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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/06/2018 TO: 19/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	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
19/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	2025 On 02-August-18			Bond Future	132.27	132.5975	132.2720	132.5975	864.00
19/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	4388	4	4	4	0.00
19/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	4398	4	4	4	0.00
19/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	4378	4	4	4	0.00
19/06/2018	2025 On 01-November-18			Bond Future	134.66	134.9931	134.6620	134.9931	0.00
19/06/2018	2025 On 07-February-19			Bond Future	135.89	136.2242	135.8868	136.2242	0.00
19/06/2018	2029 On 02-August-18			Bond Future	100.93	101.0252	100.9294	101.0252	1,370.00
19/06/2018	2029 On 01-November-18			Bond Future	101.70	101.8010	101.7034	101.8010	0.00
19/06/2018	2029 On 07-February-19			Bond Future	103.70	103.7953	103.6959	103.7953	0.00
19/06/2018	2030 On 02-August-18			Bond Future	9.61	89.7232	89.1125	89.7232	50,308.00
19/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	772	1	1	1	0.00
19/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	3	0	0	0	7,850.00
19/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	59	0	0	0	7,850.00
19/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	876	1	1	1	0.00
19/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	797	1	1	1	0.00
19/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	747	1	1	1	0.00
19/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1563	1	2	1	7,850.00
19/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1677	1	2	1	0.00
19/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1755	1	2	1	0.00
19/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	4636	4	5	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
19/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1716	1	2	1	0.00
19/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	7349	7	7	7	0.00
19/06/2018	2030 On 01-November-18			Bond Future	9.69	91.3254	90.7040	91.3254	0.00
19/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	174	0	0	0	0.00
19/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	186	0	0	0	0.00
19/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	180	0	0	0	0.00
19/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	7387	7	7	7	0.00
19/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	7450	7	7	7	0.00
19/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	7324	7	7	7	0.00
19/06/2018	2030 On 07-February-19			Bond Future	9.78	89.0870	88.4535	89.0870	0.00
19/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	500	1	0	1	0.00
19/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	512	1	1	1	0.00
19/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	525	1	1	1	0.00
19/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	7853	7	8	7	0.00
19/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	7908	7	8	7	0.00
19/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	7964	7	8	7	0.00
19/06/2018	2032 On 02-August-18			Bond Future	9.78	92.1471	91.4888	92.1471	34,986.00
19/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	953	1	1	1	0.00
19/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	923	1	1	1	0.00
19/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	895	1	1	1	0.00
19/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1685	1	2	1	0.00
19/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1725	1	2	1	0.00
19/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1645	1	2	1	0.00
19/06/2018	2032 On 01-November-18			Bond Future	9.86	89.6379	88.9679	89.6379	0.00
19/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	186	0	0	0	0.00
19/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	193	0	0	0	0.00
19/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	180	0	0	0	0.00
19/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	8136	8	8	8	0.00
19/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	8067	7	8	7	0.00
19/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	7998	7	8	7	0.00
19/06/2018	2032 On 07-February-19			Bond Future	9.96	91.3760	90.6932	91.3760	0.00
19/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	592	1	1	1	0.00
19/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	579	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
19/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	566	1	1	1	0.00
19/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	8621	8	9	8	0.00
19/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	8683	8	9	8	0.00
19/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	8560	8	9	8	0.00
19/06/2018	2033 On 02-August-18			Bond Future	103.77	104.6183	103.7726	104.6183	9,561.00
19/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6157	5	6	5	0.00
19/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6167	5	6	5	0.00
19/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6147	5	6	5	0.00
19/06/2018	2033 On 01-November-18			Bond Future	104.53	105.3875	104.5267	105.3875	0.00
19/06/2018	2033 On 07-February-19			Bond Future	106.57	107.4520	106.5745	107.4520	0.00
19/06/2018	2037 On 02-August-18			Bond Future	9.91	88.9302	88.2744	88.9302	56,155.00
19/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	1599	2	2	2	0.00
19/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	1641	2	2	2	0.00
19/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	1683	2	2	2	0.00
19/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	1264	1	1	1	0.00
19/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1332	1	1	1	0.00
19/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	1298	1	1	1	0.00
19/06/2018	2037 On 01-November-18			Bond Future	9.99	90.5183	89.8510	90.5183	0.00
19/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	336	0	0	0	0.00
19/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	358	0	0	0	0.00
19/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	347	0	0	0	0.00
19/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	8125	8	8	8	0.00
19/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	8050	7	8	7	0.00
19/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	8200	8	8	8	0.00
19/06/2018	2037 On 07-February-19			Bond Future	10.07	88.0136	87.3335	88.0136	0.00
19/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	827	1	1	1	0.00
19/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	844	1	1	1	0.00
19/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	861	1	1	1	0.00
19/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	8796	8	9	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
19/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8932	8	9	8	0.00
19/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	8864	8	9	8	0.00
19/06/2018	2038 On 02-August-18			Bond Future	124.22	124.6068	124.2210	124.6068	9,035.00
19/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10309	10	10	10	0.00
19/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10319	10	10	10	0.00
19/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10329	10	10	10	0.00
19/06/2018	2038 On 01-November-18			Bond Future	126.47	126.8581	126.4654	126.8581	0.00
19/06/2018	2038 On 07-February-19			Bond Future	127.35	127.7530	127.3528	127.7530	0.00
19/06/2018	2040 On 02-August-18			Bond Future	9.98	92.1831	91.5224	92.1831	25,223.00
19/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	1809	2	2	2	0.00
19/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	1763	2	2	2	0.00
19/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	1718	2	2	2	0.00
19/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1312	1	1	1	0.00
19/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1348	1	1	1	0.00
19/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1277	1	1	1	0.00
19/06/2018	2040 On 01-November-18			Bond Future	10.06	93.8293	93.1569	93.8293	0.00
19/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	470	1	0	1	3,540.00
19/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	320	0	0	0	0.00
19/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	1903	2	2	2	3,540.00
19/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	331	0	0	0	0.00
19/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	342	0	0	0	2,950.00
19/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	45	0	0	0	2,950.00
19/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	309	0	0	0	0.00
19/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	8870	8	9	8	0.00
19/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	14139	13	14	13	0.00
19/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	8624	8	9	8	0.00
19/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	8705	8	9	8	0.00
19/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	8787	8	9	8	0.00
19/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	4024	4	4	4	0.00

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19/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	7833	7	8	7	0.00
19/06/2018	2040 On 07-February-19			Bond Future	10.14	91.1382	90.4529	91.1382	0.00
19/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	883	1	1	1	0.00
19/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	919	1	1	1	0.00
19/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	901	1	1	1	0.00
19/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	9627	9	10	9	0.00
19/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	9701	9	10	9	0.00
19/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	9554	9	10	9	0.00
19/06/2018	2044 On 02-August-18			Bond Future	10.02	89.1767	88.5510	89.1767	36,060.00
19/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	1685	2	2	2	0.00
19/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	1775	2	2	2	0.00
19/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	1730	2	2	2	0.00
19/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1387	1	1	1	0.00
19/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1351	1	1	1	0.00
19/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1424	1	1	1	0.00
19/06/2018	2044 On 01-November-18			Bond Future	10.09	90.7692	90.1325	90.7692	0.00
19/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	337	0	0	0	0.00
19/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	349	0	0	0	0.00
19/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	361	0	0	0	0.00
19/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	8798	8	9	8	0.00
19/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	8714	8	9	8	0.00
19/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	8881	8	9	8	0.00
19/06/2018	2044 On 07-February-19			Bond Future	10.17	88.1441	87.4950	88.1441	0.00
19/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	960	1	1	1	0.00
19/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	979	1	1	1	0.00
19/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	940	1	1	1	0.00
19/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	9732	9	10	9	0.00
19/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	9657	9	10	9	0.00
19/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	9582	9	10	9	0.00
19/06/2018	2046 On 02-August-18			Bond Future	116.92	117.5971	116.9207	117.5971	11,876.00
19/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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19/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11849	11	12	11	0.00
19/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11869	11	12	11	0.00
19/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11859	11	12	11	0.00
19/06/2018	2046 On 01-November-18			Bond Future	117.38	118.0725	117.3842	118.0725	0.00
19/06/2018	2046 On 07-February-19			Bond Future	119.68	120.3855	119.6837	120.3855	0.00
19/06/2018	2050 On 02-August-18			Bond Future	121.87	122.9146	121.8669	122.9146	9,621.00
19/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15673	15	16	15	0.00
19/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15653	15	16	15	0.00
19/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15663	15	16	15	0.00
19/06/2018	2050 On 01-November-18			Bond Future	124.07	125.1356	124.0690	125.1356	0.00
19/06/2018	2050 On 07-February-19			Bond Future	124.73	125.8153	124.7280	125.8153	0.00
19/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	AL37 On 02-August-18			Index Future	577.05	578.6140	577.0540	578.6140	0.00
19/06/2018	AL37 On 01-November-18			Index Future	587.36	588.9500	587.3630	588.9500	0.00
19/06/2018	AL37 On 07-February-19			Index Future	598.76	600.3740	598.7570	600.3740	0.00
19/06/2018	AL7T On 02-August-18			Index Future	663.15	667.0580	663.1470	667.0580	0.00
19/06/2018	AL7T On 01-November-18			Index Future	674.99	678.9740	674.9940	678.9740	0.00
19/06/2018	AL7T On 07-February-19			Index Future	688.09	692.1440	688.0880	692.1440	0.00
19/06/2018	ALBI On 02-August-18			Index Future	601.49	605.0700	601.4920	605.0700	858.00
19/06/2018	ALBI On 01-November-18			Index Future	612.24	615.8780	612.2370	615.8780	0.00
19/06/2018	ALBI On 07-February-19			Index Future	624.11	627.8250	624.1140	627.8250	0.00
19/06/2018	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
19/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2018	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
19/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2018	EL28 On 02-August-18			Bond Future	129.45	129.6683	129.4501	129.6683	0.00
19/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	5490	5	5	5	0.00
19/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	5500	5	5	5	0.00
19/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	5480	5	5	5	0.00
19/06/2018	ES33 On 02-August-18			Bond Future	11.20	76.7830	76.2912	76.7830	9,466.00
19/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	0	0	0	0	0.00
19/06/2018	ES33 On 02-August-18	11.15	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
19/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	0	0	0	0	0.00
19/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	210	0	0	0	0.00
19/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	325	0	0	0	0.00
19/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	268	0	0	0	0.00
19/06/2018	ES33 On 01-November-18			Bond Future	11.32	74.3659	73.8655	74.3659	0.00
19/06/2018	ES33 On 07-February-19			Bond Future	11.47	75.8079	75.2978	75.8079	0.00
19/06/2018	ES42 On 02-August-18			Bond Future	11.39	79.3385	78.8483	79.3385	7,957.00
19/06/2018	ES42 On 01-November-18			Bond Future	11.51	76.4954	75.9966	76.4954	0.00
19/06/2018	ES42 On 07-February-19			Bond Future	11.65	77.9784	77.4701	77.9784	0.00
19/06/2018	GOVI On 02-August-18			GOVI	596.08	599.8450	596.0800	599.8450	475.00
19/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	96200	6	10	6	0.00
19/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	96300	6	10	6	0.00
19/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	96400	6	10	6	0.00
19/06/2018	GOVI On 01-November-18			GOVI	606.73	610.5600	606.7280	610.5600	0.00
19/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	467620	43	47	43	0.00
19/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	467820	43	47	43	0.00
19/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	467720	43	47	43	0.00
19/06/2018	GOVI On 07-February-19			GOVI	618.50	622.4030	618.4980	622.4030	0.00
19/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
19/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	480120	44	48	44	0.00
19/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	480220	44	48	44	0.00
19/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	480320	44	48	44	0.00
19/06/2018	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
19/06/2018	IGOV On 02-August-18			Index Future	252.95	254.0910	252.9510	254.0910	852.00
19/06/2018	IGOV On 01-November-18			Index Future	257.52	258.6820	257.5220	258.6820	241.00
19/06/2018	IGOV On 07-February-19			Index Future	262.57	263.7510	262.5680	263.7510	0.00
19/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
19/06/2018	IS01 On 20-September-18			Interest Rate Swap	100.05	100.0500	100.0500	100.0500	0.00
19/06/2018	IS01 On 20-December-18			Interest Rate Swap	100.53	100.5200	100.5300	100.5200	0.00
19/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.5900	99.6300	99.5900	0.00
19/06/2018	IS01 On 20-June-19			Interest Rate Swap	100.39	100.3300	100.3900	100.3300	0.00
19/06/2018	IS01 On 19-September-19			Interest Rate Swap	100.06	99.9700	100.0600	99.9700	0.00
19/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
19/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9000	98.9200	98.9000	0.00
19/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3200	99.3600	99.3200	0.00
19/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.84	99.7800	99.8400	99.7800	0.00
19/06/2018	IS02 On 20-September-19			Interest Rate Swap	100.35	100.2500	100.3500	100.2500	0.00
19/06/2018	IS02 On 20-December-19			Interest Rate Swap	101.40	101.2800	101.4000	101.2800	0.00
19/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.28	99.1200	99.2800	99.1200	0.00
19/06/2018	IS02 On 22-June-20			Interest Rate Swap	101.26	101.0900	101.2600	101.0900	0.00
19/06/2018	IS02 On 21-September-20			Interest Rate Swap	100.12	99.9200	100.1200	99.9200	0.00
19/06/2018	IS05 On 17-December-20			Interest Rate Swap	97.06	96.8300	97.0600	96.8300	0.00
19/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.37	96.1300	96.3700	96.1300	0.00
19/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.66	95.4000	95.6600	95.4000	0.00
19/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.94	95.6800	95.9400	95.6800	0.00
19/06/2018	IS05 On 21-December-21			Interest Rate Swap	98.22	97.9600	98.2200	97.9600	51.00
19/06/2018	IS05 On 15-March-22			Interest Rate Swap	98.43	98.1700	98.4300	98.1700	0.00
19/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.73	99.4700	99.7300	99.4700	0.00
19/06/2018	IS05 On 20-September-22			Interest Rate Swap	102.00	101.7500	102.0000	101.7500	0.00
19/06/2018	IS05 On 20-December-22			Interest Rate Swap	103.34	103.0800	103.3400	103.0800	0.00
19/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.58	98.3100	98.5800	98.3100	0.00
19/06/2018	IS05 On 20-June-23			Interest Rate Swap	102.94	102.6800	102.9400	102.6800	0.00
19/06/2018	IS05 On 19-September-23			Interest Rate Swap	100.28	100.0000	100.2800	100.0000	0.00
19/06/2018	IS10 On 17-December-25			Interest Rate Swap	97.48	97.1600	97.4800	97.1600	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
19/06/2018	IS10 On 16-March-26			Interest Rate Swap	94.57	94.2300	94.5700	94.2300	0.00
19/06/2018	IS10 On 15-June-26			Interest Rate Swap	93.38	93.0300	93.3800	93.0300	0.00
19/06/2018	IS10 On 21-September-26			Interest Rate Swap	95.56	95.2200	95.5600	95.2200	0.00
19/06/2018	IS10 On 21-December-26			Interest Rate Swap	99.34	99.0100	99.3400	99.0100	0.00
19/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.96	97.6200	97.9600	97.6200	0.00
19/06/2018	IS10 On 21-June-27			Interest Rate Swap	100.06	99.7200	100.0600	99.7200	0.00
19/06/2018	IS10 On 20-September-27			Interest Rate Swap	103.76	103.4200	103.7600	103.4200	0.00
19/06/2018	IS10 On 20-December-27			Interest Rate Swap	104.15	103.8000	104.1500	103.8000	0.00
19/06/2018	IS10 On 22-March-28			Interest Rate Swap	99.53	99.1500	99.5300	99.1500	0.00
19/06/2018	IS10 On 20-June-28			Interest Rate Swap	104.92	104.5500	104.9200	104.5500	0.00
19/06/2018	IS10 On 19-September-28			Interest Rate Swap	100.35	99.9600	100.3500	99.9600	0.00
19/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
19/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
19/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
19/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
19/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
19/06/2018	R023 On 02-August-18			Bond Future	8.54	100.7009	100.4207	100.7009	41,435.00
19/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	6503	7	7	7	0.00
19/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	6537	7	7	7	0.00
19/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	6470	7	6	7	0.00
19/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R023 On 01-November-18			Bond Future	8.63	98.5734	98.2883	98.5734	0.00
19/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	6548	7	7	7	0.00
19/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	6517	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
19/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	6486	7	6	7	0.00
19/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	35	0	0	0	0.00
19/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	36	0	0	0	0.00
19/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	34	0	0	0	0.00
19/06/2018	R023 On 07-February-19			Bond Future	8.75	100.4850	100.1944	100.4850	0.00
19/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	5977	6	6	6	0.00
19/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6032	6	6	6	0.00
19/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6005	6	6	6	0.00
19/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	215	0	0	0	0.00
19/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	212	0	0	0	0.00
19/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	218	0	0	0	0.00
19/06/2018	R035 On 02-August-18			Bond Future	9.86	96.5876	95.8947	96.5876	68,978.00
19/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	286	0	0	0	0.00
19/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	300	0	0	0	0.00
19/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	315	0	0	0	0.00
19/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	3646	3	4	3	0.00
19/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	3581	3	4	3	0.00
19/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	3712	3	4	3	0.00
19/06/2018	R035 On 01-November-18			Bond Future	9.94	93.8167	93.1116	93.8167	0.00
19/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	301	0	0	0	0.00
19/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	291	0	0	0	0.00
19/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	281	0	0	0	0.00
19/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	8332	8	8	8	0.00
19/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	8407	8	8	8	0.00
19/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	8257	8	8	8	0.00
19/06/2018	R035 On 07-February-19			Bond Future	10.03	95.6360	94.9172	95.6360	0.00
19/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	735	1	1	1	0.00
19/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	761	1	1	1	0.00
19/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	747	1	1	1	0.00
19/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	9068	8	9	8	0.00
19/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8997	8	9	8	0.00
19/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	9139	9	9	9	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
19/06/2018	R186 On 02-August-18			Bond Future	9.20	109.4016	108.7879	109.4016	117,279.00
19/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	54	0	0	0	0.00
19/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	44	0	0	0	0.00
19/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	9	0	0	0	3,020.00
19/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	47	0	0	0	0.00
19/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	214	0	0	0	5,000.00
19/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	41	0	0	0	0.00
19/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
19/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	4644	4	5	4	0.00
19/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2989	2	3	2	0.00
19/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	5960	5	6	5	0.00
19/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	10946	10	11	10	0.00
19/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	4522	4	5	4	0.00
19/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	4583	4	5	4	0.00
19/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	4402	4	4	4	0.00
19/06/2018	R186 On 01-November-18			Bond Future	9.29	111.3556	110.7311	111.3556	0.00
19/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	330	0	0	0	5,000.00
19/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	406	1	0	1	0.00
19/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	1586	2	2	2	0.00
19/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	66	0	0	0	5,000.00
19/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	417	1	0	1	0.00
19/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	394	1	0	1	0.00
19/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	5041	5	5	5	0.00
19/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	2472	2	2	2	5,000.00
19/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	8258	8	8	8	0.00
19/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4940	4	5	4	0.00
19/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4991	4	5	4	0.00
19/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	5350	5	5	5	0.00
19/06/2018	R186 On 07-February-19			Bond Future	9.39	108.2098	107.5733	108.2098	0.00
19/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	342	0	0	0	0.00
19/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	349	0	0	0	0.00
19/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	356	0	0	0	0.00
19/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	7294	7	7	7	0.00
19/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	7404	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
19/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	7349	7	7	7	0.00
19/06/2018	R197 On 02-August-18			Bond Future	299.71	299.9938	299.7071	299.9938	2,388.00
19/06/2018	R197 On 01-November-18			Bond Future	305.12	305.4140	305.1224	305.4140	0.00
19/06/2018	R197 On 07-February-19			Bond Future	303.74	304.0405	303.7438	304.0405	0.00
19/06/2018	R202 On 02-August-18			Bond Future	236.02	238.3081	236.0206	238.3081	21,940.00
19/06/2018	R202 On 01-November-18			Bond Future	240.29	242.6137	240.2853	242.6137	0.00
19/06/2018	R202 On 07-February-19			Bond Future	241.09	243.4593	241.0853	243.4593	0.00
19/06/2018	R204 On 02-August-18			Bond Future	6.72	101.4641	101.4605	101.4641	10,173.00
19/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	828	1	1	1	0.00
19/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	831	1	1	1	0.00
19/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	824	1	1	1	0.00
19/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R207 On 02-August-18			Bond Future	7.86	99.7294	99.6294	99.7294	21,478.00
19/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
19/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
19/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
19/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1356	1	1	1	0.00
19/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1329	1	1	1	0.00
19/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1343	1	1	1	0.00
19/06/2018	R207 On 01-November-18			Bond Future	7.99	101.5105	101.4089	101.5105	0.00
19/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1398	1	1	1	0.00
19/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1387	1	1	1	0.00
19/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1375	1	1	1	0.00
19/06/2018	R207 On 07-February-19			Bond Future	8.19	99.8340	99.7305	99.8340	0.00
19/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	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
19/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1467	1	1	1	0.00
19/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1476	1	1	1	0.00
19/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1458	1	1	1	0.00
19/06/2018	R208 On 02-August-18			Bond Future	8.15	99.2663	99.0994	99.2663	30,583.00
19/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	0	0	0.00
19/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	2366	2	2	2	0.00
19/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	2342	2	2	2	0.00
19/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	2389	2	2	2	0.00
19/06/2018	R208 On 01-November-18			Bond Future	8.25	97.6397	97.4699	97.6397	0.00
19/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	8	0	0	0	0.00
19/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	8	0	0	0	0.00
19/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	8	0	0	0	0.00
19/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2412	2	2	2	0.00
19/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2455	2	2	2	0.00
19/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2434	2	2	2	0.00
19/06/2018	R208 On 07-February-19			Bond Future	8.39	99.5330	99.3601	99.5330	0.00
19/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	14	0	0	0	0.00
19/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	14	0	0	0	0.00
19/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	13	0	0	0	0.00
19/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2505	2	3	2	0.00
19/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2542	2	3	2	0.00
19/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2524	2	3	2	0.00
19/06/2018	R209 On 02-August-18			Bond Future	9.84	72.9496	72.3992	72.9496	105,334.00
19/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	2760	3	3	3	0.00
19/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	18	0	0	0	5,000.00
19/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	303	0	0	0	0.00
19/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	6044	7	6	7	0.00
19/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	7	0	0	0	0.00
19/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	728	1	1	1	435.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
19/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	3604	4	4	4	0.00
19/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	98	0	0	0	0.00
19/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	3655	4	4	4	0.00
19/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
19/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	3707	4	4	4	0.00
19/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	257	0	0	0	0.00
19/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	273	0	0	0	0.00
19/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1895	2	2	2	0.00
19/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	265	0	0	0	0.00
19/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	9720	9	10	9	0.00
19/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	6002	5	6	5	0.00
19/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	6937	6	7	6	500.00
19/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	9489	9	9	9	0.00
19/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	4308	4	4	4	500.00
19/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	59	0	0	0	435.00
19/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	3002	3	3	3	5,000.00
19/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	453	0	0	0	435.00
19/06/2018	R209 On 01-November-18			Bond Future	9.91	71.1048	70.5446	71.1048	0.00
19/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69657	70	70	70	0.00
19/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	253	0	0	0	2,000.00
19/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69657	70	70	70	0.00
19/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	2533	3	3	3	0.00
19/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	1527	2	2	2	2,000.00
19/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	2637	3	3	3	0.00
19/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69657	70	70	70	0.00
19/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	852	1	1	1	0.00
19/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	2567	3	3	3	0.00
19/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	2431	3	2	3	0.00
19/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	4985	5	5	5	0.00
19/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	1002	1	1	1	0.00
19/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	2251	2	2	2	0.00
19/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	2081	2	2	2	5,850.00
19/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	2165	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
19/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	3275	3	3	3	0.00
19/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	2137	2	2	2	2,000.00
19/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	4606	4	5	4	0.00
19/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	7175	7	7	7	0.00
19/06/2018	R209 On 07-February-19			Bond Future	9.99	72.4835	71.9126	72.4835	0.00
19/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	721	1	1	1	0.00
19/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	737	1	1	1	0.00
19/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	706	1	1	1	0.00
19/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	7664	7	8	7	0.00
19/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	7607	7	8	7	0.00
19/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	7552	7	8	7	0.00
19/06/2018	R210 On 02-August-18			Bond Future	188.29	188.6106	188.2903	188.6106	2,179.00
19/06/2018	R210 On 01-November-18			Bond Future	189.19	189.5182	189.1924	189.5182	0.00
19/06/2018	R210 On 07-February-19			Bond Future	192.90	193.2308	192.8987	193.2308	0.00
19/06/2018	R212 On 02-August-18			Bond Future	153.55	153.9191	153.5498	153.9191	4,777.00
19/06/2018	R212 On 01-November-18			Bond Future	156.32	156.7000	156.3242	156.7000	0.00
19/06/2018	R212 On 07-February-19			Bond Future	157.23	157.6159	157.2330	157.6159	0.00
19/06/2018	R213 On 02-August-18			Bond Future	9.67	84.3961	83.8299	84.3961	33,527.00
19/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	114	0	0	0	0.00
19/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	108	0	0	0	0.00
19/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	102	0	0	0	0.00
19/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	4044	4	4	4	0.00
19/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	4104	4	4	4	0.00
19/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3984	3	4	3	0.00
19/06/2018	R213 On 01-November-18			Bond Future	9.75	82.3574	81.7811	82.3574	0.00
19/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	195	0	0	0	0.00
19/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	188	0	0	0	0.00
19/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	182	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
19/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	7333	7	7	7	0.00
19/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	7395	7	7	7	0.00
19/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	7271	7	7	7	0.00
19/06/2018	R213 On 07-February-19			Bond Future	9.85	83.9544	83.3671	83.9544	0.00
19/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	456	1	0	1	0.00
19/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	465	1	0	1	0.00
19/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	474	1	0	1	0.00
19/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	7816	7	8	7	0.00
19/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	7757	7	8	7	0.00
19/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	7875	7	8	7	0.00
19/06/2018	R214 On 02-August-18			Bond Future	9.97	72.3586	71.8551	72.3586	32,435.00
19/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	5	0	0	0	0.00
19/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	6	0	0	0	0.00
19/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	6	0	0	0	0.00
19/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	7390	7	7	7	0.00
19/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	7313	7	7	7	0.00
19/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	7468	7	7	7	0.00
19/06/2018	R214 On 01-November-18			Bond Future	10.05	70.3581	69.8457	70.3581	0.00
19/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	217	0	0	0	0.00
19/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	223	0	0	0	0.00
19/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	230	0	0	0	0.00
19/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	7688	7	8	7	0.00
19/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7830	7	8	7	0.00
19/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	7759	7	8	7	0.00
19/06/2018	R214 On 07-February-19			Bond Future	10.13	71.7225	71.2002	71.7225	0.00
19/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	650	1	1	1	0.00
19/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	665	1	1	1	0.00
19/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	636	1	1	1	0.00
19/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	8373	8	8	8	0.00
19/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	8311	8	8	8	0.00
19/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	8249	8	8	8	0.00
19/06/2018	R248 On 02-August-18			Bond Future	10.01	92.5436	91.9456	92.5436	103,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	5	0	0	0	0.00
19/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	4	0	0	0	0.00
19/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	4	0	0	0	0.00
19/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	9482	9	9	9	0.00
19/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	9582	9	10	9	0.00
19/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	9381	9	9	9	0.00
19/06/2018	R248 On 01-November-18			Bond Future	10.08	89.7637	89.1551	89.7637	0.00
19/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	236	0	0	0	0.00
19/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	254	0	0	0	0.00
19/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	245	0	0	0	0.00
19/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	9919	9	10	9	0.00
19/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	9828	9	10	9	0.00
19/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	10010	9	10	9	0.00
19/06/2018	R248 On 07-February-19			Bond Future	10.16	91.5043	90.8841	91.5043	0.00
19/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	778	1	1	1	0.00
19/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	761	1	1	1	0.00
19/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	795	1	1	1	0.00
19/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	10632	10	11	10	0.00
19/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	10796	10	11	10	0.00
19/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	10713	10	11	10	0.00