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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
22/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	2025 On 02-August-18			Bond Future	131.63	131.7062	131.6262	131.7062	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
22/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	5034	5	5034	5	0.00
22/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	5044	5	5044	5	0.00
22/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	5024	5	5024	5	0.00
22/06/2018	2025 On 01-November-18			Bond Future	134.00	134.0863	134.0035	134.0863	0.00
22/06/2018	2025 On 07-February-19			Bond Future	135.22	135.3002	135.2162	135.3002	0.00
22/06/2018	2029 On 02-August-18			Bond Future	100.74	100.5470	100.7400	100.5470	1,370.00
22/06/2018	2029 On 01-November-18			Bond Future	101.51	101.3144	101.5100	101.3144	0.00
22/06/2018	2029 On 07-February-19			Bond Future	103.50	103.2997	103.4994	103.2997	0.00
22/06/2018	2030 On 02-August-18			Bond Future	9.31	90.6700	9.3133	90.6700	49,926.00
22/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1879	2	1879	2	0.00
22/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	58	0	58	0	7,850.00
22/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	364	0	364	0	7,850.00
22/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	2043	2	2043	2	0.00
22/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1920	2	1920	2	0.00
22/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1839	2	1839	2	0.00
22/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	836	1	836	1	7,850.00
22/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	905	1	905	1	0.00
22/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	953	1	953	1	0.00
22/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3048	3	3048	3	0.00
22/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	929	1	929	1	0.00
22/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5510	6	5510	6	0.00
22/06/2018	2030 On 01-November-18			Bond Future	9.38	92.2892	9.3828	92.2892	0.00
22/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	500	0	500	0	0.00
22/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	523	0	523	0	0.00
22/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	511	0	511	0	0.00
22/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5791	6	5791	6	0.00
22/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	5849	6	5849	6	0.00
22/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5733	6	5733	6	0.00
22/06/2018	2030 On 07-February-19			Bond Future	9.46	90.0699	9.4613	90.0699	0.00
22/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1084	1	1084	1	0.00
22/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1099	1	1099	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
22/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1115	1	1115	1	0.00
22/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6479	7	6479	7	0.00
22/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6531	7	6531	7	0.00
22/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6583	7	6583	7	0.00
22/06/2018	2032 On 02-August-18			Bond Future	9.49	93.1672	9.4868	93.1672	34,986.00
22/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2260	2	2260	2	0.00
22/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	2215	2	2215	2	0.00
22/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	2170	2	2170	2	0.00
22/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	934	1	934	1	0.00
22/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	959	1	959	1	0.00
22/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	910	1	910	1	0.00
22/06/2018	2032 On 01-November-18			Bond Future	9.56	90.6760	9.5595	90.6760	0.00
22/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	544	0	544	0	0.00
22/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	559	1	559	1	0.00
22/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	529	0	529	0	0.00
22/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6408	7	6408	7	0.00
22/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6347	7	6347	7	0.00
22/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6286	7	6286	7	0.00
22/06/2018	2032 On 07-February-19			Bond Future	9.64	92.4347	9.6400	92.4347	0.00
22/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1320	1	1320	1	0.00
22/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1303	1	1303	1	0.00
22/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1285	1	1285	1	0.00
22/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7227	8	7227	8	0.00
22/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7285	8	7285	8	0.00
22/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7170	7	7170	7	0.00
22/06/2018	2033 On 02-August-18			Bond Future	103.52	103.5172	103.5182	103.5172	10,961.00
22/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6412	6	6412	6	0.00
22/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6422	6	6422	6	0.00
22/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6402	6	6402	6	0.00
22/06/2018	2033 On 01-November-18			Bond Future	104.27	104.2668	104.2668	104.2668	0.00
22/06/2018	2033 On 07-February-19			Bond Future	106.31	106.3099	106.3102	106.3099	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
22/06/2018	2037 On 02-August-18			Bond Future	9.63	90.1094	9.6263	90.1094	56,155.00
22/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	3203	3	3203	3	0.00
22/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	3260	3	3260	3	0.00
22/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	3316	3	3316	3	0.00
22/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	656	1	656	1	0.00
22/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	694	1	694	1	0.00
22/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	675	1	675	1	0.00
22/06/2018	2037 On 01-November-18			Bond Future	9.69	91.7185	9.6917	91.7185	0.00
22/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	773	1	773	1	0.00
22/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	814	1	814	1	0.00
22/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	793	1	793	1	0.00
22/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6290	7	6290	7	0.00
22/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6225	7	6225	7	0.00
22/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6356	7	6356	7	0.00
22/06/2018	2037 On 07-February-19			Bond Future	9.76	89.2375	9.7648	89.2375	0.00
22/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1712	2	1712	2	0.00
22/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1738	2	1738	2	0.00
22/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1764	2	1764	2	0.00
22/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7374	8	7374	8	0.00
22/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7491	8	7491	8	0.00
22/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7432	8	7432	8	0.00
22/06/2018	2038 On 02-August-18			Bond Future	123.75	123.7440	123.7454	123.7440	9,115.00
22/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10785	11	10785	11	0.00
22/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10795	11	10795	11	0.00
22/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10805	11	10805	11	0.00
22/06/2018	2038 On 01-November-18			Bond Future	125.98	125.9801	125.9803	125.9801	0.00
22/06/2018	2038 On 07-February-19			Bond Future	126.86	126.8585	126.8590	126.8585	0.00
22/06/2018	2040 On 02-August-18			Bond Future	9.69	93.5329	9.6911	93.5329	25,272.00
22/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3658	3	3658	3	0.00
22/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3597	3	3597	3	0.00
22/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3536	3	3536	3	0.00

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22/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	698	1	698	1	0.00
22/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	718	1	718	1	0.00
22/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	679	1	679	1	0.00
22/06/2018	2040 On 01-November-18			Bond Future	9.76	95.2031	9.7558	95.2031	0.00
22/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	1139	1	1139	1	3,540.00
22/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	851	1	851	1	0.00
22/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3358	3	3358	3	3,540.00
22/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	873	1	873	1	0.00
22/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	895	1	895	1	2,950.00
22/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	186	0	186	0	2,950.00
22/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	830	1	830	1	0.00
22/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	6899	7	6899	7	0.00
22/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	11790	12	11790	12	0.00
22/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	6687	7	6687	7	0.00
22/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	6757	7	6757	7	0.00
22/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	6828	7	6828	7	0.00
22/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	2987	3	2987	3	0.00
22/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6011	6	6011	6	0.00
22/06/2018	2040 On 07-February-19			Bond Future	9.83	92.5391	9.8282	92.5391	0.00
22/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1794	2	1794	2	0.00
22/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1842	2	1842	2	0.00
22/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1818	2	1818	2	0.00
22/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8005	8	8005	8	0.00
22/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8073	8	8073	8	0.00
22/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	7937	8	7937	8	0.00
22/06/2018	2044 On 02-August-18			Bond Future	9.72	90.6284	9.7200	90.6284	36,114.00
22/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3533	3	3533	3	0.00
22/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3656	3	3656	3	0.00
22/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3594	3	3594	3	0.00
22/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	731	1	731	1	0.00
22/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	710	1	710	1	0.00
22/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	751	1	751	1	0.00
22/06/2018	2044 On 01-November-18			Bond Future	9.78	92.2468	9.7825	92.2468	0.00
22/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	899	1	899	1	0.00

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22/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	922	1	922	1	0.00
22/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	945	1	945	1	0.00
22/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	6806	7	6806	7	0.00
22/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	6734	7	6734	7	0.00
22/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	6878	7	6878	7	0.00
22/06/2018	2044 On 07-February-19			Bond Future	9.85	89.6507	9.8522	89.6507	0.00
22/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1906	2	1906	2	0.00
22/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1931	2	1931	2	0.00
22/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1881	2	1881	2	0.00
22/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8057	8	8057	8	0.00
22/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	7988	8	7988	8	0.00
22/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	7919	8	7919	8	0.00
22/06/2018	2046 On 02-August-18			Bond Future	117.15	116.4776	117.1534	116.4776	11,876.00
22/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11617	12	11617	12	0.00
22/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11637	12	11637	12	0.00
22/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11627	12	11627	12	0.00
22/06/2018	2046 On 01-November-18			Bond Future	117.62	116.9332	117.6202	116.9332	0.00
22/06/2018	2046 On 07-February-19			Bond Future	119.93	119.2244	119.9251	119.2244	0.00
22/06/2018	2050 On 02-August-18			Bond Future	121.87	121.8733	121.8749	121.8733	9,701.00
22/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
22/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15665	16	15665	16	0.00
22/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15645	16	15645	16	0.00
22/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15655	16	15655	16	0.00
22/06/2018	2050 On 01-November-18			Bond Future	124.08	124.0758	124.0763	124.0758	0.00
22/06/2018	2050 On 07-February-19			Bond Future	124.74	124.7353	124.7364	124.7353	0.00
22/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	AL37 On 02-August-18			Index Future	583.07	582.1780	583.0700	582.1780	0.00

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22/06/2018	AL37 On 01-November-18			Index Future	593.48	592.5750	593.4800	592.5750	0.00
22/06/2018	AL37 On 07-February-19			Index Future	604.99	604.0710	604.9930	604.0710	0.00
22/06/2018	AL7T On 02-August-18			Index Future	674.92	672.8420	674.9190	672.8420	0.00
22/06/2018	AL7T On 01-November-18			Index Future	686.97	684.8590	686.9690	684.8590	0.00
22/06/2018	AL7T On 07-February-19			Index Future	700.30	698.1450	700.2950	698.1450	0.00
22/06/2018	ALBI On 02-August-18			Index Future	614.05	611.8300	614.0540	611.8300	859.00
22/06/2018	ALBI On 01-November-18			Index Future	625.02	622.7570	625.0170	622.7570	0.00
22/06/2018	ALBI On 07-February-19			Index Future	637.14	634.8380	637.1410	634.8380	0.00
22/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	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
22/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/06/2018	EL28 On 02-August-18			Bond Future	129.03	129.0218	129.0251	129.0218	0.00
22/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
22/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
22/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
22/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5915	6	5915	6	0.00
22/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5925	6	5925	6	0.00
22/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5905	6	5905	6	0.00
22/06/2018	ES33 On 02-August-18			Bond Future	10.90	77.7134	10.9002	77.7134	9,466.00
22/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1405	1	1405	1	0.00
22/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1463	1	1463	1	0.00
22/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1521	1	1521	1	0.00
22/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
22/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
22/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
22/06/2018	ES33 On 01-November-18			Bond Future	11.02	75.3130	11.0163	75.3130	0.00
22/06/2018	ES33 On 07-February-19			Bond Future	11.15	76.7737	11.1482	76.7737	0.00
22/06/2018	ES42 On 02-August-18			Bond Future	11.09	80.4958	11.0887	80.4958	7,957.00
22/06/2018	ES42 On 01-November-18			Bond Future	11.20	77.6734	11.2006	77.6734	0.00
22/06/2018	ES42 On 07-February-19			Bond Future	11.32	79.1797	11.3233	79.1797	0.00
22/06/2018	GOVI On 02-August-18			GOVI	609.26	606.9270	609.2640	606.9270	475.00
22/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	35540	1	35540	1	0.00
22/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	35440	1	35440	1	0.00
22/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	35640	1	35640	1	0.00
22/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2018	GOVI On 01-November-18			GOVI	620.14	617.7670	620.1410	617.7670	0.00
22/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	333490	36	333490	36	0.00
22/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	333690	36	333690	36	0.00
22/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	333590	36	333590	36	0.00
22/06/2018	GOVI On 07-February-19			GOVI	632.17	629.7510	632.1710	629.7510	0.00
22/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
22/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	343390	37	343390	37	0.00
22/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	343490	37	343490	37	0.00
22/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	343590	37	343590	37	0.00
22/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/06/2018	IGOV On 02-August-18			Index Future	252.49	252.3390	252.4910	252.3390	852.00
22/06/2018	IGOV On 01-November-18			Index Future	257.05	256.9000	257.0520	256.9000	234.00
22/06/2018	IGOV On 07-February-19			Index Future	262.09	261.9340	262.0900	261.9340	0.00
22/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
22/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
22/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5900	99.5700	99.5900	0.00
22/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0300	102.0100	102.0300	0.00
22/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9400	99.9100	99.9400	0.00
22/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
22/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9100	98.9000	98.9100	0.00
22/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3200	99.3100	99.3200	0.00
22/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7700	99.7500	99.7700	0.00
22/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9400	101.9100	101.9400	0.00
22/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9500	102.9200	102.9500	0.00
22/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.01	99.0600	99.0100	99.0600	0.00
22/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.66	102.7200	102.6600	102.7200	0.00
22/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.74	99.8100	99.7400	99.8100	0.00
22/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.63	96.7100	96.6300	96.7100	0.00
22/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.89	95.9800	95.8900	95.9800	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
22/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.13	95.2200	95.1300	95.2200	0.00
22/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.4300	95.3400	95.4300	0.00
22/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.57	97.6500	97.5700	97.6500	51.00
22/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.73	97.8100	97.7300	97.8100	0.00
22/06/2018	IS05 On 21-June-22			Interest Rate Swap	98.97	99.0400	98.9700	99.0400	0.00
22/06/2018	IS05 On 20-September-22			Interest Rate Swap	102.91	102.9800	102.9100	102.9800	0.00
22/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.19	104.2600	104.1900	104.2600	0.00
22/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.64	97.7200	97.6400	97.7200	0.00
22/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.69	103.7600	103.6900	103.7600	0.00
22/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.25	99.3200	99.2500	99.3200	0.00
22/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.22	96.2800	96.2200	96.2800	0.00
22/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.26	93.3100	93.2600	93.3100	0.00
22/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.03	92.0800	92.0300	92.0800	0.00
22/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.20	94.2500	94.2000	94.2500	0.00
22/06/2018	IS10 On 21-December-26			Interest Rate Swap	97.97	98.0200	97.9700	98.0200	0.00
22/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.55	96.6100	96.5500	96.6100	0.00
22/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.63	98.6800	98.6300	98.6800	0.00
22/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.04	104.0900	104.0400	104.0900	0.00
22/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.41	104.4500	104.4100	104.4500	0.00
22/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.00	98.0400	98.0000	98.0400	0.00
22/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.12	105.1600	105.1200	105.1600	0.00
22/06/2018	IS10 On 19-September-28			Interest Rate Swap	98.76	98.8000	98.7600	98.8000	0.00
22/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
22/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
22/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
22/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
22/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
22/06/2018	R023 On 02-August-18			Bond Future	8.25	101.3225	8.2483	101.3225	41,435.00
22/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7579	7	7579	7	0.00
22/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7613	7	7613	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
22/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7546	7	7546	7	0.00
22/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R023 On 01-November-18			Bond Future	8.32	99.2060	8.3205	99.2060	0.00
22/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7618	7	7618	7	0.00
22/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7587	7	7587	7	0.00
22/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7555	7	7555	7	0.00
22/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	10	0	10	0	0.00
22/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	11	0	11	0	0.00
22/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	10	0	10	0	0.00
22/06/2018	R023 On 07-February-19			Bond Future	8.41	101.1303	8.4077	101.1303	0.00
22/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	7022	7	7022	7	0.00
22/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	7078	7	7078	7	0.00
22/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	7050	7	7050	7	0.00
22/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	144	0	144	0	0.00
22/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	142	0	142	0	0.00
22/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	146	0	146	0	0.00
22/06/2018	R035 On 02-August-18			Bond Future	9.57	97.7210	9.5704	97.7210	68,231.00
22/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	1083	1	1083	1	0.00
22/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	1116	1	1116	1	0.00
22/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	1150	1	1150	1	0.00
22/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2231	3	2231	3	0.00
22/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2185	2	2185	2	0.00
22/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2278	3	2278	3	0.00
22/06/2018	R035 On 01-November-18			Bond Future	9.64	94.9703	9.6412	94.9703	0.00
22/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	729	1	729	1	0.00
22/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	713	1	713	1	0.00
22/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	698	1	698	1	0.00
22/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6484	7	6484	7	0.00
22/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6554	7	6554	7	0.00
22/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6415	7	6415	7	0.00
22/06/2018	R035 On 07-February-19			Bond Future	9.72	96.8124	9.7211	96.8124	0.00
22/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1567	1	1567	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
22/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1610	1	1610	1	0.00
22/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1588	1	1588	1	0.00
22/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7595	8	7595	8	0.00
22/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7532	8	7532	8	0.00
22/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7657	8	7657	8	0.00
22/06/2018	R186 On 02-August-18			Bond Future	8.90	110.3011	8.9019	110.3011	108,683.00
22/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	298	0	298	0	0.00
22/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	264	0	264	0	0.00
22/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	99	0	99	0	3,020.00
22/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	275	0	275	0	0.00
22/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	751	1	751	1	5,000.00
22/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	1	0	1	0	3,020.00
22/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	254	0	254	0	0.00
22/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3025	3	3025	3	0.00
22/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1693	2	1693	2	0.00
22/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4219	5	4219	5	0.00
22/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9115	9	9115	9	0.00
22/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	2919	3	2919	3	0.00
22/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	2971	3	2971	3	0.00
22/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	2814	3	2814	3	0.00
22/06/2018	R186 On 01-November-18			Bond Future	8.98	112.2711	8.9761	112.2711	0.00
22/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	838	1	838	1	5,000.00
22/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	970	1	970	1	0.00
22/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2677	3	2677	3	0.00
22/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	261	0	261	0	5,000.00
22/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	990	1	990	1	0.00
22/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	950	1	950	1	0.00
22/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3733	4	3733	4	0.00
22/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1699	2	1699	2	5,000.00
22/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6589	7	6589	7	0.00
22/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3649	4	3649	4	0.00
22/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3691	4	3691	4	0.00
22/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	3994	4	3994	4	0.00
22/06/2018	R186 On 07-February-19			Bond Future	9.06	109.1435	9.0601	109.1435	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
22/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	826	1	826	1	0.00
22/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	839	1	839	1	0.00
22/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	852	1	852	1	0.00
22/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	5890	6	5890	6	0.00
22/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	5988	6	5988	6	0.00
22/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	5939	6	5939	6	0.00
22/06/2018	R197 On 02-August-18			Bond Future	298.71	298.4941	298.7075	298.4941	2,388.00
22/06/2018	R197 On 01-November-18			Bond Future	304.10	303.8883	304.1028	303.8883	0.00
22/06/2018	R197 On 07-February-19			Bond Future	302.71	302.4864	302.7060	302.4864	0.00
22/06/2018	R202 On 02-August-18			Bond Future	236.03	236.0274	236.0294	236.0274	22,040.00
22/06/2018	R202 On 01-November-18			Bond Future	240.29	240.2928	240.2925	240.2928	0.00
22/06/2018	R202 On 07-February-19			Bond Future	241.09	241.0940	241.0946	241.0940	0.00
22/06/2018	R204 On 02-August-18			Bond Future	6.57	101.5130	6.5661	101.5130	10,270.00
22/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	884	1	884	1	0.00
22/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	887	1	887	1	0.00
22/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	880	1	880	1	0.00
22/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R207 On 02-August-18			Bond Future	7.57	99.9471	7.5731	99.9471	21,409.00
22/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	9	0	9	0	0.00
22/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	9	0	9	0	0.00
22/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	9	0	9	0	0.00
22/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	980	1	980	1	0.00
22/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	954	1	954	1	0.00
22/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	967	1	967	1	0.00
22/06/2018	R207 On 01-November-18			Bond Future	7.64	101.7320	7.6356	101.7320	0.00
22/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	21	0	21	0	0.00
22/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	20	0	20	0	0.00
22/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	22	0	22	0	0.00
22/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1027	1	1027	1	0.00
22/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1017	1	1017	1	0.00
22/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1006	1	1006	1	0.00
22/06/2018	R207 On 07-February-19			Bond Future	7.73	100.0603	7.7343	100.0603	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
22/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	11	0	11	0	0.00
22/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	11	0	11	0	0.00
22/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	11	0	11	0	0.00
22/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1079	1	1079	1	0.00
22/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1088	1	1088	1	0.00
22/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1071	1	1071	1	0.00
22/06/2018	R208 On 02-August-18			Bond Future	7.86	99.6510	7.8585	99.6510	30,836.00
22/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	24	0	24	0	0.00
22/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	22	0	22	0	0.00
22/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	23	0	23	0	0.00
22/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1726	2	1726	2	0.00
22/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1703	2	1703	2	0.00
22/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1748	2	1748	2	0.00
22/06/2018	R208 On 01-November-18			Bond Future	7.93	98.0312	7.9302	98.0312	0.00
22/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	68	0	68	0	0.00
22/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	71	0	71	0	0.00
22/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	66	0	66	0	0.00
22/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1801	2	1801	2	0.00
22/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1840	2	1840	2	0.00
22/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1821	2	1821	2	0.00
22/06/2018	R208 On 07-February-19			Bond Future	8.02	99.9326	8.0215	99.9326	0.00
22/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	115	0	115	0	0.00
22/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	112	0	112	0	0.00
22/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	110	0	110	0	0.00
22/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	1919	2	1919	2	0.00
22/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	1952	2	1952	2	0.00
22/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	1935	2	1935	2	0.00
22/06/2018	R209 On 02-August-18			Bond Future	9.55	73.9685	9.5476	73.9685	118,213.00
22/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4446	4	4446	4	0.00
22/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	97	0	97	0	0.00
22/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	176	0	176	0	5,000.00
22/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	1015	1	1015	1	0.00
22/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7924	8	7924	8	0.00
22/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1801	2	1801	2	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	15	0	15	0	500.00
22/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5378	5	5378	5	0.00
22/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	494	0	494	0	0.00
22/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	12	0	12	0	5,000.00
22/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5434	5	5434	5	0.00
22/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5489	5	5489	5	0.00
22/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	130	0	130	0	0.00
22/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	138	0	138	0	0.00
22/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1058	1	1058	1	0.00
22/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	134	0	134	0	0.00
22/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	7822	8	7822	8	0.00
22/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4249	5	4249	5	0.00
22/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	30	0	30	0	435.00
22/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1804	2	1804	2	5,000.00
22/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5117	5	5117	5	500.00
22/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7593	8	7593	8	0.00
22/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	2794	3	2794	3	500.00
22/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	229	0	229	0	435.00
22/06/2018	R209 On 01-November-18			Bond Future	9.61	72.1418	9.6102	72.1418	0.00
22/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71600	71	71600	71	0.00
22/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	634	1	634	1	2,000.00
22/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71600	71	71600	71	0.00
22/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3834	4	3834	4	0.00
22/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2559	2	2559	2	2,000.00
22/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3959	4	3959	4	0.00
22/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71600	71	71600	71	0.00
22/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1590	1	1590	1	0.00
22/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3876	4	3876	4	0.00
22/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3710	3	3710	3	0.00
22/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6589	6	6589	6	0.00
22/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	662	1	662	1	0.00
22/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1587	2	1587	2	0.00
22/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1460	2	1460	2	5,850.00
22/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1523	2	1523	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
22/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2363	3	2363	3	0.00
22/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1502	2	1502	2	2,000.00
22/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3400	4	3400	4	0.00
22/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5613	6	5613	6	0.00
22/06/2018	R209 On 07-February-19			Bond Future	9.68	73.5410	9.6790	73.5410	0.00
22/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1395	1	1395	1	0.00
22/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1414	1	1414	1	0.00
22/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1377	1	1377	1	0.00
22/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6353	7	6353	7	0.00
22/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6300	7	6300	7	0.00
22/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6247	7	6247	7	0.00
22/06/2018	R210 On 02-August-18			Bond Future	187.65	187.6535	187.6546	187.6535	2,179.00
22/06/2018	R210 On 01-November-18			Bond Future	188.54	188.5446	188.5438	188.5446	0.00
22/06/2018	R210 On 07-February-19			Bond Future	192.24	192.2389	192.2387	192.2389	0.00
22/06/2018	R212 On 02-August-18			Bond Future	153.47	153.4701	153.4701	153.4701	4,777.00
22/06/2018	R212 On 01-November-18			Bond Future	156.24	156.2434	156.2420	156.2434	0.00
22/06/2018	R212 On 07-February-19			Bond Future	157.15	157.1512	157.1502	157.1512	0.00
22/06/2018	R213 On 02-August-18			Bond Future	9.38	85.3522	9.3799	85.3522	33,527.00
22/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	492	0	492	0	0.00
22/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	474	0	474	0	0.00
22/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	457	0	457	0	0.00
22/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2558	3	2558	3	0.00
22/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2607	3	2607	3	0.00
22/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2509	3	2509	3	0.00
22/06/2018	R213 On 01-November-18			Bond Future	9.45	83.3304	9.4503	83.3304	0.00
22/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	521	0	521	0	0.00
22/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	510	0	510	0	0.00
22/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	499	0	499	0	0.00
22/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	5771	6	5771	6	0.00
22/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	5829	6	5829	6	0.00
22/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5714	6	5714	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/06/2018	R213 On 07-February-19			Bond Future	9.53	84.9467	9.5299	84.9467	0.00
22/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	1047	1	1047	1	0.00
22/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	1062	1	1062	1	0.00
22/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	1078	1	1078	1	0.00
22/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6493	7	6493	7	0.00
22/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6441	7	6441	7	0.00
22/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6545	7	6545	7	0.00
22/06/2018	R214 On 02-August-18			Bond Future	9.68	73.5223	9.6771	73.5223	32,501.00
22/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	92	0	92	0	0.00
22/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	102	0	102	0	0.00
22/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	97	0	97	0	0.00
22/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5459	6	5459	6	0.00
22/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5385	6	5385	6	0.00
22/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5532	6	5532	6	0.00
22/06/2018	R214 On 01-November-18			Bond Future	9.74	71.5425	9.7400	71.5425	0.00
22/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	601	1	601	1	0.00
22/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	614	1	614	1	0.00
22/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	627	1	627	1	0.00
22/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6027	6	6027	6	0.00
22/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6155	6	6155	6	0.00
22/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6091	6	6091	6	0.00
22/06/2018	R214 On 07-February-19			Bond Future	9.81	72.9301	9.8104	72.9301	0.00
22/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1427	1	1427	1	0.00
22/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1446	1	1446	1	0.00
22/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1408	1	1408	1	0.00
22/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7047	7	7047	7	0.00
22/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	6989	7	6989	7	0.00
22/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	6931	7	6931	7	0.00
22/06/2018	R248 On 02-August-18			Bond Future	9.71	94.0727	9.7075	94.0727	103,114.00
22/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	110	0	110	0	0.00
22/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	104	0	104	0	0.00
22/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	99	0	99	0	0.00
22/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7000	7	7000	7	0.00
22/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7095	8	7095	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
22/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	6904	7	6904	7	0.00
22/06/2018	R248 On 01-November-18			Bond Future	9.77	91.3201	9.7711	91.3201	0.00
22/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	697	1	697	1	0.00
22/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	736	1	736	1	0.00
22/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	716	1	716	1	0.00
22/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	7763	8	7763	8	0.00
22/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	7683	8	7683	8	0.00
22/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	7843	8	7843	8	0.00
22/06/2018	R248 On 07-February-19			Bond Future	9.84	93.0913	9.8424	93.0913	0.00
22/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1686	2	1686	2	0.00
22/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1710	2	1710	2	0.00
22/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1663	2	1663	2	0.00
22/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	8868	9	8868	9	0.00
22/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9019	9	9019	9	0.00
22/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	8943	9	8943	9	0.00