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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/06/2018 TO: 14/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	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
14/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	2025 On 02-August-18			Bond Future	133.01	133.3352	133.0068	133.3352	864.00
14/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	3653	3	4	3	0.00
14/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	3663	3	4	3	0.00
14/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	3643	3	4	3	0.00
14/06/2018	2025 On 01-November-18			Bond Future	135.41	135.7450	135.4100	135.7450	0.00
14/06/2018	2025 On 07-February-19			Bond Future	136.65	136.9937	136.6504	136.9937	0.00
14/06/2018	2029 On 02-August-18			Bond Future	101.22	101.6551	101.2182	101.6551	1,370.00
14/06/2018	2029 On 01-November-18			Bond Future	102.00	102.4427	101.9975	102.4427	0.00
14/06/2018	2029 On 07-February-19			Bond Future	104.00	104.4518	103.9965	104.4518	0.00
14/06/2018	2030 On 02-August-18			Bond Future	9.39	90.2636	90.4998	90.2636	54,008.00
14/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1494	1	1	1	0.00
14/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	21	0	0	0	7,850.00
14/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	214	0	0	0	7,850.00
14/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1645	2	2	2	0.00
14/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1531	1	2	1	0.00
14/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1458	1	1	1	0.00
14/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	944	1	1	1	7,850.00
14/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1023	1	1	1	0.00
14/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1078	1	1	1	0.00
14/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3404	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1050	1	1	1	0.00
14/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5980	6	6	6	0.00
14/06/2018	2030 On 01-November-18			Bond Future	9.46	91.8768	92.1163	91.8768	0.00
14/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	341	0	0	0	0.00
14/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	362	0	0	0	0.00
14/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	351	0	0	0	0.00
14/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6146	6	6	6	0.00
14/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6205	6	6	6	0.00
14/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6088	6	6	6	0.00
14/06/2018	2030 On 07-February-19			Bond Future	9.55	89.6500	89.8935	89.6500	0.00
14/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	775	1	1	1	0.00
14/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	791	1	1	1	0.00
14/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	809	1	1	1	0.00
14/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6697	7	7	7	0.00
14/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6748	7	7	7	0.00
14/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6799	7	7	7	0.00
14/06/2018	2032 On 02-August-18			Bond Future	9.56	92.7311	93.0214	92.7311	34,986.00
14/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1812	2	2	2	0.00
14/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1770	2	2	2	0.00
14/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1728	2	2	2	0.00
14/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	998	1	1	1	0.00
14/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1026	1	1	1	0.00
14/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	971	1	1	1	0.00
14/06/2018	2032 On 01-November-18			Bond Future	9.63	90.2336	90.5281	90.2336	0.00
14/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	372	0	0	0	0.00
14/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	383	0	0	0	0.00
14/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	360	0	0	0	0.00
14/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6756	7	7	7	0.00
14/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6692	7	7	7	0.00
14/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6628	7	7	7	0.00
14/06/2018	2032 On 07-February-19			Bond Future	9.72	91.9842	92.2838	91.9842	0.00
14/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	913	1	1	1	0.00
14/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	895	1	1	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
14/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	877	1	1	1	0.00
14/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7347	8	7	8	0.00
14/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7404	8	7	8	0.00
14/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7290	8	7	8	0.00
14/06/2018	2033 On 02-August-18			Bond Future	104.81	105.0765	104.8142	105.0765	9,561.00
14/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	5116	5	5	5	0.00
14/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	5126	5	5	5	0.00
14/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	5106	5	5	5	0.00
14/06/2018	2033 On 01-November-18			Bond Future	105.59	105.8545	105.5870	105.8545	0.00
14/06/2018	2033 On 07-February-19			Bond Future	107.66	107.9305	107.6564	107.9305	0.00
14/06/2018	2037 On 02-August-18			Bond Future	9.73	89.4232	89.6673	89.4232	56,155.00
14/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2523	2	3	2	0.00
14/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2575	2	3	2	0.00
14/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2628	2	3	2	0.00
14/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	816	1	1	1	0.00
14/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	863	1	1	1	0.00
14/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	839	1	1	1	0.00
14/06/2018	2037 On 01-November-18			Bond Future	9.80	91.0214	91.2690	91.0214	0.00
14/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	563	1	1	1	0.00
14/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	595	1	1	1	0.00
14/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	579	1	1	1	0.00
14/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6939	7	7	7	0.00
14/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6870	7	7	7	0.00
14/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7009	7	7	7	0.00
14/06/2018	2037 On 07-February-19			Bond Future	9.88	88.5274	88.7792	88.5274	0.00
14/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1164	1	1	1	0.00
14/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1185	1	1	1	0.00
14/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1207	1	1	1	0.00
14/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7696	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
14/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7822	8	8	8	0.00
14/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7759	8	8	8	0.00
14/06/2018	2038 On 02-August-18			Bond Future	125.19	125.1878	125.1885	125.1878	9,035.00
14/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	9341	9	9	9	0.00
14/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	9351	9	9	9	0.00
14/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	9361	9	9	9	0.00
14/06/2018	2038 On 01-November-18			Bond Future	127.45	127.4503	127.4505	127.4503	0.00
14/06/2018	2038 On 07-February-19			Bond Future	128.36	128.3595	128.3582	128.3595	0.00
14/06/2018	2040 On 02-August-18			Bond Future	9.82	92.6267	92.8456	92.6267	25,174.00
14/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2718	3	3	3	0.00
14/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2662	3	3	3	0.00
14/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2607	2	3	2	0.00
14/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	888	1	1	1	0.00
14/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	914	1	1	1	0.00
14/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	863	1	1	1	0.00
14/06/2018	2040 On 01-November-18			Bond Future	9.89	94.2822	94.5040	94.2822	0.00
14/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	734	1	1	1	3,540.00
14/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	521	0	1	0	0.00
14/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2541	2	3	2	3,540.00
14/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	537	1	1	1	0.00
14/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	553	1	1	1	2,951.00
14/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	88	0	0	0	2,951.00
14/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	506	0	1	0	0.00
14/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7719	8	8	8	0.00
14/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12836	13	13	13	0.00
14/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7488	8	7	8	0.00
14/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7565	8	8	8	0.00
14/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7642	8	8	8	0.00
14/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3314	3	3	3	0.00

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14/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6749	7	7	7	0.00
14/06/2018	2040 On 07-February-19			Bond Future	9.97	91.6008	91.8263	91.6008	0.00
14/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1200	1	1	1	0.00
14/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1245	1	1	1	0.00
14/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1222	1	1	1	0.00
14/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8575	9	9	9	0.00
14/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8645	9	9	9	0.00
14/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8506	9	9	9	0.00
14/06/2018	2044 On 02-August-18			Bond Future	9.85	89.7115	89.9330	89.7115	36,006.00
14/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2599	2	3	2	0.00
14/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2710	3	3	3	0.00
14/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2654	3	3	3	0.00
14/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	930	1	1	1	0.00
14/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	904	1	1	1	0.00
14/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	957	1	1	1	0.00
14/06/2018	2044 On 01-November-18			Bond Future	9.92	91.3148	91.5395	91.3148	0.00
14/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	554	1	1	1	0.00
14/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	571	1	1	1	0.00
14/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	587	1	1	1	0.00
14/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7612	8	8	8	0.00
14/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7534	8	8	8	0.00
14/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7691	8	8	8	0.00
14/06/2018	2044 On 07-February-19			Bond Future	9.99	88.7013	88.9295	88.7013	0.00
14/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1306	1	1	1	0.00
14/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1330	1	1	1	0.00
14/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1283	1	1	1	0.00
14/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8639	9	9	9	0.00
14/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8569	9	9	9	0.00
14/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8499	9	8	9	0.00
14/06/2018	2046 On 02-August-18			Bond Future	118.74	118.5058	118.7365	118.5058	11,876.00
14/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	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
14/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	10033	10	10	10	0.00
14/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	10053	10	10	10	0.00
14/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	10043	10	10	10	0.00
14/06/2018	2046 On 01-November-18			Bond Future	119.23	118.9984	119.2328	118.9984	0.00
14/06/2018	2046 On 07-February-19			Bond Future	121.57	121.3322	121.5693	121.3322	0.00
14/06/2018	2050 On 02-August-18			Bond Future	123.44	122.7788	123.4414	122.7788	9,598.00
14/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
14/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	14099	15	14	15	0.00
14/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	14079	15	14	15	0.00
14/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	14089	15	14	15	0.00
14/06/2018	2050 On 01-November-18			Bond Future	125.67	124.9979	125.6718	124.9979	0.00
14/06/2018	2050 On 07-February-19			Bond Future	126.36	125.6777	126.3634	125.6777	0.00
14/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	AL37 On 02-August-18			Index Future	581.18	580.5090	581.1790	580.5090	0.00
14/06/2018	AL37 On 01-November-18			Index Future	591.56	590.8860	591.5610	590.8860	0.00
14/06/2018	AL37 On 07-February-19			Index Future	603.04	602.3530	603.0370	602.3530	0.00
14/06/2018	AL7T On 02-August-18			Index Future	671.90	670.0910	671.9010	670.0910	0.00
14/06/2018	AL7T On 01-November-18			Index Future	683.91	682.0680	683.9050	682.0680	0.00
14/06/2018	AL7T On 07-February-19			Index Future	697.17	695.3050	697.1720	695.3050	0.00
14/06/2018	ALBI On 02-August-18			Index Future	609.46	608.0200	609.4550	608.0200	858.00
14/06/2018	ALBI On 01-November-18			Index Future	620.34	618.8880	620.3430	618.8880	0.00
14/06/2018	ALBI On 07-February-19			Index Future	632.38	630.8990	632.3770	630.8990	0.00
14/06/2018	C002 On 31-March-32			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
14/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/06/2018	C210 On 31-March-28			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
14/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/06/2018	EL28 On 02-August-18			Bond Future	129.44	129.4382	129.4412	129.4382	0.00
14/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
14/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
14/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
14/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5499	6	5	6	0.00
14/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5509	6	6	6	0.00
14/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5489	5	5	5	0.00
14/06/2018	ES33 On 02-August-18			Bond Future	11.02	77.1463	77.3326	77.1463	9,466.00
14/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	716	1	1	1	0.00
14/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	774	1	1	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
14/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	832	1	1	1	0.00
14/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
14/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
14/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
14/06/2018	ES33 On 01-November-18			Bond Future	11.14	74.7369	74.9257	74.7369	0.00
14/06/2018	ES33 On 07-February-19			Bond Future	11.27	76.1868	76.3788	76.1868	0.00
14/06/2018	ES42 On 02-August-18			Bond Future	11.23	79.7507	79.9281	79.7507	7,957.00
14/06/2018	ES42 On 01-November-18			Bond Future	11.34	76.9162	77.0959	76.9162	0.00
14/06/2018	ES42 On 07-February-19			Bond Future	11.47	78.4082	78.5908	78.4082	0.00
14/06/2018	GOVI On 02-August-18			GOVI	604.52	602.9990	604.5220	602.9990	476.00
14/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	11780	3	1	3	0.00
14/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	11880	3	1	3	0.00
14/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	11980	3	1	3	0.00
14/06/2018	GOVI On 01-November-18			GOVI	615.32	613.7780	615.3220	613.7780	0.00
14/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	381680	40	38	40	0.00
14/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	381880	40	38	40	0.00
14/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	381780	40	38	40	0.00
14/06/2018	GOVI On 07-February-19			GOVI	627.26	625.6890	627.2590	625.6890	0.00
14/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
14/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	392510	41	39	41	0.00
14/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	392610	41	39	41	0.00
14/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	392710	41	39	41	0.00
14/06/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
14/06/2018	IGOV On 02-August-18			Index Future	254.34	254.6040	254.3430	254.6040	852.00
14/06/2018	IGOV On 01-November-18			Index Future	258.94	259.2060	258.9390	259.2060	241.00
14/06/2018	IGOV On 07-February-19			Index Future	264.01	264.2890	264.0140	264.2890	0.00
14/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
14/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
14/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.52	100.5200	100.5200	100.5200	0.00
14/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5800	99.5700	99.5800	0.00
14/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.29	100.3200	100.2900	100.3200	0.00
14/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.91	99.9500	99.9100	99.9500	0.00
14/06/2018	IS02 On 15-June-18			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
14/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
14/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9100	98.9000	98.9100	0.00
14/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3200	99.3100	99.3200	0.00
14/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7800	99.7400	99.7800	0.00
14/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.19	100.2400	100.1900	100.2400	0.00
14/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.19	101.2500	101.1900	101.2500	0.00
14/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.00	99.0700	99.0000	99.0700	0.00
14/06/2018	IS02 On 22-June-20			Interest Rate Swap	100.93	101.0200	100.9300	101.0200	0.00
14/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.74	99.8200	99.7400	99.8200	0.00
14/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.64	96.7300	96.6400	96.7300	0.00
14/06/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	96.0100	95.9300	96.0100	0.00
14/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.18	95.2700	95.1800	95.2700	0.00
14/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.43	95.5300	95.4300	95.5300	0.00
14/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.68	97.7900	97.6800	97.7900	51.00
14/06/2018	IS05 On 15-March-22			Interest Rate Swap	97.87	97.9900	97.8700	97.9900	0.00
14/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.14	99.2700	99.1400	99.2700	0.00
14/06/2018	IS05 On 20-September-22			Interest Rate Swap	101.40	101.5200	101.4000	101.5200	0.00
14/06/2018	IS05 On 20-December-22			Interest Rate Swap	102.71	102.8300	102.7100	102.8300	0.00
14/06/2018	IS05 On 22-March-23			Interest Rate Swap	97.91	98.0300	97.9100	98.0300	0.00
14/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.26	102.3900	102.2600	102.3900	0.00
14/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.54	99.6900	99.5400	99.6900	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
14/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.64	96.8000	96.6400	96.8000	0.00
14/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.70	93.8500	93.7000	93.8500	0.00
14/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.48	92.6200	92.4800	92.6200	0.00
14/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.66	94.8000	94.6600	94.8000	0.00
14/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.42	98.5600	98.4200	98.5600	0.00
14/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.01	97.1600	97.0100	97.1600	0.00
14/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.09	99.2400	99.0900	99.2400	0.00
14/06/2018	IS10 On 20-September-27			Interest Rate Swap	102.79	102.9400	102.7900	102.9400	0.00
14/06/2018	IS10 On 20-December-27			Interest Rate Swap	103.16	103.3000	103.1600	103.3000	0.00
14/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.48	98.6300	98.4800	98.6300	0.00
14/06/2018	IS10 On 20-June-28			Interest Rate Swap	103.89	104.0300	103.8900	104.0300	0.00
14/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.27	99.4100	99.2700	99.4100	0.00
14/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/06/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
14/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
14/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
14/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
14/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
14/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
14/06/2018	R023 On 02-August-18			Bond Future	8.34	101.0537	101.1707	101.0537	41,699.00
14/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7253	7	7	7	0.00
14/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7287	7	7	7	0.00
14/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7220	7	7	7	0.00
14/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R023 On 01-November-18			Bond Future	8.41	98.9338	99.0520	98.9338	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
14/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7299	7	7	7	0.00
14/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7268	7	7	7	0.00
14/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7237	7	7	7	0.00
14/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	22	0	0	0	0.00
14/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	23	0	0	0	0.00
14/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	22	0	0	0	0.00
14/06/2018	R023 On 07-February-19			Bond Future	8.51	100.8534	100.9732	100.8534	0.00
14/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6698	7	7	7	0.00
14/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6753	7	7	7	0.00
14/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6725	7	7	7	0.00
14/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	157	0	0	0	0.00
14/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	155	0	0	0	0.00
14/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	159	0	0	0	0.00
14/06/2018	R035 On 02-August-18			Bond Future	9.67	97.0800	97.3228	97.0800	68,978.00
14/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	668	1	1	1	0.00
14/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	694	1	1	1	0.00
14/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	720	1	1	1	0.00
14/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2612	3	3	3	0.00
14/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2558	3	3	3	0.00
14/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2666	3	3	3	0.00
14/06/2018	R035 On 01-November-18			Bond Future	9.75	94.3191	94.5655	94.3191	0.00
14/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	520	0	1	0	0.00
14/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	505	0	1	0	0.00
14/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	490	0	0	0	0.00
14/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7091	7	7	7	0.00
14/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7162	7	7	7	0.00
14/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7022	7	7	7	0.00
14/06/2018	R035 On 07-February-19			Bond Future	9.83	96.1492	96.3995	96.1492	0.00
14/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1055	1	1	1	0.00
14/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1089	1	1	1	0.00
14/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1072	1	1	1	0.00
14/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7910	8	8	8	0.00
14/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7843	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
14/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	7976	8	8	8	0.00
14/06/2018	R186 On 02-August-18			Bond Future	8.97	109.8853	110.2040	109.8853	116,720.00
14/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	211	0	0	0	0.00
14/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	182	0	0	0	0.00
14/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	53	0	0	0	3,020.00
14/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	192	0	0	0	0.00
14/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	593	1	1	1	5,000.00
14/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	174	0	0	0	0.00
14/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
14/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3360	4	3	4	0.00
14/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1951	2	2	2	0.00
14/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4589	5	5	5	0.00
14/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9530	10	10	10	0.00
14/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3251	4	3	4	0.00
14/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3305	4	3	4	0.00
14/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3143	3	3	3	0.00
14/06/2018	R186 On 01-November-18			Bond Future	9.05	111.8495	112.1727	111.8495	0.00
14/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	621	1	1	1	5,000.00
14/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	739	1	1	1	0.00
14/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2338	2	2	2	0.00
14/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	155	0	0	0	5,000.00
14/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	757	1	1	1	0.00
14/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	722	1	1	1	0.00
14/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3927	4	4	4	0.00
14/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1782	2	2	2	5,000.00
14/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6906	7	7	7	0.00
14/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3839	4	4	4	0.00
14/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3883	4	4	4	0.00
14/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4200	4	4	4	0.00
14/06/2018	R186 On 07-February-19			Bond Future	9.13	108.7146	109.0433	108.7146	0.00
14/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	581	1	1	1	0.00
14/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	591	1	1	1	0.00
14/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	602	1	1	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
14/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6071	6	6	6	0.00
14/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6173	6	6	6	0.00
14/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6122	6	6	6	0.00
14/06/2018	R197 On 02-August-18			Bond Future	299.85	300.7165	299.8532	300.7165	2,388.00
14/06/2018	R197 On 01-November-18			Bond Future	305.27	306.1515	305.2714	306.1515	0.00
14/06/2018	R197 On 07-February-19			Bond Future	303.90	304.7991	303.8976	304.7991	0.00
14/06/2018	R202 On 02-August-18			Bond Future	237.44	238.3056	237.4445	238.3056	21,940.00
14/06/2018	R202 On 01-November-18			Bond Future	241.74	242.6126	241.7352	242.6126	0.00
14/06/2018	R202 On 07-February-19			Bond Future	242.57	243.4633	242.5653	243.4633	0.00
14/06/2018	R204 On 02-August-18			Bond Future	6.63	101.4765	101.4929	101.4765	10,173.00
14/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	860	1	1	1	0.00
14/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	864	1	1	1	0.00
14/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	856	1	1	1	0.00
14/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R207 On 02-August-18			Bond Future	7.65	99.8643	99.9095	99.8643	21,529.00
14/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	3	0	0	0	0.00
14/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	3	0	0	0	0.00
14/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	3	0	0	0	0.00
14/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1078	1	1	1	0.00
14/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1051	1	1	1	0.00
14/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1065	1	1	1	0.00
14/06/2018	R207 On 01-November-18			Bond Future	7.73	101.6492	101.6943	101.6492	0.00
14/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	5	0	0	0	0.00
14/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	5	0	0	0	0.00
14/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	6	0	0	0	0.00
14/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1117	1	1	1	0.00
14/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1106	1	1	1	0.00
14/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1095	1	1	1	0.00
14/06/2018	R207 On 07-February-19			Bond Future	7.86	99.9765	100.0216	99.9765	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
14/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	0	0	0.00
14/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	4	0	0	0	0.00
14/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	4	0	0	0	0.00
14/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1179	1	1	1	0.00
14/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1188	1	1	1	0.00
14/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1170	1	1	1	0.00
14/06/2018	R208 On 02-August-18			Bond Future	7.94	99.4794	99.5664	99.4794	30,583.00
14/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	5	0	0	0	0.00
14/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	5	0	0	0	0.00
14/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	5	0	0	0	0.00
14/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1903	2	2	2	0.00
14/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1880	2	2	2	0.00
14/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1927	2	2	2	0.00
14/06/2018	R208 On 01-November-18			Bond Future	8.02	97.8580	97.9455	97.8580	0.00
14/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	26	0	0	0	0.00
14/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	27	0	0	0	0.00
14/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	25	0	0	0	0.00
14/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1955	2	2	2	0.00
14/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1996	2	2	2	0.00
14/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1976	2	2	2	0.00
14/06/2018	R208 On 07-February-19			Bond Future	8.13	99.7567	99.8451	99.7567	0.00
14/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	38	0	0	0	0.00
14/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	37	0	0	0	0.00
14/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	36	0	0	0	0.00
14/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2043	2	2	2	0.00
14/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2080	2	2	2	0.00
14/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2061	2	2	2	0.00
14/06/2018	R209 On 02-August-18			Bond Future	9.66	73.3652	73.5692	73.3652	95,613.00
14/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3759	4	4	4	0.00
14/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	71	0	0	0	5,000.00
14/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	654	1	1	1	0.00
14/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	33	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
14/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7191	7	7	7	0.00
14/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1303	1	1	1	435.00
14/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	3	0	0	0	500.00
14/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4669	4	5	4	0.00
14/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	269	0	0	0	0.00
14/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	2	0	0	0	5,000.00
14/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4723	5	5	5	0.00
14/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4778	5	5	5	0.00
14/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	159	0	0	0	0.00
14/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	169	0	0	0	0.00
14/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1301	1	1	1	0.00
14/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	164	0	0	0	0.00
14/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8553	9	9	9	0.00
14/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4885	5	5	5	0.00
14/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	37	0	0	0	435.00
14/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5793	6	6	6	500.00
14/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8322	9	8	9	0.00
14/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3310	3	3	3	500.00
14/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2183	2	2	2	5,000.00
14/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	282	0	0	0	435.00
14/06/2018	R209 On 01-November-18			Bond Future	9.73	71.5287	71.7357	71.5287	0.00
14/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70848	71	71	71	0.00
14/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	430	0	0	0	2,000.00
14/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3385	3	3	3	0.00
14/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70848	71	71	71	0.00
14/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3267	3	3	3	0.00
14/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2090	2	2	2	2,000.00
14/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3306	3	3	3	0.00
14/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70848	71	71	71	0.00
14/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1249	1	1	1	0.00
14/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3150	3	3	3	0.00
14/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5946	6	6	6	0.00
14/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	772	1	1	1	0.00
14/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1780	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
14/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1708	2	2	2	0.00
14/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2647	3	3	3	0.00
14/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1639	2	2	2	5,850.00
14/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1684	2	2	2	2,000.00
14/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3813	4	4	4	0.00
14/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	6161	6	6	6	0.00
14/06/2018	R209 On 07-February-19			Bond Future	9.80	72.9165	73.1269	72.9165	0.00
14/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1008	1	1	1	0.00
14/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1028	1	1	1	0.00
14/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	988	1	1	1	0.00
14/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6732	7	7	7	0.00
14/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6679	7	7	7	0.00
14/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6628	7	7	7	0.00
14/06/2018	R210 On 02-August-18			Bond Future	188.29	188.2884	188.2888	188.2884	2,179.00
14/06/2018	R210 On 01-November-18			Bond Future	189.19	189.1911	189.1910	189.1911	0.00
14/06/2018	R210 On 07-February-19			Bond Future	192.90	192.9013	192.8986	192.9013	0.00
14/06/2018	R212 On 02-August-18			Bond Future	153.66	153.9215	153.6565	153.9215	4,475.00
14/06/2018	R212 On 01-November-18			Bond Future	156.43	156.7033	156.4329	156.7033	0.00
14/06/2018	R212 On 07-February-19			Bond Future	157.34	157.6227	157.3450	157.6227	0.00
14/06/2018	R213 On 02-August-18			Bond Future	9.46	84.9590	85.1897	84.9590	33,527.00
14/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	347	0	0	0	0.00
14/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	332	0	0	0	0.00
14/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	318	0	0	0	0.00
14/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2908	3	3	3	0.00
14/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2960	3	3	3	0.00
14/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2856	3	3	3	0.00
14/06/2018	R213 On 01-November-18			Bond Future	9.53	82.9313	83.1654	82.9313	0.00
14/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	372	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
14/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	362	0	0	0	0.00
14/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	351	0	0	0	0.00
14/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6122	6	6	6	0.00
14/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6180	6	6	6	0.00
14/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6065	6	6	6	0.00
14/06/2018	R213 On 07-February-19			Bond Future	9.61	84.5405	84.7784	84.5405	0.00
14/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	716	1	1	1	0.00
14/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	728	1	1	1	0.00
14/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	740	1	1	1	0.00
14/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6667	7	7	7	0.00
14/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6612	7	7	7	0.00
14/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6723	7	7	7	0.00
14/06/2018	R214 On 02-August-18			Bond Future	9.81	72.7902	72.9677	72.7902	32,435.00
14/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	25	0	0	0	0.00
14/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	28	0	0	0	0.00
14/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	26	0	0	0	0.00
14/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6298	6	6	6	0.00
14/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6222	6	6	6	0.00
14/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6375	7	6	7	0.00
14/06/2018	R214 On 01-November-18			Bond Future	9.88	70.7985	70.9784	70.7985	0.00
14/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	363	0	0	0	0.00
14/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	373	0	0	0	0.00
14/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	382	0	0	0	0.00
14/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6708	7	7	7	0.00
14/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6844	7	7	7	0.00
14/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6776	7	7	7	0.00
14/06/2018	R214 On 07-February-19			Bond Future	9.95	72.1721	72.3549	72.1721	0.00
14/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	898	1	1	1	0.00
14/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	916	1	1	1	0.00
14/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	880	1	1	1	0.00
14/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7462	8	7	8	0.00
14/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7404	8	7	8	0.00
14/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7346	7	7	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
14/06/2018	R248 On 02-August-18			Bond Future	9.84	93.0933	93.3196	93.0933	103,114.00
14/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	24	0	0	0	0.00
14/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	22	0	0	0	0.00
14/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	21	0	0	0	0.00
14/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8125	8	8	8	0.00
14/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8225	8	8	8	0.00
14/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8026	8	8	8	0.00
14/06/2018	R248 On 01-November-18			Bond Future	9.91	90.3245	90.5540	90.3245	0.00
14/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	400	0	0	0	0.00
14/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	427	0	0	0	0.00
14/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	414	0	0	0	0.00
14/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8689	9	9	9	0.00
14/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8602	9	9	9	0.00
14/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8775	9	9	9	0.00
14/06/2018	R248 On 07-February-19			Bond Future	9.99	92.0771	92.3103	92.0771	0.00
14/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1072	1	1	1	0.00
14/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1094	1	1	1	0.00
14/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1051	1	1	1	0.00
14/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9504	10	10	10	0.00
14/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9659	10	10	10	0.00
14/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9581	10	10	10	0.00