395	0.00
15/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	470	1	470	1	0.00

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15/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	484	1	484	1	0.00
15/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	499	1	499	1	0.00
15/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	8043	8	8043	8	0.00
15/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7963	8	7963	8	0.00
15/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	8123	8	8123	8	0.00
15/06/2018	2044 On 07-February-19			Bond Future	10.06	88.9295	10.0577	88.9295	0.00
15/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1176	1	1176	1	0.00
15/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1198	1	1198	1	0.00
15/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1153	1	1153	1	0.00
15/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	9037	9	9037	9	0.00
15/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8965	9	8965	9	0.00
15/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8893	8	8893	8	0.00
15/06/2018	2046 On 02-August-18			Bond Future	117.60	118.7365	117.5962	118.7365	11,876.00
15/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11174	10	11174	10	0.00
15/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11194	10	11194	10	0.00
15/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11184	10	11184	10	0.00
15/06/2018	2046 On 01-November-18			Bond Future	118.07	119.2328	118.0716	119.2328	0.00
15/06/2018	2046 On 07-February-19			Bond Future	120.39	121.5693	120.3864	121.5693	0.00
15/06/2018	2050 On 02-August-18			Bond Future	122.39	123.4414	122.3875	123.4414	9,598.00
15/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
15/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15153	14	15153	14	0.00
15/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15133	14	15133	14	0.00
15/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15143	14	15143	14	0.00
15/06/2018	2050 On 01-November-18			Bond Future	124.60	125.6718	124.5984	125.6718	0.00
15/06/2018	2050 On 07-February-19			Bond Future	125.27	126.3634	125.2699	126.3634	0.00
15/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	AL37 On 02-August-18			Index Future	579.58	581.1790	579.5810	581.1790	0.00

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15/06/2018	AL37 On 01-November-18			Index Future	589.93	591.5610	589.9340	591.5610	0.00
15/06/2018	AL37 On 07-February-19			Index Future	601.38	603.0370	601.3820	603.0370	0.00
15/06/2018	AL7T On 02-August-18			Index Future	668.78	671.9010	668.7780	671.9010	0.00
15/06/2018	AL7T On 01-November-18			Index Future	680.73	683.9050	680.7250	683.9050	0.00
15/06/2018	AL7T On 07-February-19			Index Future	693.93	697.1720	693.9340	697.1720	0.00
15/06/2018	ALBI On 02-August-18			Index Future	606.62	609.4550	606.6240	609.4550	858.00
15/06/2018	ALBI On 01-November-18			Index Future	617.46	620.3430	617.4600	620.3430	0.00
15/06/2018	ALBI On 07-February-19			Index Future	629.44	632.3770	629.4420	632.3770	0.00
15/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	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
15/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2018	EL28 On 02-August-18			Bond Future	129.67	129.4412	129.6657	129.4412	0.00
15/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
15/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
15/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
15/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5274	5	5274	5	0.00
15/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5284	6	5284	6	0.00
15/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5264	5	5264	5	0.00
15/06/2018	ES33 On 02-August-18			Bond Future	11.08	77.3326	11.0769	77.3326	9,466.00
15/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	366	1	366	1	0.00
15/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	424	1	424	1	0.00
15/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	482	1	482	1	0.00
15/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
15/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
15/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
15/06/2018	ES33 On 01-November-18			Bond Future	11.20	74.9257	11.1992	74.9257	0.00
15/06/2018	ES33 On 07-February-19			Bond Future	11.34	76.3788	11.3384	76.3788	0.00
15/06/2018	ES42 On 02-August-18			Bond Future	11.28	79.9281	11.2804	79.9281	7,957.00
15/06/2018	ES42 On 01-November-18			Bond Future	11.40	77.0959	11.3991	77.0959	0.00
15/06/2018	ES42 On 07-February-19			Bond Future	11.53	78.5908	11.5296	78.5908	0.00
15/06/2018	GOVI On 02-August-18			GOVI	601.51	604.5220	601.5080	604.5220	476.00
15/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	41920	1	41920	1	0.00
15/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	42020	1	42020	1	0.00
15/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	42120	1	42120	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
15/06/2018	GOVI On 01-November-18			GOVI	612.25	615.3220	612.2530	615.3220	0.00
15/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	412370	38	412370	38	0.00
15/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	412570	38	412570	38	0.00
15/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	412470	38	412470	38	0.00
15/06/2018	GOVI On 07-February-19			GOVI	624.13	627.2590	624.1340	627.2590	0.00
15/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
15/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	423760	39	423760	39	0.00
15/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	423860	39	423860	39	0.00
15/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	423960	39	423960	39	0.00
15/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2018	IGOV On 02-August-18			Index Future	253.96	254.3430	253.9600	254.3430	852.00
15/06/2018	IGOV On 01-November-18			Index Future	258.55	258.9390	258.5480	258.9390	241.00
15/06/2018	IGOV On 07-February-19			Index Future	263.62	264.0140	263.6170	264.0140	0.00
15/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
15/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
15/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.52	100.5200	100.5200	100.5200	0.00
15/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
15/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.30	100.2900	100.3000	100.2900	0.00
15/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9100	99.9300	99.9100	0.00
15/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
15/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
15/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
15/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
15/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7400	99.7600	99.7400	0.00
15/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.22	100.1900	100.2200	100.1900	0.00
15/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.23	101.1900	101.2300	101.1900	0.00
15/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0000	99.0500	99.0000	0.00
15/06/2018	IS02 On 22-June-20			Interest Rate Swap	101.01	100.9300	101.0100	100.9300	0.00
15/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.83	99.7400	99.8300	99.7400	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
15/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.74	96.6400	96.7400	96.6400	0.00
15/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.03	95.9300	96.0300	95.9300	0.00
15/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.28	95.1800	95.2800	95.1800	0.00
15/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.54	95.4300	95.5400	95.4300	0.00
15/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.80	97.6800	97.8000	97.6800	51.00
15/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.99	97.8700	97.9900	97.8700	0.00
15/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.27	99.1400	99.2700	99.1400	0.00
15/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.53	101.4000	101.5300	101.4000	0.00
15/06/2018	IS05 On 20-December-22			Interest Rate Swap	102.84	102.7100	102.8400	102.7100	0.00
15/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.05	97.9100	98.0500	97.9100	0.00
15/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.40	102.2600	102.4000	102.2600	0.00
15/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.68	99.5400	99.6800	99.5400	0.00
15/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.76	96.6400	96.7600	96.6400	0.00
15/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.82	93.7000	93.8200	93.7000	0.00
15/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.60	92.4800	92.6000	92.4800	0.00
15/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.78	94.6600	94.7800	94.6600	0.00
15/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.55	98.4200	98.5500	98.4200	0.00
15/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.15	97.0100	97.1500	97.0100	0.00
15/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.24	99.0900	99.2400	99.0900	0.00
15/06/2018	IS10 On 20-September-27			Interest Rate Swap	102.95	102.7900	102.9500	102.7900	0.00
15/06/2018	IS10 On 20-December-27			Interest Rate Swap	103.34	103.1600	103.3400	103.1600	0.00
15/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.68	98.4800	98.6800	98.4800	0.00
15/06/2018	IS10 On 20-June-28			Interest Rate Swap	104.09	103.8900	104.0900	103.8900	0.00
15/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.47	99.2700	99.4700	99.2700	0.00
15/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
15/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
15/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
15/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
15/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
15/06/2018	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
15/06/2018	R023 On 02-August-18			Bond Future	8.41	101.1707	8.4135	101.1707	41,449.00
15/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	6971	7	6971	7	0.00
15/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7004	7	7004	7	0.00
15/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	6937	7	6937	7	0.00
15/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R023 On 01-November-18			Bond Future	8.50	99.0520	8.4969	99.0520	0.00
15/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7016	7	7016	7	0.00
15/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	6985	7	6985	7	0.00
15/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	6954	7	6954	7	0.00
15/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	27	0	27	0	0.00
15/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	28	0	28	0	0.00
15/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	26	0	26	0	0.00
15/06/2018	R023 On 07-February-19			Bond Future	8.60	100.9732	8.5979	100.9732	0.00
15/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6426	7	6426	7	0.00
15/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6481	7	6481	7	0.00
15/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6454	7	6454	7	0.00
15/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	178	0	178	0	0.00
15/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	175	0	175	0	0.00
15/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	181	0	181	0	0.00
15/06/2018	R035 On 02-August-18			Bond Future	9.73	97.3228	9.7332	97.3228	68,978.00
15/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	527	1	527	1	0.00
15/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	549	1	549	1	0.00
15/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	572	1	572	1	0.00
15/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2934	3	2934	3	0.00
15/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2876	3	2876	3	0.00
15/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2992	3	2992	3	0.00
15/06/2018	R035 On 01-November-18			Bond Future	9.81	94.5655	9.8093	94.5655	0.00
15/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	441	1	441	1	0.00
15/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	428	1	428	1	0.00
15/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	415	0	415	0	0.00
15/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7490	7	7490	7	0.00
15/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7562	7	7562	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
15/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7419	7	7419	7	0.00
15/06/2018	R035 On 07-February-19			Bond Future	9.90	96.3995	9.8952	96.3995	0.00
15/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	944	1	944	1	0.00
15/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	976	1	976	1	0.00
15/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	960	1	960	1	0.00
15/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8282	8	8282	8	0.00
15/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8214	8	8214	8	0.00
15/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8350	8	8350	8	0.00
15/06/2018	R186 On 02-August-18			Bond Future	9.05	110.2040	9.0506	110.2040	116,944.00
15/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	141	0	141	0	0.00
15/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	120	0	120	0	0.00
15/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	32	0	32	0	3,020.00
15/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	127	0	127	0	0.00
15/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	438	1	438	1	5,000.00
15/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
15/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	114	0	114	0	0.00
15/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3797	3	3797	3	0.00
15/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2292	2	2292	2	0.00
15/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	5063	5	5063	5	0.00
15/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	10026	10	10026	10	0.00
15/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3682	3	3682	3	0.00
15/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3739	3	3739	3	0.00
15/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3569	3	3569	3	0.00
15/06/2018	R186 On 01-November-18			Bond Future	9.13	112.1727	9.1315	112.1727	0.00
15/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	508	1	508	1	5,000.00
15/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	610	1	610	1	0.00
15/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2061	2	2061	2	0.00
15/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	118	0	118	0	5,000.00
15/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	626	1	626	1	0.00
15/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	595	1	595	1	0.00
15/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4305	4	4305	4	0.00
15/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	2011	2	2011	2	5,000.00
15/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7374	7	7374	7	0.00
15/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4212	4	4212	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
15/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4258	4	4258	4	0.00
15/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4591	4	4591	4	0.00
15/06/2018	R186 On 07-February-19			Bond Future	9.22	109.0433	9.2233	109.0433	0.00
15/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	488	1	488	1	0.00
15/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	498	1	498	1	0.00
15/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	507	1	507	1	0.00
15/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6490	6	6490	6	0.00
15/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6595	6	6595	6	0.00
15/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6542	6	6542	6	0.00
15/06/2018	R197 On 02-August-18			Bond Future	300.00	299.8532	299.9956	299.8532	2,388.00
15/06/2018	R197 On 01-November-18			Bond Future	305.42	305.2714	305.4157	305.2714	0.00
15/06/2018	R197 On 07-February-19			Bond Future	304.05	303.8976	304.0468	303.8976	0.00
15/06/2018	R202 On 02-August-18			Bond Future	238.31	237.4445	238.3076	237.4445	21,940.00
15/06/2018	R202 On 01-November-18			Bond Future	242.61	241.7352	242.6131	241.7352	0.00
15/06/2018	R202 On 07-February-19			Bond Future	243.46	242.5653	243.4624	242.5653	0.00
15/06/2018	R204 On 02-August-18			Bond Future	6.67	101.4929	6.6663	101.4929	10,173.00
15/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	847	1	847	1	0.00
15/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	850	1	850	1	0.00
15/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	843	1	843	1	0.00
15/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R207 On 02-August-18			Bond Future	7.73	99.9095	7.7269	99.9095	21,529.00
15/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	1	0	1	0	0.00
15/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	1	0	1	0	0.00
15/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	1	0	1	0	0.00
15/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1178	1	1178	1	0.00
15/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1151	1	1151	1	0.00
15/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1165	1	1165	1	0.00
15/06/2018	R207 On 01-November-18			Bond Future	7.82	101.6943	7.8222	101.6943	0.00
15/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	3	0	3	0	0.00
15/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	3	0	3	0	0.00
15/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	3	0	3	0	0.00
15/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1218	1	1218	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
15/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1207	1	1207	1	0.00
15/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1195	1	1195	1	0.00
15/06/2018	R207 On 07-February-19			Bond Future	7.98	100.0216	7.9768	100.0216	0.00
15/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
15/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
15/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
15/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1282	1	1282	1	0.00
15/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1290	1	1290	1	0.00
15/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1273	1	1273	1	0.00
15/06/2018	R208 On 02-August-18			Bond Future	8.02	99.5664	8.0162	99.5664	30,583.00
15/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	3	0	3	0	0.00
15/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	3	0	3	0	0.00
15/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	3	0	3	0	0.00
15/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	2069	2	2069	2	0.00
15/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	2046	2	2046	2	0.00
15/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	2093	2	2093	2	0.00
15/06/2018	R208 On 01-November-18			Bond Future	8.11	97.9455	8.1055	97.9455	0.00
15/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	18	0	18	0	0.00
15/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	18	0	18	0	0.00
15/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	17	0	17	0	0.00
15/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2118	2	2118	2	0.00
15/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2160	2	2160	2	0.00
15/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2139	2	2139	2	0.00
15/06/2018	R208 On 07-February-19			Bond Future	8.22	99.8451	8.2205	99.8451	0.00
15/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	28	0	28	0	0.00
15/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	27	0	27	0	0.00
15/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	26	0	26	0	0.00
15/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2207	2	2207	2	0.00
15/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2244	2	2244	2	0.00
15/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2226	2	2226	2	0.00
15/06/2018	R209 On 02-August-18			Bond Future	9.72	73.5692	9.7199	73.5692	95,613.00
15/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3421	4	3421	4	0.00
15/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	49	0	49	0	5,000.00
15/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	524	1	524	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
15/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	6806	7	6806	7	0.00
15/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	21	0	21	0	0.00
15/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1099	1	1099	1	435.00
15/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	2	0	2	0	500.00
15/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4310	5	4310	5	0.00
15/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	202	0	202	0	0.00
15/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
15/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4364	5	4364	5	0.00
15/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4417	5	4417	5	0.00
15/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	191	0	191	0	0.00
15/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	203	0	203	0	0.00
15/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1490	1	1490	1	0.00
15/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	197	0	197	0	0.00
15/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8945	9	8945	9	0.00
15/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5256	5	5256	5	0.00
15/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	6175	6	6175	6	500.00
15/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8714	8	8714	8	0.00
15/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3636	3	3636	3	500.00
15/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	45	0	45	0	435.00
15/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2447	2	2447	2	5,000.00
15/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	337	0	337	0	435.00
15/06/2018	R209 On 01-November-18			Bond Future	9.79	71.7357	9.7875	71.7357	0.00
15/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70447	71	70447	71	0.00
15/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	365	0	365	0	2,000.00
15/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70447	71	70447	71	0.00
15/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3016	3	3016	3	0.00
15/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	1895	2	1895	2	2,000.00
15/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3129	3	3129	3	0.00
15/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70447	71	70447	71	0.00
15/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1110	1	1110	1	0.00
15/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3053	3	3053	3	0.00
15/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	2904	3	2904	3	0.00
15/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5622	6	5622	6	0.00
15/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	848	1	848	1	0.00

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15/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1934	2	1934	2	0.00
15/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1784	2	1784	2	5,850.00
15/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1857	2	1857	2	0.00
15/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2853	3	2853	3	0.00
15/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1832	2	1832	2	2,000.00
15/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	4074	4	4074	4	0.00
15/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	6497	6	6497	6	0.00
15/06/2018	R209 On 07-February-19			Bond Future	9.86	73.1269	9.8621	73.1269	0.00
15/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	907	1	907	1	0.00
15/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	926	1	926	1	0.00
15/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	889	1	889	1	0.00
15/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	7040	7	7040	7	0.00
15/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6987	7	6987	7	0.00
15/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6934	7	6934	7	0.00
15/06/2018	R210 On 02-August-18			Bond Future	188.61	188.2888	188.6106	188.2888	2,179.00
15/06/2018	R210 On 01-November-18			Bond Future	189.52	189.1910	189.5182	189.1910	0.00
15/06/2018	R210 On 07-February-19			Bond Future	193.23	192.8986	193.2335	192.8986	0.00
15/06/2018	R212 On 02-August-18			Bond Future	153.92	153.6565	153.9201	153.6565	4,777.00
15/06/2018	R212 On 01-November-18			Bond Future	156.70	156.4329	156.7010	156.4329	0.00
15/06/2018	R212 On 07-February-19			Bond Future	157.62	157.3450	157.6193	157.3450	0.00
15/06/2018	R213 On 02-August-18			Bond Future	9.54	85.1897	9.5377	85.1897	33,527.00
15/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	244	0	244	0	0.00
15/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	233	0	233	0	0.00
15/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	223	0	223	0	0.00
15/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3320	3	3320	3	0.00
15/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3375	3	3375	3	0.00
15/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3264	3	3264	3	0.00
15/06/2018	R213 On 01-November-18			Bond Future	9.61	83.1654	9.6133	83.1654	0.00
15/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	299	0	299	0	0.00
15/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	289	0	289	0	0.00
15/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	281	0	281	0	0.00



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15/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6570	6	6570	6	0.00
15/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6630	6	6630	6	0.00
15/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6511	6	6511	6	0.00
15/06/2018	R213 On 07-February-19			Bond Future	9.70	84.7784	9.6991	84.7784	0.00
15/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	612	1	612	1	0.00
15/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	622	1	622	1	0.00
15/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	633	1	633	1	0.00
15/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	7091	7	7091	7	0.00
15/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	7035	7	7035	7	0.00
15/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	7148	7	7148	7	0.00
15/06/2018	R214 On 02-August-18			Bond Future	9.86	72.9677	9.8645	72.9677	32,435.00
15/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	16	0	16	0	0.00
15/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	19	0	19	0	0.00
15/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	17	0	17	0	0.00
15/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6664	6	6664	6	0.00
15/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6587	6	6587	6	0.00
15/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6741	6	6741	6	0.00
15/06/2018	R214 On 01-November-18			Bond Future	9.93	70.9784	9.9328	70.9784	0.00
15/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	310	0	310	0	0.00
15/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	319	0	319	0	0.00
15/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	327	0	327	0	0.00
15/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	7034	7	7034	7	0.00
15/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7172	7	7172	7	0.00
15/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	7103	7	7103	7	0.00
15/06/2018	R214 On 07-February-19			Bond Future	10.01	72.3549	10.0094	72.3549	0.00
15/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	811	1	811	1	0.00
15/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	829	1	829	1	0.00
15/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	794	1	794	1	0.00
15/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7765	7	7765	7	0.00
15/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7705	7	7705	7	0.00
15/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7646	7	7646	7	0.00
15/06/2018	R248 On 02-August-18			Bond Future	9.90	93.3196	9.9001	93.3196	103,114.00
15/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	15	0	15	0	0.00
15/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	14	0	14	0	0.00

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15/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	13	0	13	0	0.00
15/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8594	8	8594	8	0.00
15/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8694	8	8694	8	0.00
15/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8495	8	8495	8	0.00
15/06/2018	R248 On 01-November-18			Bond Future	9.97	90.5540	9.9695	90.5540	0.00
15/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	339	0	339	0	0.00
15/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	363	0	363	0	0.00
15/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	351	0	351	0	0.00
15/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	9112	9	9112	9	0.00
15/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	9024	9	9024	9	0.00
15/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	9200	9	9200	9	0.00
15/06/2018	R248 On 07-February-19			Bond Future	10.05	92.3103	10.0474	92.3103	0.00
15/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	966	1	966	1	0.00
15/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	987	1	987	1	0.00
15/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	947	1	947	1	0.00
15/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9891	10	9891	10	0.00
15/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	10050	10	10050	10	0.00
15/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9970	10	9970	10	0.00