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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/06/2018 TO: 20/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	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
20/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	2025 On 02-August-18			Bond Future	131.71	132.2720	131.7061	132.2720	864.00
20/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	4954	4	5	4	0.00
20/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	4964	4	5	4	0.00
20/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	4944	4	5	4	0.00
20/06/2018	2025 On 01-November-18			Bond Future	134.09	134.6620	134.0855	134.6620	0.00
20/06/2018	2025 On 07-February-19			Bond Future	135.30	135.8868	135.2992	135.8868	0.00
20/06/2018	2029 On 02-August-18			Bond Future	100.55	100.9294	100.5465	100.9294	1,370.00
20/06/2018	2029 On 01-November-18			Bond Future	101.31	101.7034	101.3134	101.7034	0.00
20/06/2018	2029 On 07-February-19			Bond Future	103.30	103.6959	103.2984	103.6959	0.00
20/06/2018	2030 On 02-August-18			Bond Future	9.45	89.1125	90.1386	89.1125	50,356.00
20/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1419	1	1	1	0.00
20/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	33	0	0	0	7,850.00
20/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	233	0	0	0	7,850.00
20/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1557	1	2	1	0.00
20/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1453	1	1	1	0.00
20/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1385	1	1	1	0.00
20/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	1218	2	1	2	7,850.00
20/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	1306	2	1	2	0.00
20/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	1367	2	1	2	0.00
20/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3784	5	4	5	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
20/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	1336	2	1	2	0.00
20/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	6352	7	6	7	0.00
20/06/2018	2030 On 01-November-18			Bond Future	9.52	90.7040	91.7478	90.7040	0.00
20/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	371	0	0	0	0.00
20/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	389	0	0	0	0.00
20/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	380	0	0	0	0.00
20/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	6543	7	7	7	0.00
20/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6604	7	7	7	0.00
20/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	6483	7	6	7	0.00
20/06/2018	2030 On 07-February-19			Bond Future	9.61	88.4535	89.5178	88.4535	0.00
20/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	883	0	1	0	0.00
20/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	896	1	1	1	0.00
20/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	910	1	1	1	0.00
20/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	7174	8	7	8	0.00
20/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	7229	8	7	8	0.00
20/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	7283	8	7	8	0.00
20/06/2018	2032 On 02-August-18			Bond Future	9.63	91.4888	92.5584	91.4888	34,986.00
20/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1713	1	2	1	0.00
20/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1675	1	2	1	0.00
20/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1637	1	2	1	0.00
20/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	1366	2	1	2	0.00
20/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	1398	2	1	2	0.00
20/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	1335	2	1	2	0.00
20/06/2018	2032 On 01-November-18			Bond Future	9.70	88.9679	90.0560	88.9679	0.00
20/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	399	0	0	0	0.00
20/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	411	0	0	0	0.00
20/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	388	0	0	0	0.00
20/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	7256	8	7	8	0.00
20/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	7191	8	7	8	0.00
20/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	7127	8	7	8	0.00
20/06/2018	2032 On 07-February-19			Bond Future	9.79	90.6932	91.8024	90.6932	0.00
20/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1081	1	1	1	0.00
20/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1066	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
20/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1051	1	1	1	0.00
20/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7999	9	8	9	0.00
20/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	8059	9	8	9	0.00
20/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7940	9	8	9	0.00
20/06/2018	2033 On 02-August-18			Bond Future	103.78	103.7726	103.7754	103.7726	9,461.00
20/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6155	6	6	6	0.00
20/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6165	6	6	6	0.00
20/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6145	6	6	6	0.00
20/06/2018	2033 On 01-November-18			Bond Future	104.53	104.5267	104.5291	104.5267	0.00
20/06/2018	2033 On 07-February-19			Bond Future	106.58	106.5745	106.5773	106.5745	0.00
20/06/2018	2037 On 02-August-18			Bond Future	9.77	88.2744	89.3890	88.2744	56,155.00
20/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2465	2	2	2	0.00
20/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2514	2	3	2	0.00
20/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2563	2	3	2	0.00
20/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	1030	1	1	1	0.00
20/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	1083	1	1	1	0.00
20/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	1056	1	1	1	0.00
20/06/2018	2037 On 01-November-18			Bond Future	9.84	89.8510	90.9848	89.8510	0.00
20/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	568	0	1	0	0.00
20/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	600	0	1	0	0.00
20/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	583	0	1	0	0.00
20/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	7228	8	7	8	0.00
20/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	7158	8	7	8	0.00
20/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	7298	8	7	8	0.00
20/06/2018	2037 On 07-February-19			Bond Future	9.92	87.3335	88.4893	87.3335	0.00
20/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1401	1	1	1	0.00
20/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1424	1	1	1	0.00
20/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1446	1	1	1	0.00
20/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	8225	9	8	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
20/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	8349	9	8	9	0.00
20/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	8287	9	8	9	0.00
20/06/2018	2038 On 02-August-18			Bond Future	124.03	124.2210	124.0319	124.2210	9,115.00
20/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	10498	10	10	10	0.00
20/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	10508	10	11	10	0.00
20/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	10518	10	11	10	0.00
20/06/2018	2038 On 01-November-18			Bond Future	126.27	126.4654	126.2725	126.4654	0.00
20/06/2018	2038 On 07-February-19			Bond Future	127.16	127.3528	127.1565	127.3528	0.00
20/06/2018	2040 On 02-August-18			Bond Future	9.84	91.5224	92.7169	91.5224	25,272.00
20/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	2810	2	3	2	0.00
20/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	2756	2	3	2	0.00
20/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	2703	2	3	2	0.00
20/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	1111	1	1	1	0.00
20/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	1139	1	1	1	0.00
20/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	1084	1	1	1	0.00
20/06/2018	2040 On 01-November-18			Bond Future	9.91	93.1569	94.3721	93.1569	0.00
20/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	619	0	1	0	0.00
20/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	848	0	1	0	3,540.00
20/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2740	2	3	2	3,540.00
20/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	636	0	1	0	0.00
20/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	654	0	1	0	2,950.00
20/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	124	0	0	0	2,950.00
20/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	602	0	1	0	0.00
20/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7948	9	8	9	0.00
20/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	13003	14	13	14	0.00
20/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7721	9	8	9	0.00
20/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7796	9	8	9	0.00
20/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3645	4	4	4	0.00
20/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7872	9	8	9	0.00

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20/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6996	8	7	8	0.00
20/06/2018	2040 On 07-February-19			Bond Future	9.99	90.4529	91.6918	90.4529	0.00
20/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1453	1	1	1	0.00
20/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1494	1	1	1	0.00
20/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1473	1	1	1	0.00
20/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8961	10	9	10	0.00
20/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	9033	10	9	10	0.00
20/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8889	10	9	10	0.00
20/06/2018	2044 On 02-August-18			Bond Future	9.87	88.5510	89.7585	88.5510	36,114.00
20/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	2669	2	3	2	0.00
20/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	2775	2	3	2	0.00
20/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	2722	2	3	2	0.00
20/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	1172	1	1	1	0.00
20/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	1143	1	1	1	0.00
20/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	1201	1	1	1	0.00
20/06/2018	2044 On 01-November-18			Bond Future	9.94	90.1325	91.3608	90.1325	0.00
20/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	649	0	1	0	0.00
20/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	667	0	1	0	0.00
20/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	685	0	1	0	0.00
20/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7888	9	8	9	0.00
20/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7811	9	8	9	0.00
20/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7965	9	8	9	0.00
20/06/2018	2044 On 07-February-19			Bond Future	10.02	87.4950	88.7475	87.4950	0.00
20/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1535	1	2	1	0.00
20/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1557	1	2	1	0.00
20/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1514	1	2	1	0.00
20/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	9053	10	9	10	0.00
20/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8980	10	9	10	0.00
20/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8907	10	9	10	0.00
20/06/2018	2046 On 02-August-18			Bond Future	116.93	116.9207	116.9254	116.9207	11,876.00
20/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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20/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11845	12	12	12	0.00
20/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11865	12	12	12	0.00
20/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11855	12	12	12	0.00
20/06/2018	2046 On 01-November-18			Bond Future	117.39	117.3842	117.3887	117.3842	0.00
20/06/2018	2046 On 07-February-19			Bond Future	119.69	119.6837	119.6885	119.6837	0.00
20/06/2018	2050 On 02-August-18			Bond Future	121.87	121.8669	121.8721	121.8669	9,701.00
20/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	15668	16	16	16	0.00
20/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	15648	16	16	16	0.00
20/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	15658	16	16	16	0.00
20/06/2018	2050 On 01-November-18			Bond Future	124.07	124.0690	124.0737	124.0690	0.00
20/06/2018	2050 On 07-February-19			Bond Future	124.73	124.7280	124.7335	124.7280	0.00
20/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	AL37 On 02-August-18			Index Future	580.51	577.0540	580.5050	577.0540	0.00
20/06/2018	AL37 On 01-November-18			Index Future	590.87	587.3630	590.8690	587.3630	0.00
20/06/2018	AL37 On 07-February-19			Index Future	602.33	598.7570	602.3310	598.7570	0.00
20/06/2018	AL7T On 02-August-18			Index Future	669.56	663.1470	669.5580	663.1470	0.00
20/06/2018	AL7T On 01-November-18			Index Future	681.51	674.9940	681.5120	674.9940	0.00
20/06/2018	AL7T On 07-February-19			Index Future	694.73	688.0880	694.7330	688.0880	0.00
20/06/2018	ALBI On 02-August-18			Index Future	607.86	601.4920	607.8570	601.4920	858.00
20/06/2018	ALBI On 01-November-18			Index Future	618.71	612.2370	618.7100	612.2370	0.00
20/06/2018	ALBI On 07-February-19			Index Future	630.71	624.1140	630.7120	624.1140	0.00
20/06/2018	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
20/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2018	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
20/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2018	EL28 On 02-August-18			Bond Future	128.91	129.4501	128.9089	129.4501	0.00
20/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6031	5	6	5	0.00
20/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6041	5	6	5	0.00
20/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6021	5	6	5	0.00
20/06/2018	ES33 On 02-August-18			Bond Future	11.04	76.2912	77.1687	76.2912	9,466.00
20/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	552	0	1	0	0.00
20/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	610	0	1	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
20/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	668	0	1	0	0.00
20/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
20/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
20/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
20/06/2018	ES33 On 01-November-18			Bond Future	11.17	73.8655	74.7581	73.8655	0.00
20/06/2018	ES33 On 07-February-19			Bond Future	11.30	75.2978	76.2080	75.2978	0.00
20/06/2018	ES42 On 02-August-18			Bond Future	11.24	78.8483	79.8085	78.8483	7,957.00
20/06/2018	ES42 On 01-November-18			Bond Future	11.36	75.9966	76.9733	75.9966	0.00
20/06/2018	ES42 On 07-February-19			Bond Future	11.49	77.4701	78.4659	77.4701	0.00
20/06/2018	GOVI On 02-August-18			GOVI	602.77	596.0800	602.7650	596.0800	475.00
20/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	29350	10	3	10	0.00
20/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	29450	10	3	10	0.00
20/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	29550	10	3	10	0.00
20/06/2018	GOVI On 01-November-18			GOVI	613.53	606.7280	613.5270	606.7280	0.00
20/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	399630	47	40	47	0.00
20/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	399830	47	40	47	0.00
20/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	399730	47	40	47	0.00
20/06/2018	GOVI On 07-February-19			GOVI	625.43	618.4980	625.4290	618.4980	0.00
20/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
20/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	410810	48	41	48	0.00
20/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	410910	48	41	48	0.00
20/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	411010	48	41	48	0.00
20/06/2018	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
20/06/2018	IGOV On 02-August-18			Index Future	252.58	252.9510	252.5760	252.9510	852.00
20/06/2018	IGOV On 01-November-18			Index Future	257.14	257.5220	257.1390	257.5220	241.00
20/06/2018	IGOV On 07-February-19			Index Future	262.18	262.5680	262.1780	262.5680	0.00
20/06/2018	IS01 On 21-June-18			Interest Rate Swap	99.91	99.9100	99.9100	99.9100	0.00
20/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	100.0500	101.7600	100.0500	0.00
20/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	100.5300	102.2400	100.5300	0.00
20/06/2018	IS01 On 22-March-19			Interest Rate Swap	101.26	99.6300	101.2600	99.6300	0.00
20/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	100.3900	102.0400	100.3900	0.00
20/06/2018	IS01 On 19-September-19			Interest Rate Swap	98.22	100.0600	98.2200	100.0600	0.00
20/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
20/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9200	98.9000	98.9200	0.00
20/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3600	99.3300	99.3600	0.00
20/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.8400	99.7800	99.8400	0.00
20/06/2018	IS02 On 20-September-19			Interest Rate Swap	103.68	100.3500	103.6800	100.3500	0.00
20/06/2018	IS02 On 20-December-19			Interest Rate Swap	104.71	101.4000	104.7100	101.4000	0.00
20/06/2018	IS02 On 23-March-20			Interest Rate Swap	100.78	99.2800	100.7800	99.2800	0.00
20/06/2018	IS02 On 22-June-20			Interest Rate Swap	106.16	101.2600	106.1600	101.2600	0.00
20/06/2018	IS02 On 21-September-20			Interest Rate Swap	98.07	100.1200	98.0700	100.1200	0.00
20/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	97.0600	96.6600	97.0600	0.00
20/06/2018	IS05 On 16-March-21			Interest Rate Swap	97.72	96.3700	97.7200	96.3700	0.00
20/06/2018	IS05 On 15-June-21			Interest Rate Swap	96.94	95.6600	96.9400	95.6600	0.00
20/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.38	95.9400	95.3800	95.9400	0.00
20/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.74	98.2200	97.7400	98.2200	51.00
20/06/2018	IS05 On 15-March-22			Interest Rate Swap	99.62	98.4300	99.6200	98.4300	0.00
20/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.24	99.7300	99.2400	99.7300	0.00
20/06/2018	IS05 On 20-September-22			Interest Rate Swap	108.45	102.0000	108.4500	102.0000	0.00
20/06/2018	IS05 On 20-December-22			Interest Rate Swap	109.81	103.3400	109.8100	103.3400	0.00
20/06/2018	IS05 On 22-March-23			Interest Rate Swap	99.63	98.5800	99.6300	98.5800	0.00
20/06/2018	IS05 On 20-June-23			Interest Rate Swap	109.31	102.9400	109.3100	102.9400	0.00
20/06/2018	IS05 On 19-September-23			Interest Rate Swap	97.79	100.2800	97.7900	100.2800	0.00
20/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.38	97.4800	96.3800	97.4800	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
20/06/2018	IS10 On 16-March-26			Interest Rate Swap	96.46	94.5700	96.4600	94.5700	0.00
20/06/2018	IS10 On 15-June-26			Interest Rate Swap	88.40	93.3800	88.4000	93.3800	0.00
20/06/2018	IS10 On 21-September-26			Interest Rate Swap	90.08	95.5600	90.0800	95.5600	0.00
20/06/2018	IS10 On 21-December-26			Interest Rate Swap	96.99	99.3400	96.9900	99.3400	0.00
20/06/2018	IS10 On 15-March-27			Interest Rate Swap	93.31	97.9600	93.3100	97.9600	0.00
20/06/2018	IS10 On 21-June-27			Interest Rate Swap	96.66	100.0600	96.6600	100.0600	0.00
20/06/2018	IS10 On 20-September-27			Interest Rate Swap	107.90	103.7600	107.9000	103.7600	0.00
20/06/2018	IS10 On 20-December-27			Interest Rate Swap	108.28	104.1500	108.2800	104.1500	0.00
20/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.65	99.5300	98.6500	99.5300	0.00
20/06/2018	IS10 On 20-June-28			Interest Rate Swap	109.02	104.9200	109.0200	104.9200	0.00
20/06/2018	IS10 On 19-September-28			Interest Rate Swap	95.26	100.3500	95.2600	100.3500	0.00
20/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
20/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
20/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.80	93.2000	93.2000	93.2000	35,000.00
20/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.86	93.1400	93.1400	93.1400	0.00
20/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.91	93.0900	93.0900	93.0900	0.00
20/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
20/06/2018	R023 On 02-August-18			Bond Future	8.37	100.4207	101.0353	100.4207	41,435.00
20/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7118	7	7	7	0.00
20/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7151	7	7	7	0.00
20/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7084	6	7	6	0.00
20/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R023 On 01-November-18			Bond Future	8.45	98.2883	98.9131	98.2883	0.00
20/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7155	7	7	7	0.00
20/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7123	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
20/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7092	6	7	6	0.00
20/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	17	0	0	0	0.00
20/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	17	0	0	0	0.00
20/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	16	0	0	0	0.00
20/06/2018	R023 On 07-February-19			Bond Future	8.55	100.1944	100.8316	100.1944	0.00
20/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6582	6	7	6	0.00
20/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6637	6	7	6	0.00
20/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6609	6	7	6	0.00
20/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	182	0	0	0	0.00
20/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	180	0	0	0	0.00
20/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	185	0	0	0	0.00
20/06/2018	R035 On 02-August-18			Bond Future	9.71	95.8947	97.0044	95.8947	69,074.00
20/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	736	0	1	0	0.00
20/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	761	0	1	0	0.00
20/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	786	0	1	0	0.00
20/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2997	4	3	4	0.00
20/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2942	4	3	4	0.00
20/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	3052	4	3	4	0.00
20/06/2018	R035 On 01-November-18			Bond Future	9.79	93.1116	94.2403	93.1116	0.00
20/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	533	0	1	0	0.00
20/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	520	0	1	0	0.00
20/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	509	0	1	0	0.00
20/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	7432	8	7	8	0.00
20/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	7505	8	8	8	0.00
20/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	7360	8	7	8	0.00
20/06/2018	R035 On 07-February-19			Bond Future	9.87	94.9172	96.0682	94.9172	0.00
20/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1276	1	1	1	0.00
20/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1312	1	1	1	0.00
20/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1294	1	1	1	0.00
20/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	8463	9	8	9	0.00
20/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	8398	9	8	9	0.00
20/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8529	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
20/06/2018	R186 On 02-August-18			Bond Future	9.04	108.7879	109.7963	108.7879	112,291.00
20/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	183	0	0	0	0.00
20/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	161	0	0	0	0.00
20/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	57	0	0	0	3,020.00
20/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	168	0	0	0	0.00
20/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	506	0	1	0	5,000.00
20/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	154	0	0	0	0.00
20/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
20/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3749	5	4	5	0.00
20/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	2271	3	2	3	0.00
20/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	5000	6	5	6	0.00
20/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9938	11	10	11	0.00
20/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3635	5	4	5	0.00
20/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3692	5	4	5	0.00
20/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3523	4	4	4	0.00
20/06/2018	R186 On 01-November-18			Bond Future	9.12	110.7311	111.7567	110.7311	0.00
20/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	640	0	1	0	5,000.00
20/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	749	0	1	0	0.00
20/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2231	2	2	2	0.00
20/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	186	0	0	0	5,000.00
20/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	766	0	1	0	0.00
20/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	733	0	1	0	0.00
20/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	4354	5	4	5	0.00
20/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	2092	2	2	2	5,000.00
20/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	7353	8	7	8	0.00
20/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	4263	5	4	5	0.00
20/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	4308	5	4	5	0.00
20/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4634	5	5	5	0.00
20/06/2018	R186 On 07-February-19			Bond Future	9.21	107.5733	108.6191	107.5733	0.00
20/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	656	0	1	0	0.00
20/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	667	0	1	0	0.00
20/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	678	0	1	0	0.00
20/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6571	7	7	7	0.00
20/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6673	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
20/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6622	7	7	7	0.00
20/06/2018	R197 On 02-August-18			Bond Future	299.14	299.7071	299.1355	299.7071	2,388.00
20/06/2018	R197 On 01-November-18			Bond Future	304.54	305.1224	304.5395	305.1224	0.00
20/06/2018	R197 On 07-February-19			Bond Future	303.15	303.7438	303.1501	303.7438	0.00
20/06/2018	R202 On 02-August-18			Bond Future	236.03	236.0206	236.0266	236.0206	22,040.00
20/06/2018	R202 On 01-November-18			Bond Future	240.29	240.2853	240.2906	240.2853	0.00
20/06/2018	R202 On 07-February-19			Bond Future	241.09	241.0853	241.0915	241.0853	0.00
20/06/2018	R204 On 02-August-18			Bond Future	6.58	101.4605	101.5125	101.4605	10,173.00
20/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	880	1	1	1	0.00
20/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	883	1	1	1	0.00
20/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	876	1	1	1	0.00
20/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R207 On 02-August-18			Bond Future	7.69	99.6294	99.8520	99.6294	21,327.00
20/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	5	0	0	0	0.00
20/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	5	0	0	0	0.00
20/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	5	0	0	0	0.00
20/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1138	1	1	1	0.00
20/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1111	1	1	1	0.00
20/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1124	1	1	1	0.00
20/06/2018	R207 On 01-November-18			Bond Future	7.78	101.4089	101.6347	101.4089	0.00
20/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	12	0	0	0	0.00
20/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	12	0	0	0	0.00
20/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	13	0	0	0	0.00
20/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1183	1	1	1	0.00
20/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1172	1	1	1	0.00
20/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1161	1	1	1	0.00
20/06/2018	R207 On 07-February-19			Bond Future	7.93	99.7305	99.9610	99.7305	0.00
20/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	6	0	0	0	0.00
20/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	6	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
20/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	5	0	0	0	0.00
20/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1241	1	1	1	0.00
20/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1250	1	1	1	0.00
20/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1233	1	1	1	0.00
20/06/2018	R208 On 02-August-18			Bond Future	7.98	99.0994	99.4803	99.0994	30,583.00
20/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	14	0	0	0	0.00
20/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	13	0	0	0	0.00
20/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	13	0	0	0	0.00
20/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1998	2	2	2	0.00
20/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1975	2	2	2	0.00
20/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	2021	2	2	2	0.00
20/06/2018	R208 On 01-November-18			Bond Future	8.07	97.4699	97.8569	97.4699	0.00
20/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	45	0	0	0	0.00
20/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	46	0	0	0	0.00
20/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	43	0	0	0	0.00
20/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	2063	2	2	2	0.00
20/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	2103	2	2	2	0.00
20/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	2083	2	2	2	0.00
20/06/2018	R208 On 07-February-19			Bond Future	8.18	99.3601	99.7548	99.3601	0.00
20/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	81	0	0	0	0.00
20/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	79	0	0	0	0.00
20/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	77	0	0	0	0.00
20/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2177	3	2	3	0.00
20/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2212	3	2	3	0.00
20/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2194	3	2	3	0.00
20/06/2018	R209 On 02-August-18			Bond Future	9.69	72.3992	73.3646	72.3992	111,092.00
20/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	3665	3	4	3	0.00
20/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	102	0	0	0	5,000.00
20/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	698	0	1	0	0.00
20/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7012	6	7	6	0.00
20/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	54	0	0	0	0.00
20/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1324	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
20/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	8	0	0	0	500.00
20/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4544	4	5	4	0.00
20/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	315	0	0	0	0.00
20/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	6	0	0	0	5,000.00
20/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4597	4	5	4	0.00
20/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	4649	4	5	4	0.00
20/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	235	0	0	0	0.00
20/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	248	0	0	0	0.00
20/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1526	2	2	2	0.00
20/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	241	0	0	0	0.00
20/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8761	10	9	10	0.00
20/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	5120	6	5	6	0.00
20/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	6019	7	6	7	500.00
20/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8531	9	9	9	0.00
20/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	62	0	0	0	435.00
20/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	2432	3	2	3	5,000.00
20/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	392	0	0	0	435.00
20/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3560	4	4	4	500.00
20/06/2018	R209 On 01-November-18			Bond Future	9.76	70.5446	71.5267	70.5446	0.00
20/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70639	70	71	70	0.00
20/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	468	0	0	0	2,000.00
20/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70639	70	71	70	0.00
20/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3245	3	3	3	0.00
20/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2098	2	2	2	2,000.00
20/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3360	3	3	3	0.00
20/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70639	70	71	70	0.00
20/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1254	1	1	1	0.00
20/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3283	3	3	3	0.00
20/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3132	2	3	2	0.00
20/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	5826	5	6	5	0.00
20/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	860	1	1	1	0.00
20/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1971	2	2	2	0.00
20/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1822	2	2	2	5,850.00
20/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1895	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
20/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2864	3	3	3	0.00
20/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1871	2	2	2	2,000.00
20/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	4026	5	4	5	0.00
20/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	6408	7	6	7	0.00
20/06/2018	R209 On 07-February-19			Bond Future	9.83	71.9126	72.9139	71.9126	0.00
20/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1138	1	1	1	0.00
20/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1154	1	1	1	0.00
20/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1123	1	1	1	0.00
20/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	7079	8	7	8	0.00
20/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	7023	8	7	8	0.00
20/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6967	8	7	8	0.00
20/06/2018	R210 On 02-August-18			Bond Future	187.49	188.2903	187.4937	188.2903	2,179.00
20/06/2018	R210 On 01-November-18			Bond Future	188.38	189.1924	188.3808	189.1924	0.00
20/06/2018	R210 On 07-February-19			Bond Future	192.07	192.8987	192.0717	192.8987	0.00
20/06/2018	R212 On 02-August-18			Bond Future	153.50	153.5498	153.4971	153.5498	4,777.00
20/06/2018	R212 On 01-November-18			Bond Future	156.27	156.3242	156.2700	156.3242	0.00
20/06/2018	R212 On 07-February-19			Bond Future	157.18	157.2330	157.1781	157.2330	0.00
20/06/2018	R213 On 02-August-18			Bond Future	9.52	83.8299	84.8001	83.8299	33,527.00
20/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	316	0	0	0	0.00
20/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	303	0	0	0	0.00
20/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	291	0	0	0	0.00
20/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	3269	4	3	4	0.00
20/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	3323	4	3	4	0.00
20/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	3215	4	3	4	0.00
20/06/2018	R213 On 01-November-18			Bond Future	9.59	81.7811	82.7680	81.7811	0.00
20/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	385	0	0	0	0.00
20/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	376	0	0	0	0.00
20/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	368	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
20/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6535	7	7	7	0.00
20/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6594	7	7	7	0.00
20/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	6475	7	6	7	0.00
20/06/2018	R213 On 07-February-19			Bond Future	9.68	83.3671	84.3733	83.3671	0.00
20/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	847	0	1	0	0.00
20/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	859	0	1	0	0.00
20/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	872	0	1	0	0.00
20/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	7204	8	7	8	0.00
20/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	7149	8	7	8	0.00
20/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	7259	8	7	8	0.00
20/06/2018	R214 On 02-August-18			Bond Future	9.83	71.8551	72.8238	71.8551	32,501.00
20/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	49	0	0	0	0.00
20/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	54	0	0	0	0.00
20/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	52	0	0	0	0.00
20/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	6467	7	6	7	0.00
20/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	6392	7	6	7	0.00
20/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	6543	7	7	7	0.00
20/06/2018	R214 On 01-November-18			Bond Future	9.90	69.8457	70.8311	69.8457	0.00
20/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	430	0	0	0	0.00
20/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	440	0	0	0	0.00
20/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	450	0	0	0	0.00
20/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6923	8	7	8	0.00
20/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	7057	8	7	8	0.00
20/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6990	8	7	8	0.00
20/06/2018	R214 On 07-February-19			Bond Future	9.97	71.2002	72.2050	71.2002	0.00
20/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1150	1	1	1	0.00
20/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1167	1	1	1	0.00
20/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1135	1	1	1	0.00
20/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7867	8	8	8	0.00
20/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7806	8	8	8	0.00
20/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7746	8	8	8	0.00
20/06/2018	R248 On 02-August-18			Bond Future	9.86	91.9456	93.1807	91.9456	103,114.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	56	0	0	0	0.00
20/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	53	0	0	0	0.00
20/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	51	0	0	0	0.00
20/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	8296	9	8	9	0.00
20/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	8394	10	8	10	0.00
20/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	8198	9	8	9	0.00
20/06/2018	R248 On 01-November-18			Bond Future	9.93	89.1551	90.4117	89.1551	0.00
20/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	491	0	0	0	0.00
20/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	521	0	1	0	0.00
20/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	506	0	1	0	0.00
20/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8923	10	9	10	0.00
20/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8839	10	9	10	0.00
20/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	9008	10	9	10	0.00
20/06/2018	R248 On 07-February-19			Bond Future	10.01	90.8841	92.1652	90.8841	0.00
20/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1347	1	1	1	0.00
20/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1328	1	1	1	0.00
20/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1367	1	1	1	0.00
20/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9923	11	10	11	0.00
20/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	10082	11	10	11	0.00
20/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	10002	11	10	11	0.00