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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
25/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	2025 On 02-August-18			Bond Future	131.51	131.6262	131.5055	131.6262	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
25/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	5155	5	5155	5	0.00
25/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	5165	5	5165	5	0.00
25/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	5145	5	5145	5	0.00
25/06/2018	2025 On 01-November-18			Bond Future	133.88	134.0035	133.8813	134.0035	0.00
25/06/2018	2025 On 07-February-19			Bond Future	135.09	135.2162	135.0901	135.2162	0.00
25/06/2018	2029 On 02-August-18			Bond Future	100.74	100.7400	100.7405	100.7400	1,370.00
25/06/2018	2029 On 01-November-18			Bond Future	101.51	101.5100	101.5110	101.5100	0.00
25/06/2018	2029 On 07-February-19			Bond Future	103.50	103.4994	103.4992	103.4994	0.00
25/06/2018	2030 On 02-August-18			Bond Future	9.35	91.0064	9.3481	91.0064	50,008.00
25/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1693	2	1693	2	0.00
25/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	39	0	39	0	7,850.00
25/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	288	0	288	0	7,850.00
25/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1851	2	1851	2	0.00
25/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1732	2	1732	2	0.00
25/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1654	2	1654	2	0.00
25/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	871	1	871	1	7,850.00
25/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	944	1	944	1	0.00
25/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	995	1	995	1	0.00
25/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3198	3	3198	3	0.00
25/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	969	1	969	1	0.00
25/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5718	6	5718	6	0.00
25/06/2018	2030 On 01-November-18			Bond Future	9.42	92.6311	9.4188	92.6311	0.00
25/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	445	0	445	0	0.00
25/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	466	1	466	1	0.00
25/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	456	1	456	1	0.00
25/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5966	6	5966	6	0.00
25/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6025	6	6025	6	0.00
25/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5908	6	5908	6	0.00
25/06/2018	2030 On 07-February-19			Bond Future	9.50	90.4183	9.4988	90.4183	0.00
25/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	1010	1	1010	1	0.00
25/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1025	1	1025	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
25/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1040	1	1040	1	0.00
25/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6639	6	6639	6	0.00
25/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6692	7	6692	7	0.00
25/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6745	7	6745	7	0.00
25/06/2018	2032 On 02-August-18			Bond Future	9.53	93.5303	9.5267	93.5303	34,986.00
25/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	2028	2	2028	2	0.00
25/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1985	2	1985	2	0.00
25/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1942	2	1942	2	0.00
25/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	985	1	985	1	0.00
25/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1012	1	1012	1	0.00
25/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	960	1	960	1	0.00
25/06/2018	2032 On 01-November-18			Bond Future	9.60	91.0451	9.6007	91.0451	0.00
25/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	478	1	478	1	0.00
25/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	492	1	492	1	0.00
25/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	465	1	465	1	0.00
25/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6630	6	6630	6	0.00
25/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6567	6	6567	6	0.00
25/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6505	6	6505	6	0.00
25/06/2018	2032 On 07-February-19			Bond Future	9.68	92.8108	9.6829	92.8108	0.00
25/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1226	1	1226	1	0.00
25/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1209	1	1209	1	0.00
25/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1193	1	1193	1	0.00
25/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7426	7	7426	7	0.00
25/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7484	7	7484	7	0.00
25/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7368	7	7368	7	0.00
25/06/2018	2033 On 02-August-18			Bond Future	103.52	103.5182	103.5187	103.5182	10,961.00
25/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6411	6	6411	6	0.00
25/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6421	6	6421	6	0.00
25/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6401	6	6401	6	0.00
25/06/2018	2033 On 01-November-18			Bond Future	104.27	104.2668	104.2680	104.2668	0.00
25/06/2018	2033 On 07-February-19			Bond Future	106.31	106.3102	106.3102	106.3102	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
25/06/2018	2037 On 02-August-18			Bond Future	9.68	90.5161	9.6763	90.5161	56,155.00
25/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2866	3	2866	3	0.00
25/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2920	3	2920	3	0.00
25/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2975	3	2975	3	0.00
25/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	709	1	709	1	0.00
25/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	751	1	751	1	0.00
25/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	730	1	730	1	0.00
25/06/2018	2037 On 01-November-18			Bond Future	9.74	92.1320	9.7432	92.1320	0.00
25/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	670	1	670	1	0.00
25/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	707	1	707	1	0.00
25/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	688	1	688	1	0.00
25/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6587	6	6587	6	0.00
25/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6520	6	6520	6	0.00
25/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6654	6	6654	6	0.00
25/06/2018	2037 On 07-February-19			Bond Future	9.82	89.6589	9.8181	89.6589	0.00
25/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1572	2	1572	2	0.00
25/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1596	2	1596	2	0.00
25/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1621	2	1621	2	0.00
25/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7640	7	7640	7	0.00
25/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7760	7	7760	7	0.00
25/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7700	7	7700	7	0.00
25/06/2018	2038 On 02-August-18			Bond Future	123.75	123.7454	123.7463	123.7454	9,115.00
25/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10784	11	10784	11	0.00
25/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10794	11	10794	11	0.00
25/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10804	11	10804	11	0.00
25/06/2018	2038 On 01-November-18			Bond Future	125.98	125.9803	125.9819	125.9803	0.00
25/06/2018	2038 On 07-February-19			Bond Future	126.86	126.8590	126.8592	126.8590	0.00
25/06/2018	2040 On 02-August-18			Bond Future	9.74	93.9701	9.7410	93.9701	25,272.00
25/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3288	4	3288	4	0.00
25/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3229	4	3229	4	0.00
25/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3170	4	3170	4	0.00

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25/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	754	1	754	1	0.00
25/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	777	1	777	1	0.00
25/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	733	1	733	1	0.00
25/06/2018	2040 On 01-November-18			Bond Future	9.81	95.6476	9.8073	95.6476	0.00
25/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	1001	1	1001	1	3,540.00
25/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	738	1	738	1	0.00
25/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	3095	3	3095	3	3,540.00
25/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	758	1	758	1	0.00
25/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	779	1	779	1	2,950.00
25/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	152	0	152	0	2,950.00
25/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	719	1	719	1	0.00
25/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7220	7	7220	7	0.00
25/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12187	12	12187	12	0.00
25/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7002	7	7002	7	0.00
25/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7074	7	7074	7	0.00
25/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7147	7	7147	7	0.00
25/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3157	3	3157	3	0.00
25/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6305	6	6305	6	0.00
25/06/2018	2040 On 07-February-19			Bond Future	9.88	92.9921	9.8815	92.9921	0.00
25/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1645	2	1645	2	0.00
25/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1691	2	1691	2	0.00
25/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1668	2	1668	2	0.00
25/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8295	8	8295	8	0.00
25/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8365	8	8365	8	0.00
25/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8226	8	8226	8	0.00
25/06/2018	2044 On 02-August-18			Bond Future	9.77	91.0719	9.7700	91.0719	36,309.00
25/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3163	4	3163	4	0.00
25/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3282	4	3282	4	0.00
25/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3222	4	3222	4	0.00
25/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	789	1	789	1	0.00
25/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	767	1	767	1	0.00
25/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	812	1	812	1	0.00
25/06/2018	2044 On 01-November-18			Bond Future	9.83	92.6977	9.8339	92.6977	0.00
25/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	782	1	782	1	0.00

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25/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	803	1	803	1	0.00
25/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	824	1	824	1	0.00
25/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7124	7	7124	7	0.00
25/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7050	7	7050	7	0.00
25/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7199	7	7199	7	0.00
25/06/2018	2044 On 07-February-19			Bond Future	9.91	90.1102	9.9054	90.1102	0.00
25/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1750	2	1750	2	0.00
25/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1774	2	1774	2	0.00
25/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1726	2	1726	2	0.00
25/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8349	8	8349	8	0.00
25/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8279	8	8279	8	0.00
25/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8208	8	8208	8	0.00
25/06/2018	2046 On 02-August-18			Bond Future	117.72	117.1534	117.7201	117.1534	11,876.00
25/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11050	12	11050	12	0.00
25/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11070	12	11070	12	0.00
25/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11060	12	11060	12	0.00
25/06/2018	2046 On 01-November-18			Bond Future	118.20	117.6202	118.1976	117.6202	0.00
25/06/2018	2046 On 07-February-19			Bond Future	120.51	119.9251	120.5127	119.9251	0.00
25/06/2018	2050 On 02-August-18			Bond Future	122.40	121.8749	122.3992	121.8749	9,701.00
25/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
25/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15141	16	15141	16	0.00
25/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15121	16	15121	16	0.00
25/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15131	16	15131	16	0.00
25/06/2018	2050 On 01-November-18			Bond Future	124.61	124.0763	124.6105	124.0763	0.00
25/06/2018	2050 On 07-February-19			Bond Future	125.28	124.7364	125.2799	124.7364	0.00
25/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	AL37 On 02-August-18			Index Future	582.38	583.0700	582.3770	583.0700	0.00

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25/06/2018	AL37 On 01-November-18			Index Future	592.78	593.4800	592.7760	593.4800	0.00
25/06/2018	AL37 On 07-February-19			Index Future	604.28	604.9930	604.2750	604.9930	0.00
25/06/2018	AL7T On 02-August-18			Index Future	673.73	674.9190	673.7250	674.9190	0.00
25/06/2018	AL7T On 01-November-18			Index Future	685.76	686.9690	685.7550	686.9690	0.00
25/06/2018	AL7T On 07-February-19			Index Future	699.06	700.2950	699.0570	700.2950	0.00
25/06/2018	ALBI On 02-August-18			Index Future	612.20	614.0540	612.2010	614.0540	859.00
25/06/2018	ALBI On 01-November-18			Index Future	623.13	625.0170	623.1320	625.0170	0.00
25/06/2018	ALBI On 07-February-19			Index Future	635.22	637.1410	635.2200	637.1410	0.00
25/06/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	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
25/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2018	EL28 On 02-August-18			Bond Future	129.03	129.0251	129.0281	129.0251	0.00
25/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
25/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
25/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
25/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5912	6	5912	6	0.00
25/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5922	6	5922	6	0.00
25/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5902	6	5902	6	0.00
25/06/2018	ES33 On 02-August-18			Bond Future	10.95	78.0218	10.9498	78.0218	9,466.00
25/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1111	1	1111	1	0.00
25/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1169	1	1169	1	0.00
25/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1227	2	1227	2	0.00
25/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
25/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
25/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
25/06/2018	ES33 On 01-November-18			Bond Future	11.07	75.6265	11.0677	75.6265	0.00
25/06/2018	ES33 On 07-February-19			Bond Future	11.20	77.0931	11.2017	77.0931	0.00
25/06/2018	ES42 On 02-August-18			Bond Future	11.14	80.8474	11.1383	80.8474	7,957.00
25/06/2018	ES42 On 01-November-18			Bond Future	11.25	78.0308	11.2520	78.0308	0.00
25/06/2018	ES42 On 07-February-19			Bond Future	11.38	79.5439	11.3768	79.5439	0.00
25/06/2018	GOVI On 02-August-18			GOVI	607.36	609.2640	607.3620	609.2640	476.00
25/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	16520	4	16520	4	0.00
25/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	16420	4	16420	4	0.00
25/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	16620	4	16620	4	0.00
25/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
25/06/2018	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
25/06/2018	GOVI On 01-November-18			GOVI	618.21	620.1410	618.2070	620.1410	0.00
25/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	352830	33	352830	33	0.00
25/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	353030	33	353030	33	0.00
25/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	352930	33	352930	33	0.00
25/06/2018	GOVI On 07-February-19			GOVI	630.20	632.1710	630.1990	632.1710	0.00
25/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
25/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	363110	34	363110	34	0.00
25/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	363210	34	363210	34	0.00
25/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	363310	34	363310	34	0.00
25/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2018	IGOV On 02-August-18			Index Future	252.71	252.4910	252.7110	252.4910	852.00
25/06/2018	IGOV On 01-November-18			Index Future	257.28	257.0520	257.2770	257.0520	234.00
25/06/2018	IGOV On 07-February-19			Index Future	262.32	262.0900	262.3180	262.0900	0.00
25/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
25/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
25/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5700	99.5800	99.5700	0.00
25/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0100	102.0200	102.0100	0.00
25/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9100	99.9300	99.9100	0.00
25/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
25/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
25/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
25/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7500	99.7600	99.7500	0.00
25/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9100	101.9300	101.9100	0.00
25/06/2018	IS02 On 20-December-19			Interest Rate Swap	102.94	102.9200	102.9400	102.9200	0.00
25/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0100	99.0500	99.0100	0.00
25/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.70	102.6600	102.7000	102.6600	0.00
25/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.80	99.7400	99.8000	99.7400	0.00
25/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.69	96.6300	96.6900	96.6300	0.00
25/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.97	95.8900	95.9700	95.8900	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
25/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.21	95.1300	95.2100	95.1300	0.00
25/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.44	95.3400	95.4400	95.3400	0.00
25/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.68	97.5700	97.6800	97.5700	51.00
25/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.85	97.7300	97.8500	97.7300	0.00
25/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.10	98.9700	99.1000	98.9700	0.00
25/06/2018	IS05 On 20-September-22			Interest Rate Swap	103.05	102.9100	103.0500	102.9100	0.00
25/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.35	104.1900	104.3500	104.1900	0.00
25/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.83	97.6400	97.8300	97.6400	0.00
25/06/2018	IS05 On 20-June-23			Interest Rate Swap	103.88	103.6900	103.8800	103.6900	0.00
25/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.46	99.2500	99.4600	99.2500	0.00
25/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.54	96.2200	96.5400	96.2200	0.00
25/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.60	93.2600	93.6000	93.2600	0.00
25/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.39	92.0300	92.3900	92.0300	0.00
25/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.56	94.2000	94.5600	94.2000	0.00
25/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.33	97.9700	98.3300	97.9700	0.00
25/06/2018	IS10 On 15-March-27			Interest Rate Swap	96.92	96.5500	96.9200	96.5500	0.00
25/06/2018	IS10 On 21-June-27			Interest Rate Swap	98.99	98.6300	98.9900	98.6300	0.00
25/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.41	104.0400	104.4100	104.0400	0.00
25/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.78	104.4100	104.7800	104.4100	0.00
25/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.38	98.0000	98.3800	98.0000	0.00
25/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.51	105.1200	105.5100	105.1200	0.00
25/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.16	98.7600	99.1600	98.7600	0.00
25/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
25/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	35,000.00
25/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	6.8600	93.1400	0.00
25/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
25/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
25/06/2018	R023 On 02-August-18			Bond Future	8.28	101.4965	8.2837	101.4965	41,452.00
25/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7448	8	7448	8	0.00
25/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7482	8	7482	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
25/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7415	8	7415	8	0.00
25/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R023 On 01-November-18			Bond Future	8.36	99.3825	8.3584	99.3825	0.00
25/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7485	8	7485	8	0.00
25/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7454	8	7454	8	0.00
25/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7422	8	7422	8	0.00
25/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	11	0	11	0	0.00
25/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	11	0	11	0	0.00
25/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	10	0	10	0	0.00
25/06/2018	R023 On 07-February-19			Bond Future	8.45	101.3101	8.4486	101.3101	0.00
25/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6891	7	6891	7	0.00
25/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6947	7	6947	7	0.00
25/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6919	7	6919	7	0.00
25/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	149	0	149	0	0.00
25/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	147	0	147	0	0.00
25/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	152	0	152	0	0.00
25/06/2018	R035 On 02-August-18			Bond Future	9.62	98.1253	9.6204	98.1253	68,489.00
25/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	881	1	881	1	0.00
25/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	911	1	911	1	0.00
25/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	941	1	941	1	0.00
25/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2419	2	2419	2	0.00
25/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2369	2	2369	2	0.00
25/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2469	2	2469	2	0.00
25/06/2018	R035 On 01-November-18			Bond Future	9.69	95.3813	9.6929	95.3813	0.00
25/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	630	1	630	1	0.00
25/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	616	1	616	1	0.00
25/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	602	1	602	1	0.00
25/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6787	6	6787	6	0.00
25/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6858	7	6858	7	0.00
25/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6716	6	6716	6	0.00
25/06/2018	R035 On 07-February-19			Bond Future	9.77	97.2312	9.7746	97.2312	0.00
25/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1435	2	1435	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
25/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1475	2	1475	2	0.00
25/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1455	2	1455	2	0.00
25/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7869	8	7869	8	0.00
25/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7805	8	7805	8	0.00
25/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7933	8	7933	8	0.00
25/06/2018	R186 On 02-August-18			Bond Future	8.93	110.6200	8.9317	110.6200	108,807.00
25/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	238	0	238	0	0.00
25/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	209	0	209	0	0.00
25/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	72	0	72	0	3,020.00
25/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	218	0	218	0	0.00
25/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	643	1	643	1	5,000.00
25/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
25/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	200	0	200	0	0.00
25/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3154	3	3154	3	0.00
25/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1769	2	1769	2	0.00
25/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4376	4	4376	4	0.00
25/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9299	9	9299	9	0.00
25/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3045	3	3045	3	0.00
25/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3100	3	3100	3	0.00
25/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	2938	3	2938	3	0.00
25/06/2018	R186 On 01-November-18			Bond Future	9.01	112.5950	9.0074	112.5950	0.00
25/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	768	1	768	1	5,000.00
25/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	894	1	894	1	0.00
25/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2545	3	2545	3	0.00
25/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	230	0	230	0	5,000.00
25/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	913	1	913	1	0.00
25/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	875	1	875	1	0.00
25/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3845	4	3845	4	0.00
25/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1755	2	1755	2	5,000.00
25/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6746	7	6746	7	0.00
25/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3760	4	3760	4	0.00
25/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3802	4	3802	4	0.00
25/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4112	4	4112	4	0.00
25/06/2018	R186 On 07-February-19			Bond Future	9.09	109.4737	9.0930	109.4737	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
25/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	771	1	771	1	0.00
25/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	783	1	783	1	0.00
25/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	796	1	796	1	0.00
25/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6025	6	6025	6	0.00
25/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6124	6	6124	6	0.00
25/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6075	6	6075	6	0.00
25/06/2018	R197 On 02-August-18			Bond Future	298.85	298.7075	298.8488	298.7075	2,388.00
25/06/2018	R197 On 01-November-18			Bond Future	304.25	304.1028	304.2480	304.1028	0.00
25/06/2018	R197 On 07-February-19			Bond Future	302.85	302.7060	302.8508	302.7060	0.00
25/06/2018	R202 On 02-August-18			Bond Future	236.03	236.0294	236.0305	236.0294	22,040.00
25/06/2018	R202 On 01-November-18			Bond Future	240.30	240.2925	240.2951	240.2925	0.00
25/06/2018	R202 On 07-February-19			Bond Future	241.09	241.0946	241.0943	241.0946	0.00
25/06/2018	R204 On 02-August-18			Bond Future	6.62	101.5164	6.6161	101.5164	10,270.00
25/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	865	1	865	1	0.00
25/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	869	1	869	1	0.00
25/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	861	1	861	1	0.00
25/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R207 On 02-August-18			Bond Future	7.63	100.0134	7.6265	100.0134	21,409.00
25/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	5	0	5	0	0.00
25/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	5	0	5	0	0.00
25/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	5	0	5	0	0.00
25/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1048	1	1048	1	0.00
25/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1021	1	1021	1	0.00
25/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1035	1	1035	1	0.00
25/06/2018	R207 On 01-November-18			Bond Future	7.70	101.7990	7.7007	101.7990	0.00
25/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	16	0	16	0	0.00
25/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	15	0	15	0	0.00
25/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	16	0	0.00
25/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1094	1	1094	1	0.00
25/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1084	1	1084	1	0.00
25/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1073	1	1073	1	0.00
25/06/2018	R207 On 07-February-19			Bond Future	7.82	100.1284	7.8194	100.1284	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
25/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	8	0	8	0	0.00
25/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	8	0	8	0	0.00
25/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	8	0	8	0	0.00
25/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1150	1	1150	1	0.00
25/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1159	1	1159	1	0.00
25/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1142	1	1142	1	0.00
25/06/2018	R208 On 02-August-18			Bond Future	7.90	99.7617	7.8997	99.7617	30,836.00
25/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	16	0	16	0	0.00
25/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	14	0	14	0	0.00
25/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	15	0	15	0	0.00
25/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1813	2	1813	2	0.00
25/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1790	2	1790	2	0.00
25/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1836	2	1836	2	0.00
25/06/2018	R208 On 01-November-18			Bond Future	7.98	98.1432	7.9762	98.1432	0.00
25/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	56	0	56	0	0.00
25/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	58	0	58	0	0.00
25/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	54	0	54	0	0.00
25/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1886	2	1886	2	0.00
25/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1925	2	1925	2	0.00
25/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1905	2	1905	2	0.00
25/06/2018	R208 On 07-February-19			Bond Future	8.07	100.0467	8.0739	100.0467	0.00
25/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	100	0	100	0	0.00
25/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	97	0	97	0	0.00
25/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	95	0	95	0	0.00
25/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2002	2	2002	2	0.00
25/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2037	2	2037	2	0.00
25/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2020	2	2020	2	0.00
25/06/2018	R209 On 02-August-18			Bond Future	9.60	74.3093	9.5976	74.3093	125,494.00
25/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4127	4	4127	4	0.00
25/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	121	0	121	0	5,000.00
25/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	834	1	834	1	0.00
25/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	63	0	63	0	0.00
25/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7592	8	7592	8	0.00
25/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	8	0	8	0	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	5051	5	5051	5	0.00
25/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	379	0	379	0	0.00
25/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1558	2	1558	2	435.00
25/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	7	0	7	0	5,000.00
25/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	5106	5	5106	5	0.00
25/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5162	5	5162	5	0.00
25/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	134	0	134	0	0.00
25/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	143	0	143	0	0.00
25/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1148	1	1148	1	0.00
25/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4527	4	4527	4	0.00
25/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	138	0	138	0	0.00
25/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8149	8	8149	8	0.00
25/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	29	0	29	0	435.00
25/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5415	5	5415	5	500.00
25/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	7918	8	7918	8	0.00
25/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3011	3	3011	3	500.00
25/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1955	2	1955	2	5,000.00
25/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	241	0	241	0	435.00
25/06/2018	R209 On 01-November-18			Bond Future	9.66	72.4882	9.6617	72.4882	0.00
25/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71263	72	71263	72	0.00
25/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	550	1	550	1	2,000.00
25/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3709	4	3709	4	0.00
25/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71263	72	71263	72	0.00
25/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3587	4	3587	4	0.00
25/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2356	3	2356	3	2,000.00
25/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71263	72	71263	72	0.00
25/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1434	2	1434	2	0.00
25/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3628	4	3628	4	0.00
25/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3467	4	3467	4	0.00
25/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6291	7	6291	7	0.00
25/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	702	1	702	1	0.00
25/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1682	2	1682	2	0.00
25/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1548	1	1548	1	5,850.00
25/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1614	2	1614	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
25/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2498	2	2498	2	0.00
25/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1592	2	1592	2	2,000.00
25/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3582	3	3582	3	0.00
25/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5866	6	5866	6	0.00
25/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
25/06/2018	R209 On 07-February-19			Bond Future	9.73	73.8940	9.7322	73.8940	0.00
25/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1279	1	1279	1	0.00
25/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1297	1	1297	1	0.00
25/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1262	1	1262	1	0.00
25/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6582	6	6582	6	0.00
25/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6528	6	6528	6	0.00
25/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6474	6	6474	6	0.00
25/06/2018	R210 On 02-August-18			Bond Future	187.65	187.6546	187.6549	187.6546	2,179.00
25/06/2018	R210 On 01-November-18			Bond Future	188.55	188.5438	188.5452	188.5438	0.00
25/06/2018	R210 On 07-February-19			Bond Future	192.24	192.2387	192.2380	192.2387	0.00
25/06/2018	R212 On 02-August-18			Bond Future	153.44	153.4701	153.4433	153.4701	4,777.00
25/06/2018	R212 On 01-November-18			Bond Future	156.22	156.2420	156.2155	156.2420	0.00
25/06/2018	R212 On 07-February-19			Bond Future	157.12	157.1502	157.1215	157.1502	0.00
25/06/2018	R213 On 02-August-18			Bond Future	9.42	85.6813	9.4198	85.6813	33,527.00
25/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	392	0	392	0	0.00
25/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	376	0	376	0	0.00
25/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	362	0	362	0	0.00
25/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2716	3	2716	3	0.00
25/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2767	3	2767	3	0.00
25/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2665	3	2665	3	0.00
25/06/2018	R213 On 01-November-18			Bond Future	9.49	83.6648	9.4915	83.6648	0.00
25/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	460	1	460	1	0.00
25/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	450	1	450	1	0.00
25/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	440	0	440	0	0.00
25/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	5971	6	5971	6	0.00
25/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6029	6	6029	6	0.00
25/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5913	6	5913	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
25/06/2018	R213 On 07-February-19			Bond Future	9.57	85.2876	9.5728	85.2876	0.00
25/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	968	1	968	1	0.00
25/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	982	1	982	1	0.00
25/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	997	1	997	1	0.00
25/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6678	6	6678	6	0.00
25/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6625	6	6625	6	0.00
25/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6731	7	6731	7	0.00
25/06/2018	R214 On 02-August-18			Bond Future	9.73	73.8780	9.7271	73.8780	32,501.00
25/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	60	0	60	0	0.00
25/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	66	0	66	0	0.00
25/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	63	0	63	0	0.00
25/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5771	5	5771	5	0.00
25/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5696	5	5696	5	0.00
25/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5846	6	5846	6	0.00
25/06/2018	R214 On 01-November-18			Bond Future	9.79	71.9041	9.7915	71.9041	0.00
25/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	518	1	518	1	0.00
25/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	530	1	530	1	0.00
25/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	543	1	543	1	0.00
25/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6295	6	6295	6	0.00
25/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6426	6	6426	6	0.00
25/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6360	6	6360	6	0.00
25/06/2018	R214 On 07-February-19			Bond Future	9.86	73.2987	9.8635	73.2987	0.00
25/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1309	1	1309	1	0.00
25/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1327	1	1327	1	0.00
25/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1291	1	1291	1	0.00
25/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7290	7	7290	7	0.00
25/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7231	7	7231	7	0.00
25/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7172	7	7172	7	0.00
25/06/2018	R248 On 02-August-18			Bond Future	9.76	94.5275	9.7575	94.5275	103,114.00
25/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	70	0	70	0	0.00
25/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	66	0	66	0	0.00
25/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	62	0	62	0	0.00
25/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7405	7	7405	7	0.00
25/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7502	7	7502	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
25/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7308	7	7308	7	0.00
25/06/2018	R248 On 01-November-18			Bond Future	9.82	91.7824	9.8227	91.7824	0.00
25/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	597	1	597	1	0.00
25/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	633	1	633	1	0.00
25/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	615	1	615	1	0.00
25/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8113	8	8113	8	0.00
25/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8031	8	8031	8	0.00
25/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8195	8	8195	8	0.00
25/06/2018	R248 On 07-February-19			Bond Future	9.90	93.5625	9.8956	93.5625	0.00
25/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1541	2	1541	2	0.00
25/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1519	2	1519	2	0.00
25/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1563	2	1563	2	0.00
25/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9181	9	9181	9	0.00
25/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9335	9	9335	9	0.00
25/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9258	9	9258	9	0.00