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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/05/2018 TO: 21/05/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0904 On 31-March-36			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
21/05/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	2025 On 02-August-18			Bond Future	134.30	134.1159	134.2984	134.1159	864.00
21/05/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2025 On 02-August-18	136.66	Put	Bond Future	2362	3	2	3	0.00
21/05/2018	2025 On 02-August-18	136.67	Put	Bond Future	2372	3	2	3	0.00
21/05/2018	2025 On 02-August-18	136.65	Put	Bond Future	2352	3	2	3	0.00
21/05/2018	2025 On 01-November-18			Bond Future	136.73	136.5437	136.7281	136.5437	0.00
21/05/2018	2025 On 07-February-19			Bond Future	138.00	137.8087	137.9958	137.8087	0.00
21/05/2018	2029 On 02-August-18			Bond Future	102.19	102.2738	102.1871	102.2738	1,370.00
21/05/2018	2029 On 01-November-18			Bond Future	102.99	103.0756	102.9864	103.0756	0.00
21/05/2018	2029 On 07-February-19			Bond Future	105.01	105.0976	105.0058	105.0976	0.00
21/05/2018	2030 On 02-August-18			Bond Future	9.13	92.5156	92.2117	92.5156	40,633.00
21/05/2018	2030 On 02-August-18	9.46	Call	Bond Future	3002	3	3	3	0.00
21/05/2018	2030 On 02-August-18	8.51	Call	Bond Future	272	0	0	0	7,850.00
21/05/2018	2030 On 02-August-18	8.91	Call	Bond Future	982	1	1	1	7,850.00
21/05/2018	2030 On 02-August-18	9.50	Call	Bond Future	3189	3	3	3	0.00
21/05/2018	2030 On 02-August-18	9.47	Call	Bond Future	3048	3	3	3	0.00
21/05/2018	2030 On 02-August-18	9.45	Call	Bond Future	2956	3	3	3	0.00
21/05/2018	2030 On 02-August-18	9.50	Put	Bond Future	776	1	1	1	7,850.00
21/05/2018	2030 On 02-August-18	9.47	Put	Bond Future	828	1	1	1	0.00
21/05/2018	2030 On 02-August-18	9.45	Put	Bond Future	865	1	1	1	0.00
21/05/2018	2030 On 02-August-18	8.91	Put	Bond Future	2460	2	2	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
21/05/2018	2030 On 02-August-18	9.46	Put	Bond Future	846	1	1	1	0.00
21/05/2018	2030 On 02-August-18	8.51	Put	Bond Future	4518	4	5	4	0.00
21/05/2018	2030 On 01-November-18			Bond Future	9.19	94.1741	93.8637	94.1741	0.00
21/05/2018	2030 On 01-November-18	8.58	Call	Bond Future	911	1	1	1	0.00
21/05/2018	2030 On 01-November-18	8.60	Call	Bond Future	948	1	1	1	0.00
21/05/2018	2030 On 01-November-18	8.59	Call	Bond Future	929	1	1	1	0.00
21/05/2018	2030 On 01-November-18	8.59	Put	Bond Future	4977	5	5	5	0.00
21/05/2018	2030 On 01-November-18	8.58	Put	Bond Future	5027	5	5	5	0.00
21/05/2018	2030 On 01-November-18	8.60	Put	Bond Future	4927	5	5	5	0.00
21/05/2018	2030 On 07-February-19			Bond Future	9.26	91.9918	91.6751	91.9918	0.00
21/05/2018	2030 On 07-February-19	8.62	Call	Bond Future	1518	2	2	2	0.00
21/05/2018	2030 On 07-February-19	8.63	Call	Bond Future	1540	2	2	2	0.00
21/05/2018	2030 On 07-February-19	8.64	Call	Bond Future	1562	2	2	2	0.00
21/05/2018	2030 On 07-February-19	8.64	Put	Bond Future	5669	5	6	5	0.00
21/05/2018	2030 On 07-February-19	8.63	Put	Bond Future	5715	6	6	6	0.00
21/05/2018	2030 On 07-February-19	8.62	Put	Bond Future	5761	6	6	6	0.00
21/05/2018	2032 On 02-August-18			Bond Future	9.30	95.1742	94.8449	95.1742	32,156.00
21/05/2018	2032 On 02-August-18	9.68	Call	Bond Future	3517	4	4	4	0.00
21/05/2018	2032 On 02-August-18	9.67	Call	Bond Future	3466	4	3	4	0.00
21/05/2018	2032 On 02-August-18	9.66	Call	Bond Future	3416	4	3	4	0.00
21/05/2018	2032 On 02-August-18	9.67	Put	Bond Future	871	1	1	1	0.00
21/05/2018	2032 On 02-August-18	9.66	Put	Bond Future	890	1	1	1	0.00
21/05/2018	2032 On 02-August-18	9.68	Put	Bond Future	853	1	1	1	0.00
21/05/2018	2032 On 01-November-18			Bond Future	9.37	92.7254	92.3891	92.7254	0.00
21/05/2018	2032 On 01-November-18	8.76	Call	Bond Future	1029	1	1	1	0.00
21/05/2018	2032 On 01-November-18	8.77	Call	Bond Future	1050	1	1	1	0.00
21/05/2018	2032 On 01-November-18	8.75	Call	Bond Future	1009	1	1	1	0.00
21/05/2018	2032 On 01-November-18	8.75	Put	Bond Future	5544	5	6	5	0.00
21/05/2018	2032 On 01-November-18	8.76	Put	Bond Future	5488	5	5	5	0.00
21/05/2018	2032 On 01-November-18	8.77	Put	Bond Future	5433	5	5	5	0.00
21/05/2018	2032 On 07-February-19			Bond Future	9.44	94.5243	94.1812	94.5243	0.00
21/05/2018	2032 On 07-February-19	8.82	Call	Bond Future	1765	2	2	2	0.00
21/05/2018	2032 On 07-February-19	8.81	Call	Bond Future	1741	2	2	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
21/05/2018	2032 On 07-February-19	8.80	Call	Bond Future	1717	2	2	2	0.00
21/05/2018	2032 On 07-February-19	8.81	Put	Bond Future	6295	6	6	6	0.00
21/05/2018	2032 On 07-February-19	8.80	Put	Bond Future	6346	6	6	6	0.00
21/05/2018	2032 On 07-February-19	8.82	Put	Bond Future	6245	6	6	6	0.00
21/05/2018	2033 On 02-August-18			Bond Future	106.43	106.5505	106.4288	106.5505	6,151.00
21/05/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2033 On 02-August-18	109.93	Put	Bond Future	3501	3	4	3	0.00
21/05/2018	2033 On 02-August-18	109.94	Put	Bond Future	3511	3	4	3	0.00
21/05/2018	2033 On 02-August-18	109.92	Put	Bond Future	3491	3	3	3	0.00
21/05/2018	2033 On 01-November-18			Bond Future	107.23	107.3584	107.2332	107.3584	0.00
21/05/2018	2033 On 07-February-19			Bond Future	109.34	109.4643	109.3359	109.4643	0.00
21/05/2018	2037 On 02-August-18			Bond Future	9.50	91.7776	91.4933	91.7776	55,176.00
21/05/2018	2037 On 02-August-18	9.95	Call	Bond Future	4340	5	4	5	0.00
21/05/2018	2037 On 02-August-18	9.96	Call	Bond Future	4398	5	4	5	0.00
21/05/2018	2037 On 02-August-18	9.97	Call	Bond Future	4456	5	4	5	0.00
21/05/2018	2037 On 02-August-18	9.97	Put	Bond Future	818	1	1	1	0.00
21/05/2018	2037 On 02-August-18	9.95	Put	Bond Future	854	1	1	1	0.00
21/05/2018	2037 On 02-August-18	9.96	Put	Bond Future	836	1	1	1	0.00
21/05/2018	2037 On 01-November-18			Bond Future	9.56	93.4228	93.1323	93.4228	0.00
21/05/2018	2037 On 01-November-18	9.01	Call	Bond Future	1363	1	1	1	0.00
21/05/2018	2037 On 01-November-18	9.03	Call	Bond Future	1414	2	1	2	0.00
21/05/2018	2037 On 01-November-18	9.02	Call	Bond Future	1388	2	1	2	0.00
21/05/2018	2037 On 01-November-18	9.02	Put	Bond Future	5885	6	6	6	0.00
21/05/2018	2037 On 01-November-18	9.03	Put	Bond Future	5825	6	6	6	0.00
21/05/2018	2037 On 01-November-18	9.01	Put	Bond Future	5945	6	6	6	0.00
21/05/2018	2037 On 07-February-19			Bond Future	9.63	90.9754	90.6789	90.9754	0.00
21/05/2018	2037 On 07-February-19	9.05	Call	Bond Future	2165	2	2	2	0.00
21/05/2018	2037 On 07-February-19	9.06	Call	Bond Future	2194	2	2	2	0.00
21/05/2018	2037 On 07-February-19	9.07	Call	Bond Future	2223	2	2	2	0.00
21/05/2018	2037 On 07-February-19	9.07	Put	Bond Future	6812	7	7	7	0.00

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21/05/2018	2037 On 07-February-19	9.05	Put	Bond Future	6923	7	7	7	0.00
21/05/2018	2037 On 07-February-19	9.06	Put	Bond Future	6868	7	7	7	0.00
21/05/2018	2038 On 02-August-18			Bond Future	127.62	128.2064	127.6192	128.2064	9,251.00
21/05/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2038 On 02-August-18	134.53	Put	Bond Future	6911	6	7	6	0.00
21/05/2018	2038 On 02-August-18	134.54	Put	Bond Future	6921	6	7	6	0.00
21/05/2018	2038 On 02-August-18	134.55	Put	Bond Future	6931	6	7	6	0.00
21/05/2018	2038 On 01-November-18			Bond Future	129.93	130.5273	129.9280	130.5273	0.00
21/05/2018	2038 On 07-February-19			Bond Future	130.89	131.4976	130.8854	131.4976	0.00
21/05/2018	2040 On 02-August-18			Bond Future	9.58	95.1953	94.9342	95.1953	22,604.00
21/05/2018	2040 On 02-August-18	10.05	Call	Bond Future	4864	5	5	5	0.00
21/05/2018	2040 On 02-August-18	10.04	Call	Bond Future	4802	5	5	5	0.00
21/05/2018	2040 On 02-August-18	10.03	Call	Bond Future	4741	5	5	5	0.00
21/05/2018	2040 On 02-August-18	10.04	Put	Bond Future	940	1	1	1	0.00
21/05/2018	2040 On 02-August-18	10.03	Put	Bond Future	959	1	1	1	0.00
21/05/2018	2040 On 02-August-18	10.05	Put	Bond Future	921	1	1	1	0.00
21/05/2018	2040 On 01-November-18			Bond Future	9.64	96.9018	96.6349	96.9018	0.00
21/05/2018	2040 On 01-November-18	9.08	Call	Bond Future	1486	2	1	2	0.00
21/05/2018	2040 On 01-November-18	9.09	Call	Bond Future	1513	2	2	2	0.00
21/05/2018	2040 On 01-November-18	9.10	Call	Bond Future	1541	2	2	2	5,900.00
21/05/2018	2040 On 01-November-18	8.50	Call	Bond Future	401	0	0	0	5,900.00
21/05/2018	2040 On 01-November-18	9.07	Call	Bond Future	1459	2	1	2	0.00
21/05/2018	2040 On 01-November-18	9.07	Put	Bond Future	6541	6	7	6	0.00
21/05/2018	2040 On 01-November-18	8.50	Put	Bond Future	11017	11	11	11	0.00
21/05/2018	2040 On 01-November-18	9.10	Put	Bond Future	6345	6	6	6	0.00
21/05/2018	2040 On 01-November-18	9.08	Put	Bond Future	6476	6	6	6	0.00
21/05/2018	2040 On 01-November-18	9.09	Put	Bond Future	6410	6	6	6	0.00
21/05/2018	2040 On 07-February-19			Bond Future	9.71	94.2713	93.9988	94.2713	0.00
21/05/2018	2040 On 07-February-19	9.11	Call	Bond Future	2333	2	2	2	0.00
21/05/2018	2040 On 07-February-19	9.13	Call	Bond Future	2396	3	2	3	0.00

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21/05/2018	2040 On 07-February-19	9.12	Call	Bond Future	2364	2	2	2	0.00
21/05/2018	2040 On 07-February-19	9.12	Put	Bond Future	7545	7	8	7	0.00
21/05/2018	2040 On 07-February-19	9.11	Put	Bond Future	7605	7	8	7	0.00
21/05/2018	2040 On 07-February-19	9.13	Put	Bond Future	7484	7	7	7	0.00
21/05/2018	2044 On 02-August-18			Bond Future	9.62	92.2341	91.9688	92.2341	35,657.00
21/05/2018	2044 On 02-August-18	10.05	Call	Bond Future	4687	5	5	5	0.00
21/05/2018	2044 On 02-August-18	10.07	Call	Bond Future	4811	5	5	5	0.00
21/05/2018	2044 On 02-August-18	10.06	Call	Bond Future	4749	5	5	5	0.00
21/05/2018	2044 On 02-August-18	10.06	Put	Bond Future	988	1	1	1	0.00
21/05/2018	2044 On 02-August-18	10.07	Put	Bond Future	968	1	1	1	0.00
21/05/2018	2044 On 02-August-18	10.05	Put	Bond Future	1009	1	1	1	0.00
21/05/2018	2044 On 01-November-18			Bond Future	9.68	93.8875	93.6165	93.8875	0.00
21/05/2018	2044 On 01-November-18	9.12	Call	Bond Future	1549	2	2	2	0.00
21/05/2018	2044 On 01-November-18	9.13	Call	Bond Future	1577	2	2	2	0.00
21/05/2018	2044 On 01-November-18	9.14	Call	Bond Future	1606	2	2	2	0.00
21/05/2018	2044 On 01-November-18	9.13	Put	Bond Future	6542	6	7	6	0.00
21/05/2018	2044 On 01-November-18	9.14	Put	Bond Future	6476	6	6	6	0.00
21/05/2018	2044 On 01-November-18	9.12	Put	Bond Future	6609	6	7	6	0.00
21/05/2018	2044 On 07-February-19			Bond Future	9.74	91.3238	91.0471	91.3238	0.00
21/05/2018	2044 On 07-February-19	9.17	Call	Bond Future	2492	3	2	3	0.00
21/05/2018	2044 On 07-February-19	9.18	Call	Bond Future	2525	3	3	3	0.00
21/05/2018	2044 On 07-February-19	9.16	Call	Bond Future	2460	3	2	3	0.00
21/05/2018	2044 On 07-February-19	9.16	Put	Bond Future	7699	8	8	8	0.00
21/05/2018	2044 On 07-February-19	9.17	Put	Bond Future	7637	7	8	7	0.00
21/05/2018	2044 On 07-February-19	9.18	Put	Bond Future	7576	7	8	7	0.00
21/05/2018	2046 On 02-August-18			Bond Future	121.63	121.6188	121.6338	121.6188	10,917.00
21/05/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2046 On 02-August-18	128.77	Put	Bond Future	7136	7	7	7	0.00
21/05/2018	2046 On 02-August-18	128.79	Put	Bond Future	7156	7	7	7	0.00
21/05/2018	2046 On 02-August-18	128.78	Put	Bond Future	7146	7	7	7	0.00

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21/05/2018	2046 On 01-November-18			Bond Future	122.19	122.1712	122.1851	122.1712	0.00
21/05/2018	2046 On 07-February-19			Bond Future	124.58	124.5676	124.5809	124.5676	0.00
21/05/2018	2050 On 02-August-18			Bond Future	127.08	127.0669	127.0831	127.0669	9,775.00
21/05/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
21/05/2018	2050 On 02-August-18	137.54	Put	Bond Future	10457	10	10	10	0.00
21/05/2018	2050 On 02-August-18	137.52	Put	Bond Future	10437	10	10	10	0.00
21/05/2018	2050 On 02-August-18	137.53	Put	Bond Future	10447	10	10	10	0.00
21/05/2018	2050 On 01-November-18			Bond Future	129.38	129.3671	129.3822	129.3671	0.00
21/05/2018	2050 On 07-February-19			Bond Future	130.15	130.1333	130.1477	130.1333	0.00
21/05/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	AL37 On 02-August-18			Index Future	586.49	587.6350	586.4910	587.6350	0.00
21/05/2018	AL37 On 01-November-18			Index Future	597.00	598.1710	597.0010	598.1710	0.00
21/05/2018	AL37 On 07-February-19			Index Future	608.59	609.7810	608.5870	609.7810	0.00
21/05/2018	AL7T On 02-August-18			Index Future	681.92	683.9400	681.9160	683.9400	0.00
21/05/2018	AL7T On 01-November-18			Index Future	694.14	696.2030	694.1350	696.2030	0.00
21/05/2018	AL7T On 07-February-19			Index Future	707.61	709.7150	707.6060	709.7150	0.00
21/05/2018	ALBI On 02-August-18			Index Future	620.22	621.8530	620.2210	621.8530	878.00
21/05/2018	ALBI On 01-November-18			Index Future	631.34	633.0020	631.3350	633.0020	0.00
21/05/2018	ALBI On 07-February-19			Index Future	643.59	645.2870	643.5870	645.2870	0.00
21/05/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C023 On 28-February-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
21/05/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C213 On 28-February-31			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
21/05/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2018	EL28 On 02-August-18			Bond Future	131.03	131.5832	131.0338	131.5832	0.00
21/05/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
21/05/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
21/05/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
21/05/2018	EL28 On 02-August-18	134.94	Put	Bond Future	3906	3	4	3	0.00
21/05/2018	EL28 On 02-August-18	134.95	Put	Bond Future	3916	3	4	3	0.00
21/05/2018	EL28 On 02-August-18	134.93	Put	Bond Future	3896	3	4	3	0.00
21/05/2018	ES33 On 02-August-18			Bond Future	10.80	78.8441	78.6340	78.8441	9,466.00
21/05/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2017	2	2	2	0.00
21/05/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2075	2	2	2	0.00
21/05/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2133	2	2	2	0.00
21/05/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
21/05/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
21/05/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
21/05/2018	ES33 On 01-November-18			Bond Future	10.91	76.4691	76.2543	76.4691	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
21/05/2018	ES33 On 07-February-19			Bond Future	11.04	77.9527	77.7335	77.9527	0.00
21/05/2018	ES42 On 02-August-18			Bond Future	11.00	81.6899	81.4848	81.6899	7,957.00
21/05/2018	ES42 On 01-November-18			Bond Future	11.10	78.8944	78.6847	78.8944	0.00
21/05/2018	ES42 On 07-February-19			Bond Future	11.22	80.4248	80.2107	80.4248	0.00
21/05/2018	GOVI On 02-August-18			GOVI	615.94	617.6840	615.9350	617.6840	472.00
21/05/2018	GOVI On 02-August-18	605.71	Call	GOVI	102250	12	10	12	0.00
21/05/2018	GOVI On 02-August-18	605.72	Call	GOVI	102150	12	10	12	0.00
21/05/2018	GOVI On 02-August-18	605.70	Call	GOVI	102350	12	10	12	0.00
21/05/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 01-November-18			GOVI	626.97	628.7580	626.9720	628.7580	0.00
21/05/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 01-November-18	653.49	Put	GOVI	265180	25	27	25	0.00
21/05/2018	GOVI On 01-November-18	653.51	Put	GOVI	265380	25	27	25	0.00
21/05/2018	GOVI On 01-November-18	653.50	Put	GOVI	265280	25	27	25	0.00
21/05/2018	GOVI On 07-February-19			GOVI	639.14	640.9610	639.1400	640.9610	0.00
21/05/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/05/2018	GOVI On 07-February-19	666.51	Put	GOVI	273700	26	27	26	0.00
21/05/2018	GOVI On 07-February-19	666.52	Put	GOVI	273800	26	27	26	0.00
21/05/2018	GOVI On 07-February-19	666.53	Put	GOVI	273900	26	27	26	0.00
21/05/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2018	IGOV On 02-August-18			Index Future	258.26	258.5990	258.2640	258.5990	884.00
21/05/2018	IGOV On 01-November-18			Index Future	262.94	263.2810	262.9380	263.2810	241.00
21/05/2018	IGOV On 07-February-19			Index Future	268.10	268.4460	268.0950	268.4460	0.00
21/05/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	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
21/05/2018	IS01 On 20-September-18			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
21/05/2018	IS01 On 20-December-18			Interest Rate Swap	100.50	100.4900	100.5000	100.4900	0.00
21/05/2018	IS01 On 22-March-19			Interest Rate Swap	99.52	99.5100	99.5200	99.5100	0.00
21/05/2018	IS01 On 20-June-19			Interest Rate Swap	100.22	100.2100	100.2200	100.2100	0.00
21/05/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
21/05/2018	IS02 On 21-September-18			Interest Rate Swap	98.51	98.5100	98.5100	98.5100	0.00
21/05/2018	IS02 On 21-December-18			Interest Rate Swap	98.88	98.8700	98.8800	98.8700	0.00
21/05/2018	IS02 On 15-March-19			Interest Rate Swap	99.26	99.2500	99.2600	99.2500	0.00
21/05/2018	IS02 On 21-June-19			Interest Rate Swap	99.67	99.6600	99.6700	99.6600	0.00
21/05/2018	IS02 On 20-September-19			Interest Rate Swap	100.08	100.0600	100.0800	100.0600	0.00
21/05/2018	IS02 On 20-December-19			Interest Rate Swap	101.04	101.0100	101.0400	101.0100	0.00
21/05/2018	IS02 On 23-March-20			Interest Rate Swap	98.81	98.7800	98.8100	98.7800	0.00
21/05/2018	IS02 On 22-June-20			Interest Rate Swap	100.69	100.6600	100.6900	100.6600	0.00
21/05/2018	IS05 On 17-December-20			Interest Rate Swap	96.30	96.2500	96.3000	96.2500	0.00
21/05/2018	IS05 On 16-March-21			Interest Rate Swap	95.54	95.4700	95.5400	95.4700	0.00
21/05/2018	IS05 On 15-June-21			Interest Rate Swap	94.74	94.6700	94.7400	94.6700	0.00
21/05/2018	IS05 On 21-September-21			Interest Rate Swap	94.94	94.8600	94.9400	94.8600	0.00
21/05/2018	IS05 On 21-December-21			Interest Rate Swap	97.15	97.0700	97.1500	97.0700	51.00
21/05/2018	IS05 On 15-March-22			Interest Rate Swap	97.31	97.2200	97.3100	97.2200	0.00
21/05/2018	IS05 On 21-June-22			Interest Rate Swap	98.53	98.4400	98.5300	98.4400	0.00
21/05/2018	IS05 On 20-September-22			Interest Rate Swap	100.76	100.6500	100.7600	100.6500	0.00
21/05/2018	IS05 On 20-December-22			Interest Rate Swap	102.05	101.9200	102.0500	101.9200	0.00
21/05/2018	IS05 On 22-March-23			Interest Rate Swap	97.19	97.0500	97.1900	97.0500	0.00
21/05/2018	IS05 On 20-June-23			Interest Rate Swap	101.52	101.3700	101.5200	101.3700	0.00
21/05/2018	IS10 On 17-December-25			Interest Rate Swap	95.49	95.2700	95.4900	95.2700	0.00
21/05/2018	IS10 On 16-March-26			Interest Rate Swap	92.50	92.2700	92.5000	92.2700	0.00
21/05/2018	IS10 On 15-June-26			Interest Rate Swap	91.24	91.0000	91.2400	91.0000	0.00
21/05/2018	IS10 On 21-September-26			Interest Rate Swap	93.39	93.1400	93.3900	93.1400	0.00
21/05/2018	IS10 On 21-December-26			Interest Rate Swap	97.15	96.9000	97.1500	96.9000	0.00
21/05/2018	IS10 On 15-March-27			Interest Rate Swap	95.71	95.4500	95.7100	95.4500	0.00
21/05/2018	IS10 On 21-June-27			Interest Rate Swap	97.76	97.5000	97.7600	97.5000	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
21/05/2018	IS10 On 20-September-27			Interest Rate Swap	101.46	101.2000	101.4600	101.2000	0.00
21/05/2018	IS10 On 20-December-27			Interest Rate Swap	101.80	101.5500	101.8000	101.5500	0.00
21/05/2018	IS10 On 22-March-28			Interest Rate Swap	97.06	96.8000	97.0600	96.8000	0.00
21/05/2018	IS10 On 20-June-28			Interest Rate Swap	102.49	102.2300	102.4900	102.2300	0.00
21/05/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/05/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/05/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/05/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
21/05/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
21/05/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
21/05/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
21/05/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
21/05/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
21/05/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
21/05/2018	R023 On 02-August-18			Bond Future	8.08	102.3289	102.1339	102.3289	38,485.00
21/05/2018	R023 On 02-August-18	10.40	Call	Bond Future	8217	8	8	8	0.00
21/05/2018	R023 On 02-August-18	10.41	Call	Bond Future	8250	8	8	8	0.00
21/05/2018	R023 On 02-August-18	10.39	Call	Bond Future	8183	8	8	8	0.00
21/05/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R023 On 01-November-18			Bond Future	8.14	100.2372	100.0376	100.2372	0.00
21/05/2018	R023 On 01-November-18	10.59	Call	Bond Future	8266	8	8	8	0.00
21/05/2018	R023 On 01-November-18	10.58	Call	Bond Future	8234	8	8	8	0.00
21/05/2018	R023 On 01-November-18	10.57	Call	Bond Future	8203	8	8	8	0.00
21/05/2018	R023 On 01-November-18	10.58	Put	Bond Future	3	0	0	0	0.00
21/05/2018	R023 On 01-November-18	10.57	Put	Bond Future	3	0	0	0	0.00
21/05/2018	R023 On 01-November-18	10.59	Put	Bond Future	3	0	0	0	0.00
21/05/2018	R023 On 07-February-19			Bond Future	8.21	102.1822	101.9783	102.1822	0.00
21/05/2018	R023 On 07-February-19	10.57	Call	Bond Future	7585	8	8	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
21/05/2018	R023 On 07-February-19	10.59	Call	Bond Future	7644	8	8	8	0.00
21/05/2018	R023 On 07-February-19	10.58	Call	Bond Future	7614	8	8	8	0.00
21/05/2018	R023 On 07-February-19	10.58	Put	Bond Future	41	0	0	0	0.00
21/05/2018	R023 On 07-February-19	10.59	Put	Bond Future	40	0	0	0	0.00
21/05/2018	R023 On 07-February-19	10.57	Put	Bond Future	42	0	0	0	0.00
21/05/2018	R035 On 02-August-18			Bond Future	9.42	99.5961	99.3536	99.5961	65,798.00
21/05/2018	R035 On 02-August-18	9.42	Call	Bond Future	2066	2	2	2	0.00
21/05/2018	R035 On 02-August-18	9.43	Call	Bond Future	2109	2	2	2	0.00
21/05/2018	R035 On 02-August-18	9.44	Call	Bond Future	2152	2	2	2	0.00
21/05/2018	R035 On 02-August-18	9.43	Put	Bond Future	1996	2	2	2	0.00
21/05/2018	R035 On 02-August-18	9.44	Put	Bond Future	1959	2	2	2	0.00
21/05/2018	R035 On 02-August-18	9.42	Put	Bond Future	2033	2	2	2	0.00
21/05/2018	R035 On 01-November-18			Bond Future	9.48	96.8855	96.6375	96.8855	0.00
21/05/2018	R035 On 01-November-18	8.94	Call	Bond Future	1369	1	1	1	0.00
21/05/2018	R035 On 01-November-18	8.93	Call	Bond Future	1344	1	1	1	0.00
21/05/2018	R035 On 01-November-18	8.92	Call	Bond Future	1319	1	1	1	0.00
21/05/2018	R035 On 01-November-18	8.93	Put	Bond Future	5858	6	6	6	0.00
21/05/2018	R035 On 01-November-18	8.92	Put	Bond Future	5918	6	6	6	0.00
21/05/2018	R035 On 01-November-18	8.94	Put	Bond Future	5799	6	6	6	0.00
21/05/2018	R035 On 07-February-19			Bond Future	9.55	98.7653	98.5122	98.7653	0.00
21/05/2018	R035 On 07-February-19	8.96	Call	Bond Future	2087	2	2	2	0.00
21/05/2018	R035 On 07-February-19	8.98	Call	Bond Future	2144	2	2	2	0.00
21/05/2018	R035 On 07-February-19	8.97	Call	Bond Future	2115	2	2	2	0.00
21/05/2018	R035 On 07-February-19	8.97	Put	Bond Future	6841	7	7	7	0.00
21/05/2018	R035 On 07-February-19	8.98	Put	Bond Future	6786	7	7	7	0.00
21/05/2018	R035 On 07-February-19	8.96	Put	Bond Future	6896	7	7	7	0.00
21/05/2018	R186 On 02-August-18			Bond Future	8.72	112.1183	111.7653	112.1183	102,753.00
21/05/2018	R186 On 02-August-18	8.50	Call	Bond Future	865	1	1	1	0.00
21/05/2018	R186 On 02-August-18	8.47	Call	Bond Future	796	1	1	1	0.00
21/05/2018	R186 On 02-August-18	8.25	Call	Bond Future	396	0	0	0	3,020.00
21/05/2018	R186 On 02-August-18	8.48	Call	Bond Future	818	1	1	1	0.00
21/05/2018	R186 On 02-August-18	7.50	Call	Bond Future	8	0	0	0	3,020.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2018	R186 On 02-August-18	8.46	Call	Bond Future	773	1	1	1	0.00
21/05/2018	R186 On 02-August-18	8.46	Put	Bond Future	2399	2	2	2	0.00
21/05/2018	R186 On 02-August-18	8.25	Put	Bond Future	3371	3	3	3	0.00
21/05/2018	R186 On 02-August-18	7.50	Put	Bond Future	7977	8	8	8	0.00
21/05/2018	R186 On 02-August-18	8.48	Put	Bond Future	2316	2	2	2	0.00
21/05/2018	R186 On 02-August-18	8.47	Put	Bond Future	2357	2	2	2	0.00
21/05/2018	R186 On 02-August-18	8.50	Put	Bond Future	2236	2	2	2	2,500.00
21/05/2018	R186 On 01-November-18			Bond Future	8.78	114.1284	113.7677	114.1284	0.00
21/05/2018	R186 On 01-November-18	8.46	Call	Bond Future	1355	2	1	2	5,000.00
21/05/2018	R186 On 01-November-18	8.53	Call	Bond Future	1529	2	2	2	0.00
21/05/2018	R186 On 01-November-18	9.14	Call	Bond Future	3577	4	4	4	0.00
21/05/2018	R186 On 01-November-18	7.96	Call	Bond Future	469	1	0	1	5,000.00
21/05/2018	R186 On 01-November-18	8.54	Call	Bond Future	1555	2	2	2	0.00
21/05/2018	R186 On 01-November-18	8.52	Call	Bond Future	1503	2	2	2	0.00
21/05/2018	R186 On 01-November-18	8.52	Put	Bond Future	3113	3	3	3	0.00
21/05/2018	R186 On 01-November-18	9.14	Put	Bond Future	1426	1	1	1	5,000.00
21/05/2018	R186 On 01-November-18	7.96	Put	Bond Future	5625	5	6	5	0.00
21/05/2018	R186 On 01-November-18	8.54	Put	Bond Future	3041	3	3	3	0.00
21/05/2018	R186 On 01-November-18	8.53	Put	Bond Future	3077	3	3	3	0.00
21/05/2018	R186 On 01-November-18	8.46	Put	Bond Future	3338	3	3	3	0.00
21/05/2018	R186 On 07-February-19			Bond Future	8.86	111.0375	110.6694	111.0375	0.00
21/05/2018	R186 On 07-February-19	8.20	Call	Bond Future	1286	1	1	1	0.00
21/05/2018	R186 On 07-February-19	8.21	Call	Bond Future	1305	1	1	1	0.00
21/05/2018	R186 On 07-February-19	8.22	Call	Bond Future	1325	1	1	1	0.00
21/05/2018	R186 On 07-February-19	8.22	Put	Bond Future	5168	5	5	5	0.00
21/05/2018	R186 On 07-February-19	8.20	Put	Bond Future	5252	5	5	5	0.00
21/05/2018	R186 On 07-February-19	8.21	Put	Bond Future	5210	5	5	5	0.00
21/05/2018	R197 On 02-August-18			Bond Future	303.39	303.3544	303.3876	303.3544	2,388.00
21/05/2018	R197 On 01-November-18			Bond Future	308.88	308.8458	308.8766	308.8458	0.00
21/05/2018	R197 On 07-February-19			Bond Future	307.58	307.5474	307.5766	307.5474	0.00
21/05/2018	R202 On 02-August-18			Bond Future	240.96	241.8114	240.9576	241.8114	22,452.00
21/05/2018	R202 On 01-November-18			Bond Future	245.32	246.1890	245.3172	246.1890	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
21/05/2018	R202 On 07-February-19			Bond Future	246.22	247.1107	246.2204	247.1107	0.00
21/05/2018	R204 On 02-August-18			Bond Future	6.60	101.5143	101.5046	101.5143	10,121.00
21/05/2018	R204 On 02-August-18	8.98	Call	Bond Future	872	1	1	1	0.00
21/05/2018	R204 On 02-August-18	8.99	Call	Bond Future	875	1	1	1	0.00
21/05/2018	R204 On 02-August-18	8.97	Call	Bond Future	868	1	1	1	0.00
21/05/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R207 On 02-August-18			Bond Future	7.46	100.2138	100.1681	100.2138	20,943.00
21/05/2018	R207 On 02-August-18	6.85	Call	Bond Future	3	0	0	0	0.00
21/05/2018	R207 On 02-August-18	6.87	Call	Bond Future	4	0	0	0	0.00
21/05/2018	R207 On 02-August-18	6.86	Call	Bond Future	4	0	0	0	0.00
21/05/2018	R207 On 02-August-18	6.85	Put	Bond Future	820	1	1	1	0.00
21/05/2018	R207 On 02-August-18	6.87	Put	Bond Future	794	1	1	1	0.00
21/05/2018	R207 On 02-August-18	6.86	Put	Bond Future	807	1	1	1	0.00
21/05/2018	R207 On 01-November-18			Bond Future	7.49	102.0104	101.9626	102.0104	0.00
21/05/2018	R207 On 01-November-18	6.75	Call	Bond Future	19	0	0	0	0.00
21/05/2018	R207 On 01-November-18	6.74	Call	Bond Future	18	0	0	0	0.00
21/05/2018	R207 On 01-November-18	6.76	Call	Bond Future	20	0	0	0	0.00
21/05/2018	R207 On 01-November-18	6.74	Put	Bond Future	861	1	1	1	0.00
21/05/2018	R207 On 01-November-18	6.75	Put	Bond Future	851	1	1	1	0.00
21/05/2018	R207 On 01-November-18	6.76	Put	Bond Future	841	1	1	1	0.00
21/05/2018	R207 On 07-February-19			Bond Future	7.54	100.3447	100.2956	100.3447	0.00
21/05/2018	R207 On 07-February-19	6.53	Call	Bond Future	24	0	0	0	0.00
21/05/2018	R207 On 07-February-19	6.52	Call	Bond Future	23	0	0	0	0.00
21/05/2018	R207 On 07-February-19	6.51	Call	Bond Future	22	0	0	0	0.00
21/05/2018	R207 On 07-February-19	6.52	Put	Bond Future	924	1	1	1	0.00
21/05/2018	R207 On 07-February-19	6.51	Put	Bond Future	932	1	1	1	0.00
21/05/2018	R207 On 07-February-19	6.53	Put	Bond Future	916	1	1	1	0.00
21/05/2018	R208 On 02-August-18			Bond Future	7.70	100.2097	100.1349	100.2097	29,582.00
21/05/2018	R208 On 02-August-18	7.14	Call	Bond Future	23	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
21/05/2018	R208 On 02-August-18	7.12	Call	Bond Future	20	0	0	0	0.00
21/05/2018	R208 On 02-August-18	7.13	Call	Bond Future	22	0	0	0	0.00
21/05/2018	R208 On 02-August-18	7.13	Put	Bond Future	1351	1	1	1	0.00
21/05/2018	R208 On 02-August-18	7.14	Put	Bond Future	1329	1	1	1	0.00
21/05/2018	R208 On 02-August-18	7.12	Put	Bond Future	1373	1	1	1	0.00
21/05/2018	R208 On 01-November-18			Bond Future	7.75	98.6067	98.5294	98.6067	0.00
21/05/2018	R208 On 01-November-18	7.11	Call	Bond Future	98	0	0	0	0.00
21/05/2018	R208 On 01-November-18	7.12	Call	Bond Future	102	0	0	0	0.00
21/05/2018	R208 On 01-November-18	7.10	Call	Bond Future	94	0	0	0	0.00
21/05/2018	R208 On 01-November-18	7.12	Put	Bond Future	1446	1	1	1	0.00
21/05/2018	R208 On 01-November-18	7.10	Put	Bond Future	1482	1	1	1	0.00
21/05/2018	R208 On 01-November-18	7.11	Put	Bond Future	1464	1	1	1	0.00
21/05/2018	R208 On 07-February-19			Bond Future	7.81	100.5199	100.4407	100.5199	0.00
21/05/2018	R208 On 07-February-19	7.08	Call	Bond Future	156	0	0	0	0.00
21/05/2018	R208 On 07-February-19	7.07	Call	Bond Future	152	0	0	0	0.00
21/05/2018	R208 On 07-February-19	7.06	Call	Bond Future	148	0	0	0	0.00
21/05/2018	R208 On 07-February-19	7.08	Put	Bond Future	1566	2	2	2	0.00
21/05/2018	R208 On 07-February-19	7.06	Put	Bond Future	1596	2	2	2	0.00
21/05/2018	R208 On 07-February-19	7.07	Put	Bond Future	1581	2	2	2	0.00
21/05/2018	R209 On 02-August-18			Bond Future	9.43	75.3571	75.1180	75.3571	76,687.00
21/05/2018	R209 On 02-August-18	10.21	Call	Bond Future	5358	6	5	6	0.00
21/05/2018	R209 On 02-August-18	8.83	Call	Bond Future	323	0	0	0	0.00
21/05/2018	R209 On 02-August-18	8.96	Call	Bond Future	508	1	1	1	5,000.00
21/05/2018	R209 On 02-August-18	9.43	Call	Bond Future	1732	2	2	2	0.00
21/05/2018	R209 On 02-August-18	10.84	Call	Bond Future	8754	9	9	9	0.00
21/05/2018	R209 On 02-August-18	8.49	Call	Bond Future	72	0	0	0	500.00
21/05/2018	R209 On 02-August-18	9.66	Call	Bond Future	2645	3	3	3	435.00
21/05/2018	R209 On 02-August-18	10.38	Call	Bond Future	6264	6	6	6	0.00
21/05/2018	R209 On 02-August-18	9.21	Call	Bond Future	1045	1	1	1	0.00
21/05/2018	R209 On 02-August-18	10.39	Call	Bond Future	6317	7	6	7	0.00
21/05/2018	R209 On 02-August-18	8.46	Call	Bond Future	61	0	0	0	5,000.00
21/05/2018	R209 On 02-August-18	10.40	Call	Bond Future	6371	7	6	7	0.00
21/05/2018	R209 On 02-August-18	10.40	Put	Bond Future	203	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
21/05/2018	R209 On 02-August-18	10.38	Put	Bond Future	215	0	0	0	0.00
21/05/2018	R209 On 02-August-18	9.66	Put	Bond Future	1094	1	1	1	0.00
21/05/2018	R209 On 02-August-18	10.39	Put	Bond Future	209	0	0	0	0.00
21/05/2018	R209 On 02-August-18	8.96	Put	Bond Future	3773	4	4	4	0.00
21/05/2018	R209 On 02-August-18	8.46	Put	Bond Future	7062	7	7	7	0.00
21/05/2018	R209 On 02-August-18	10.84	Put	Bond Future	51	0	0	0	435.00
21/05/2018	R209 On 02-August-18	9.43	Put	Bond Future	1713	2	2	2	5,000.00
21/05/2018	R209 On 02-August-18	10.21	Put	Bond Future	331	0	0	0	435.00
21/05/2018	R209 On 02-August-18	8.83	Put	Bond Future	4535	4	5	4	500.00
21/05/2018	R209 On 02-August-18	8.49	Put	Bond Future	6841	7	7	7	0.00
21/05/2018	R209 On 02-August-18	9.21	Put	Bond Future	2537	2	3	2	500.00
21/05/2018	R209 On 01-November-18			Bond Future	9.49	73.5603	73.3161	73.5603	0.00
21/05/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72428	73	72	73	0.00
21/05/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72428	73	72	73	0.00
21/05/2018	R209 On 01-November-18	10.00	Call	Bond Future	4780	5	5	5	0.00
21/05/2018	R209 On 01-November-18	9.97	Call	Bond Future	4647	5	5	5	0.00
21/05/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72428	73	72	73	0.00
21/05/2018	R209 On 01-November-18	9.34	Call	Bond Future	2205	2	2	2	0.00
21/05/2018	R209 On 01-November-18	9.94	Call	Bond Future	4515	5	5	5	0.00
21/05/2018	R209 On 01-November-18	10.57	Call	Bond Future	7404	8	7	8	0.00
21/05/2018	R209 On 01-November-18	10.57	Put	Bond Future	649	1	1	1	0.00
21/05/2018	R209 On 01-November-18	9.94	Put	Bond Future	1565	2	2	2	0.00
21/05/2018	R209 On 01-November-18	10.00	Put	Bond Future	1453	1	1	1	5,850.00
21/05/2018	R209 On 01-November-18	9.97	Put	Bond Future	1508	1	2	1	0.00
21/05/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R209 On 01-November-18	9.34	Put	Bond Future	3188	3	3	3	0.00
21/05/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/05/2018	R209 On 07-February-19			Bond Future	9.55	74.9875	74.7382	74.9875	0.00
21/05/2018	R209 On 07-February-19	8.96	Call	Bond Future	1792	2	2	2	0.00
21/05/2018	R209 On 07-February-19	8.97	Call	Bond Future	1817	2	2	2	0.00
21/05/2018	R209 On 07-February-19	8.95	Call	Bond Future	1768	2	2	2	0.00
21/05/2018	R209 On 07-February-19	8.95	Put	Bond Future	5900	6	6	6	0.00
21/05/2018	R209 On 07-February-19	8.96	Put	Bond Future	5853	6	6	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
21/05/2018	R209 On 07-February-19	8.97	Put	Bond Future	5806	6	6	6	0.00
21/05/2018	R210 On 02-August-18			Bond Future	190.70	191.5014	190.7000	191.5014	2,159.00
21/05/2018	R210 On 01-November-18			Bond Future	191.65	192.4679	191.6501	192.4679	0.00
21/05/2018	R210 On 07-February-19			Bond Future	195.41	196.2433	195.4080	196.2433	0.00
21/05/2018	R212 On 02-August-18			Bond Future	155.25	155.6194	155.2532	155.6194	3,975.00
21/05/2018	R212 On 01-November-18			Bond Future	158.06	158.4364	158.0620	158.4364	0.00
21/05/2018	R212 On 07-February-19			Bond Future	159.01	159.3905	159.0076	159.3905	0.00
21/05/2018	R213 On 02-August-18			Bond Future	9.20	87.1148	86.8164	87.1148	29,438.00
21/05/2018	R213 On 02-August-18	9.07	Call	Bond Future	1209	1	1	1	0.00
21/05/2018	R213 On 02-August-18	9.06	Call	Bond Future	1180	1	1	1	0.00
21/05/2018	R213 On 02-August-18	9.05	Call	Bond Future	1152	1	1	1	0.00
21/05/2018	R213 On 02-August-18	9.06	Put	Bond Future	2129	2	2	2	0.00
21/05/2018	R213 On 02-August-18	9.05	Put	Bond Future	2167	2	2	2	0.00
21/05/2018	R213 On 02-August-18	9.07	Put	Bond Future	2092	2	2	2	0.00
21/05/2018	R213 On 01-November-18			Bond Future	9.27	85.1303	84.8256	85.1303	0.00
21/05/2018	R213 On 01-November-18	8.66	Call	Bond Future	919	1	1	1	0.00
21/05/2018	R213 On 01-November-18	8.65	Call	Bond Future	901	1	1	1	0.00
21/05/2018	R213 On 01-November-18	8.64	Call	Bond Future	883	1	1	1	0.00
21/05/2018	R213 On 01-November-18	8.65	Put	Bond Future	5002	5	5	5	0.00
21/05/2018	R213 On 01-November-18	8.64	Put	Bond Future	5052	5	5	5	0.00
21/05/2018	R213 On 01-November-18	8.66	Put	Bond Future	4951	5	5	5	0.00
21/05/2018	R213 On 07-February-19			Bond Future	9.34	86.7821	86.4712	86.7821	0.00
21/05/2018	R213 On 07-February-19	8.68	Call	Bond Future	1508	2	2	2	0.00
21/05/2018	R213 On 07-February-19	8.69	Call	Bond Future	1529	2	2	2	0.00
21/05/2018	R213 On 07-February-19	8.70	Call	Bond Future	1551	2	2	2	0.00
21/05/2018	R213 On 07-February-19	8.69	Put	Bond Future	5776	6	6	6	0.00
21/05/2018	R213 On 07-February-19	8.70	Put	Bond Future	5730	6	6	6	0.00
21/05/2018	R213 On 07-February-19	8.68	Put	Bond Future	5822	6	6	6	0.00
21/05/2018	R214 On 02-August-18			Bond Future	9.57	74.8676	74.6539	74.8676	30,055.00
21/05/2018	R214 On 02-August-18	8.94	Call	Bond Future	320	0	0	0	0.00
21/05/2018	R214 On 02-August-18	8.96	Call	Bond Future	345	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
21/05/2018	R214 On 02-August-18	8.95	Call	Bond Future	332	0	0	0	0.00
21/05/2018	R214 On 02-August-18	8.95	Put	Bond Future	4918	5	5	5	0.00
21/05/2018	R214 On 02-August-18	8.96	Put	Bond Future	4852	5	5	5	0.00
21/05/2018	R214 On 02-August-18	8.94	Put	Bond Future	4984	5	5	5	0.00
21/05/2018	R214 On 01-November-18			Bond Future	9.63	72.9168	72.6985	72.9168	0.00
21/05/2018	R214 On 01-November-18	8.98	Call	Bond Future	1002	1	1	1	0.00
21/05/2018	R214 On 01-November-18	8.99	Call	Bond Future	1022	1	1	1	0.00
21/05/2018	R214 On 01-November-18	9.00	Call	Bond Future	1042	1	1	1	0.00
21/05/2018	R214 On 01-November-18	9.00	Put	Bond Future	5648	6	6	6	0.00
21/05/2018	R214 On 01-November-18	8.98	Put	Bond Future	5762	6	6	6	0.00
21/05/2018	R214 On 01-November-18	8.99	Put	Bond Future	5705	6	6	6	0.00
21/05/2018	R214 On 07-February-19			Bond Future	9.69	74.3316	74.1088	74.3316	0.00
21/05/2018	R214 On 07-February-19	9.04	Call	Bond Future	1771	2	2	2	0.00
21/05/2018	R214 On 07-February-19	9.05	Call	Bond Future	1795	2	2	2	0.00
21/05/2018	R214 On 07-February-19	9.03	Call	Bond Future	1746	2	2	2	0.00
21/05/2018	R214 On 07-February-19	9.03	Put	Bond Future	6575	6	7	6	0.00
21/05/2018	R214 On 07-February-19	9.04	Put	Bond Future	6523	6	7	6	0.00
21/05/2018	R214 On 07-February-19	9.05	Put	Bond Future	6471	6	6	6	0.00
21/05/2018	R248 On 02-August-18			Bond Future	9.59	95.8853	95.6110	95.8853	105,221.00
21/05/2018	R248 On 02-August-18	8.99	Call	Bond Future	491	1	0	1	0.00
21/05/2018	R248 On 02-August-18	8.98	Call	Bond Future	474	1	0	1	0.00
21/05/2018	R248 On 02-August-18	8.97	Call	Bond Future	457	1	0	1	0.00
21/05/2018	R248 On 02-August-18	8.98	Put	Bond Future	6286	6	6	6	0.00
21/05/2018	R248 On 02-August-18	8.97	Put	Bond Future	6370	6	6	6	0.00
21/05/2018	R248 On 02-August-18	8.99	Put	Bond Future	6202	6	6	6	0.00
21/05/2018	R248 On 01-November-18			Bond Future	9.65	93.1715	92.8912	93.1715	0.00
21/05/2018	R248 On 01-November-18	9.01	Call	Bond Future	1370	1	1	1	0.00
21/05/2018	R248 On 01-November-18	9.03	Call	Bond Future	1423	2	1	2	0.00
21/05/2018	R248 On 01-November-18	9.02	Call	Bond Future	1396	2	1	2	0.00
21/05/2018	R248 On 01-November-18	9.02	Put	Bond Future	7334	7	7	7	0.00
21/05/2018	R248 On 01-November-18	9.03	Put	Bond Future	7261	7	7	7	0.00
21/05/2018	R248 On 01-November-18	9.01	Put	Bond Future	7408	7	7	7	0.00
21/05/2018	R248 On 07-February-19			Bond Future	9.71	94.9791	94.6931	94.9791	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
21/05/2018	R248 On 07-February-19	9.06	Call	Bond Future	2297	2	2	2	0.00
21/05/2018	R248 On 07-February-19	9.05	Call	Bond Future	2265	2	2	2	0.00
21/05/2018	R248 On 07-February-19	9.07	Call	Bond Future	2328	2	2	2	0.00
21/05/2018	R248 On 07-February-19	9.07	Put	Bond Future	8356	8	8	8	0.00
21/05/2018	R248 On 07-February-19	9.05	Put	Bond Future	8491	8	8	8	0.00
21/05/2018	R248 On 07-February-19	9.06	Put	Bond Future	8423	8	8	8	0.00