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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/06/2018 TO: 28/06/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	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
28/06/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	2025 On 02-August-18			Bond Future	131.10	131.0823	131.0983	131.0823	864.00
28/06/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2025 On 02-August-18	136.66	Put	Bond Future	5562	6	6	6	0.00
28/06/2018	2025 On 02-August-18	136.67	Put	Bond Future	5572	6	6	6	0.00
28/06/2018	2025 On 02-August-18	136.65	Put	Bond Future	5552	6	6	6	0.00
28/06/2018	2025 On 01-November-18			Bond Future	133.47	133.4503	133.4665	133.4503	0.00
28/06/2018	2025 On 07-February-19			Bond Future	134.67	134.6499	134.6673	134.6499	0.00
28/06/2018	2029 On 02-August-18			Bond Future	100.19	100.2763	100.1931	100.2763	1,370.00
28/06/2018	2029 On 01-November-18			Bond Future	100.95	101.0382	100.9534	101.0382	0.00
28/06/2018	2029 On 07-February-19			Bond Future	102.93	103.0165	102.9308	103.0165	0.00
28/06/2018	2030 On 02-August-18			Bond Future	9.35	90.8681	90.7414	90.8681	50,411.00
28/06/2018	2030 On 02-August-18	9.46	Call	Bond Future	1619	2	2	2	0.00
28/06/2018	2030 On 02-August-18	8.51	Call	Bond Future	30	0	0	0	7,850.00
28/06/2018	2030 On 02-August-18	8.91	Call	Bond Future	251	0	0	0	7,850.00
28/06/2018	2030 On 02-August-18	9.50	Call	Bond Future	1777	2	2	2	0.00
28/06/2018	2030 On 02-August-18	9.47	Call	Bond Future	1658	2	2	2	0.00
28/06/2018	2030 On 02-August-18	9.45	Call	Bond Future	1581	2	2	2	0.00
28/06/2018	2030 On 02-August-18	9.50	Put	Bond Future	835	1	1	1	7,850.00
28/06/2018	2030 On 02-August-18	9.47	Put	Bond Future	908	1	1	1	0.00
28/06/2018	2030 On 02-August-18	9.45	Put	Bond Future	960	1	1	1	0.00
28/06/2018	2030 On 02-August-18	8.91	Put	Bond Future	3199	3	3	3	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
28/06/2018	2030 On 02-August-18	9.46	Put	Bond Future	934	1	1	1	0.00
28/06/2018	2030 On 02-August-18	8.51	Put	Bond Future	5747	6	6	6	0.00
28/06/2018	2030 On 01-November-18			Bond Future	9.43	92.4896	92.3610	92.4896	0.00
28/06/2018	2030 On 01-November-18	8.58	Call	Bond Future	424	0	0	0	0.00
28/06/2018	2030 On 01-November-18	8.60	Call	Bond Future	444	0	0	0	0.00
28/06/2018	2030 On 01-November-18	8.59	Call	Bond Future	434	0	0	0	0.00
28/06/2018	2030 On 01-November-18	8.59	Put	Bond Future	5984	6	6	6	0.00
28/06/2018	2030 On 01-November-18	8.58	Put	Bond Future	6043	6	6	6	0.00
28/06/2018	2030 On 01-November-18	8.60	Put	Bond Future	5925	6	6	6	0.00
28/06/2018	2030 On 07-February-19			Bond Future	9.51	90.2734	90.1424	90.2734	0.00
28/06/2018	2030 On 07-February-19	8.62	Call	Bond Future	985	1	1	1	0.00
28/06/2018	2030 On 07-February-19	8.63	Call	Bond Future	1000	1	1	1	0.00
28/06/2018	2030 On 07-February-19	8.64	Call	Bond Future	1015	1	1	1	0.00
28/06/2018	2030 On 07-February-19	8.64	Put	Bond Future	6654	7	7	7	0.00
28/06/2018	2030 On 07-February-19	8.63	Put	Bond Future	6707	7	7	7	0.00
28/06/2018	2030 On 07-February-19	8.62	Put	Bond Future	6761	7	7	7	0.00
28/06/2018	2032 On 02-August-18			Bond Future	9.53	93.3790	93.2417	93.3790	34,986.00
28/06/2018	2032 On 02-August-18	9.68	Call	Bond Future	1969	2	2	2	0.00
28/06/2018	2032 On 02-August-18	9.67	Call	Bond Future	1925	2	2	2	0.00
28/06/2018	2032 On 02-August-18	9.66	Call	Bond Future	1882	2	2	2	0.00
28/06/2018	2032 On 02-August-18	9.67	Put	Bond Future	933	1	1	1	0.00
28/06/2018	2032 On 02-August-18	9.66	Put	Bond Future	959	1	1	1	0.00
28/06/2018	2032 On 02-August-18	9.68	Put	Bond Future	908	1	1	1	0.00
28/06/2018	2032 On 01-November-18			Bond Future	9.60	90.8904	90.7511	90.8904	0.00
28/06/2018	2032 On 01-November-18	8.76	Call	Bond Future	461	0	0	0	0.00
28/06/2018	2032 On 01-November-18	8.77	Call	Bond Future	474	1	0	1	0.00
28/06/2018	2032 On 01-November-18	8.75	Call	Bond Future	448	0	0	0	0.00
28/06/2018	2032 On 01-November-18	8.75	Put	Bond Future	6621	7	7	7	0.00
28/06/2018	2032 On 01-November-18	8.76	Put	Bond Future	6558	6	7	6	0.00
28/06/2018	2032 On 01-November-18	8.77	Put	Bond Future	6495	6	6	6	0.00
28/06/2018	2032 On 07-February-19			Bond Future	9.68	92.6525	92.5106	92.6525	0.00
28/06/2018	2032 On 07-February-19	8.82	Call	Bond Future	1206	1	1	1	0.00
28/06/2018	2032 On 07-February-19	8.81	Call	Bond Future	1189	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
28/06/2018	2032 On 07-February-19	8.80	Call	Bond Future	1173	1	1	1	0.00
28/06/2018	2032 On 07-February-19	8.81	Put	Bond Future	7415	7	7	7	0.00
28/06/2018	2032 On 07-February-19	8.80	Put	Bond Future	7473	7	7	7	0.00
28/06/2018	2032 On 07-February-19	8.82	Put	Bond Future	7357	7	7	7	0.00
28/06/2018	2033 On 02-August-18			Bond Future	103.29	103.2128	103.2898	103.2128	11,821.00
28/06/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2033 On 02-August-18	109.93	Put	Bond Future	6640	7	7	7	0.00
28/06/2018	2033 On 02-August-18	109.94	Put	Bond Future	6650	7	7	7	0.00
28/06/2018	2033 On 02-August-18	109.92	Put	Bond Future	6630	7	7	7	0.00
28/06/2018	2033 On 01-November-18			Bond Future	104.03	103.9562	104.0347	103.9562	0.00
28/06/2018	2033 On 07-February-19			Bond Future	106.07	105.9919	106.0725	105.9919	0.00
28/06/2018	2037 On 02-August-18			Bond Future	9.70	90.1072	89.9542	90.1072	56,069.00
28/06/2018	2037 On 02-August-18	9.95	Call	Bond Future	2692	3	3	3	0.00
28/06/2018	2037 On 02-August-18	9.96	Call	Bond Future	2746	3	3	3	0.00
28/06/2018	2037 On 02-August-18	9.97	Call	Bond Future	2800	3	3	3	0.00
28/06/2018	2037 On 02-August-18	9.97	Put	Bond Future	701	1	1	1	0.00
28/06/2018	2037 On 02-August-18	9.95	Put	Bond Future	745	1	1	1	0.00
28/06/2018	2037 On 02-August-18	9.96	Put	Bond Future	723	1	1	1	0.00
28/06/2018	2037 On 01-November-18			Bond Future	9.77	91.7151	91.5597	91.7151	0.00
28/06/2018	2037 On 01-November-18	9.01	Call	Bond Future	618	1	1	1	0.00
28/06/2018	2037 On 01-November-18	9.03	Call	Bond Future	652	1	1	1	0.00
28/06/2018	2037 On 01-November-18	9.02	Call	Bond Future	635	1	1	1	0.00
28/06/2018	2037 On 01-November-18	9.02	Put	Bond Future	6704	7	7	7	0.00
28/06/2018	2037 On 01-November-18	9.03	Put	Bond Future	6636	7	7	7	0.00
28/06/2018	2037 On 01-November-18	9.01	Put	Bond Future	6773	7	7	7	0.00
28/06/2018	2037 On 07-February-19			Bond Future	9.84	89.2333	89.0750	89.2333	0.00
28/06/2018	2037 On 07-February-19	9.05	Call	Bond Future	1502	2	2	2	0.00
28/06/2018	2037 On 07-February-19	9.06	Call	Bond Future	1526	2	2	2	0.00
28/06/2018	2037 On 07-February-19	9.07	Call	Bond Future	1550	2	2	2	0.00
28/06/2018	2037 On 07-February-19	9.07	Put	Bond Future	7744	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2018	2037 On 07-February-19	9.05	Put	Bond Future	7865	8	8	8	0.00
28/06/2018	2037 On 07-February-19	9.06	Put	Bond Future	7804	8	8	8	0.00
28/06/2018	2038 On 02-August-18			Bond Future	123.11	123.7661	123.1121	123.7661	9,115.00
28/06/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2038 On 02-August-18	134.53	Put	Bond Future	11418	11	11	11	0.00
28/06/2018	2038 On 02-August-18	134.54	Put	Bond Future	11428	11	11	11	0.00
28/06/2018	2038 On 02-August-18	134.55	Put	Bond Future	11438	11	11	11	0.00
28/06/2018	2038 On 01-November-18			Bond Future	125.34	126.0019	125.3361	126.0019	0.00
28/06/2018	2038 On 07-February-19			Bond Future	126.20	126.8789	126.2008	126.8789	0.00
28/06/2018	2040 On 02-August-18			Bond Future	9.76	93.5731	93.4085	93.5731	22,929.00
28/06/2018	2040 On 02-August-18	10.05	Call	Bond Future	3130	3	3	3	0.00
28/06/2018	2040 On 02-August-18	10.04	Call	Bond Future	3071	3	3	3	0.00
28/06/2018	2040 On 02-August-18	10.03	Call	Bond Future	3012	3	3	3	0.00
28/06/2018	2040 On 02-August-18	10.04	Put	Bond Future	734	1	1	1	0.00
28/06/2018	2040 On 02-August-18	10.03	Put	Bond Future	756	1	1	1	0.00
28/06/2018	2040 On 02-August-18	10.05	Put	Bond Future	712	1	1	1	0.00
28/06/2018	2040 On 01-November-18			Bond Future	9.82	95.2428	95.0757	95.2428	0.00
28/06/2018	2040 On 01-November-18	9.08	Call	Bond Future	689	1	1	1	0.00
28/06/2018	2040 On 01-November-18	9.20	Call	Bond Future	941	1	1	1	3,540.00
28/06/2018	2040 On 01-November-18	9.80	Call	Bond Future	2987	3	3	3	3,540.00
28/06/2018	2040 On 01-November-18	9.09	Call	Bond Future	708	1	1	1	0.00
28/06/2018	2040 On 01-November-18	9.10	Call	Bond Future	728	1	1	1	2,950.00
28/06/2018	2040 On 01-November-18	8.50	Call	Bond Future	136	0	0	0	2,950.00
28/06/2018	2040 On 01-November-18	9.07	Call	Bond Future	670	1	1	1	0.00
28/06/2018	2040 On 01-November-18	9.07	Put	Bond Future	7312	7	7	7	0.00
28/06/2018	2040 On 01-November-18	8.50	Put	Bond Future	12312	12	12	12	0.00
28/06/2018	2040 On 01-November-18	9.10	Put	Bond Future	7091	7	7	7	0.00
28/06/2018	2040 On 01-November-18	9.09	Put	Bond Future	7164	7	7	7	0.00
28/06/2018	2040 On 01-November-18	9.80	Put	Bond Future	3189	3	3	3	0.00
28/06/2018	2040 On 01-November-18	9.08	Put	Bond Future	7238	7	7	7	0.00

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28/06/2018	2040 On 01-November-18	9.20	Put	Bond Future	6385	6	6	6	0.00
28/06/2018	2040 On 07-February-19			Bond Future	9.90	92.5788	92.4085	92.5788	0.00
28/06/2018	2040 On 07-February-19	9.11	Call	Bond Future	1584	2	2	2	0.00
28/06/2018	2040 On 07-February-19	9.13	Call	Bond Future	1628	2	2	2	0.00
28/06/2018	2040 On 07-February-19	9.12	Call	Bond Future	1606	2	2	2	0.00
28/06/2018	2040 On 07-February-19	9.12	Put	Bond Future	8376	8	8	8	0.00
28/06/2018	2040 On 07-February-19	9.11	Put	Bond Future	8446	8	8	8	0.00
28/06/2018	2040 On 07-February-19	9.13	Put	Bond Future	8307	8	8	8	0.00
28/06/2018	2044 On 02-August-18			Bond Future	9.79	90.6678	90.5006	90.6678	36,200.00
28/06/2018	2044 On 02-August-18	10.05	Call	Bond Future	3002	3	3	3	0.00
28/06/2018	2044 On 02-August-18	10.07	Call	Bond Future	3120	3	3	3	0.00
28/06/2018	2044 On 02-August-18	10.06	Call	Bond Future	3061	3	3	3	0.00
28/06/2018	2044 On 02-August-18	10.06	Put	Bond Future	769	1	1	1	0.00
28/06/2018	2044 On 02-August-18	10.07	Put	Bond Future	746	1	1	1	0.00
28/06/2018	2044 On 02-August-18	10.05	Put	Bond Future	792	1	1	1	0.00
28/06/2018	2044 On 01-November-18			Bond Future	9.85	92.2857	92.1159	92.2857	0.00
28/06/2018	2044 On 01-November-18	9.12	Call	Bond Future	730	1	1	1	0.00
28/06/2018	2044 On 01-November-18	9.13	Call	Bond Future	750	1	1	1	0.00
28/06/2018	2044 On 01-November-18	9.14	Call	Bond Future	770	1	1	1	0.00
28/06/2018	2044 On 01-November-18	9.13	Put	Bond Future	7215	7	7	7	0.00
28/06/2018	2044 On 01-November-18	9.14	Put	Bond Future	7141	7	7	7	0.00
28/06/2018	2044 On 01-November-18	9.12	Put	Bond Future	7290	7	7	7	0.00
28/06/2018	2044 On 07-February-19			Bond Future	9.92	89.6896	89.5167	89.6896	0.00
28/06/2018	2044 On 07-February-19	9.17	Call	Bond Future	1685	2	2	2	0.00
28/06/2018	2044 On 07-February-19	9.18	Call	Bond Future	1708	2	2	2	0.00
28/06/2018	2044 On 07-February-19	9.16	Call	Bond Future	1662	2	2	2	0.00
28/06/2018	2044 On 07-February-19	9.16	Put	Bond Future	8432	8	8	8	0.00
28/06/2018	2044 On 07-February-19	9.17	Put	Bond Future	8360	8	8	8	0.00
28/06/2018	2044 On 07-February-19	9.18	Put	Bond Future	8289	8	8	8	0.00
28/06/2018	2046 On 02-August-18			Bond Future	116.96	116.9493	116.9641	116.9493	11,876.00
28/06/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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28/06/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2046 On 02-August-18	128.77	Put	Bond Future	11806	12	12	12	0.00
28/06/2018	2046 On 02-August-18	128.79	Put	Bond Future	11826	12	12	12	0.00
28/06/2018	2046 On 02-August-18	128.78	Put	Bond Future	11816	12	12	12	0.00
28/06/2018	2046 On 01-November-18			Bond Future	117.43	117.4127	117.4280	117.4127	0.00
28/06/2018	2046 On 07-February-19			Bond Future	119.73	119.7117	119.7280	119.7117	0.00
28/06/2018	2050 On 02-August-18			Bond Future	121.39	121.6369	121.3927	121.6369	9,701.00
28/06/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
28/06/2018	2050 On 02-August-18	137.54	Put	Bond Future	16147	16	16	16	0.00
28/06/2018	2050 On 02-August-18	137.52	Put	Bond Future	16127	16	16	16	0.00
28/06/2018	2050 On 02-August-18	137.53	Put	Bond Future	16137	16	16	16	0.00
28/06/2018	2050 On 01-November-18			Bond Future	123.59	123.8342	123.5856	123.8342	0.00
28/06/2018	2050 On 07-February-19			Bond Future	124.23	124.4877	124.2349	124.4877	0.00
28/06/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	AL37 On 02-August-18			Index Future	581.47	581.9810	581.4650	581.9810	0.00
28/06/2018	AL37 On 01-November-18			Index Future	591.85	592.3670	591.8450	592.3670	0.00
28/06/2018	AL37 On 07-February-19			Index Future	603.32	603.8540	603.3220	603.8540	0.00
28/06/2018	AL7T On 02-August-18			Index Future	673.02	674.2010	673.0170	674.2010	0.00
28/06/2018	AL7T On 01-November-18			Index Future	685.03	686.2330	685.0300	686.2330	0.00
28/06/2018	AL7T On 07-February-19			Index Future	698.32	699.5400	698.3150	699.5400	0.00
28/06/2018	ALBI On 02-August-18			Index Future	611.37	612.3470	611.3680	612.3470	859.00
28/06/2018	ALBI On 01-November-18			Index Future	622.28	623.2750	622.2820	623.2750	0.00
28/06/2018	ALBI On 07-February-19			Index Future	634.35	635.3610	634.3490	635.3610	0.00
28/06/2018	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
28/06/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2018	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
28/06/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2018	EL28 On 02-August-18			Bond Future	128.64	128.6181	128.6363	128.6181	0.00
28/06/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
28/06/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
28/06/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
28/06/2018	EL28 On 02-August-18	134.94	Put	Bond Future	6304	6	6	6	0.00
28/06/2018	EL28 On 02-August-18	134.95	Put	Bond Future	6314	6	6	6	0.00
28/06/2018	EL28 On 02-August-18	134.93	Put	Bond Future	6294	6	6	6	0.00
28/06/2018	ES33 On 02-August-18			Bond Future	10.96	77.7876	77.6451	77.7876	9,466.00
28/06/2018	ES33 On 02-August-18	11.14	Call	Bond Future	1029	1	1	1	0.00
28/06/2018	ES33 On 02-August-18	11.15	Call	Bond Future	1086	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
28/06/2018	ES33 On 02-August-18	11.16	Call	Bond Future	1144	1	1	1	0.00
28/06/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
28/06/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
28/06/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
28/06/2018	ES33 On 01-November-18			Bond Future	11.08	75.3875	75.2427	75.3875	0.00
28/06/2018	ES33 On 07-February-19			Bond Future	11.22	76.8490	76.7015	76.8490	0.00
28/06/2018	ES42 On 02-August-18			Bond Future	11.15	80.5789	80.4503	80.5789	7,957.00
28/06/2018	ES42 On 01-November-18			Bond Future	11.26	77.7569	77.6264	77.7569	0.00
28/06/2018	ES42 On 07-February-19			Bond Future	11.39	79.2642	79.1312	79.2642	0.00
28/06/2018	GOVI On 02-August-18			GOVI	606.51	607.5530	606.5120	607.5530	476.00
28/06/2018	GOVI On 02-August-18	605.71	Call	GOVI	8020	2	1	2	0.00
28/06/2018	GOVI On 02-August-18	605.72	Call	GOVI	7920	2	1	2	0.00
28/06/2018	GOVI On 02-August-18	605.70	Call	GOVI	8120	2	1	2	0.00
28/06/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 01-November-18			GOVI	617.34	618.3950	617.3380	618.3950	0.00
28/06/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 01-November-18	653.49	Put	GOVI	361520	35	36	35	0.00
28/06/2018	GOVI On 01-November-18	653.51	Put	GOVI	361720	35	36	35	0.00
28/06/2018	GOVI On 01-November-18	653.50	Put	GOVI	361620	35	36	35	0.00
28/06/2018	GOVI On 07-February-19			GOVI	629.31	630.3870	629.3100	630.3870	0.00
28/06/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
28/06/2018	GOVI On 07-February-19	666.51	Put	GOVI	372000	36	37	36	0.00
28/06/2018	GOVI On 07-February-19	666.52	Put	GOVI	372100	36	37	36	0.00
28/06/2018	GOVI On 07-February-19	666.53	Put	GOVI	372200	36	37	36	0.00
28/06/2018	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
28/06/2018	IGOV On 02-August-18			Index Future	251.54	251.9780	251.5430	251.9780	852.00
28/06/2018	IGOV On 01-November-18			Index Future	256.09	256.5300	256.0870	256.5300	227.00
28/06/2018	IGOV On 07-February-19			Index Future	261.10	261.5540	261.1030	261.5540	0.00
28/06/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
28/06/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
28/06/2018	IS01 On 22-March-19			Interest Rate Swap	99.60	99.5800	99.6000	99.5800	0.00
28/06/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0200	102.0500	102.0200	0.00
28/06/2018	IS01 On 19-September-19			Interest Rate Swap	99.99	99.9300	99.9900	99.9300	0.00
28/06/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
28/06/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
28/06/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3200	99.3300	99.3200	0.00
28/06/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	99.7600	99.8000	99.7600	0.00
28/06/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	101.9300	101.9800	101.9300	0.00
28/06/2018	IS02 On 20-December-19			Interest Rate Swap	103.01	102.9500	103.0100	102.9500	0.00
28/06/2018	IS02 On 23-March-20			Interest Rate Swap	99.14	99.0500	99.1400	99.0500	0.00
28/06/2018	IS02 On 22-June-20			Interest Rate Swap	102.81	102.7100	102.8100	102.7100	0.00
28/06/2018	IS02 On 21-September-20			Interest Rate Swap	99.93	99.8100	99.9300	99.8100	0.00
28/06/2018	IS05 On 17-December-20			Interest Rate Swap	96.85	96.7000	96.8500	96.7000	0.00
28/06/2018	IS05 On 16-March-21			Interest Rate Swap	96.14	95.9600	96.1400	95.9600	0.00
28/06/2018	IS05 On 15-June-21			Interest Rate Swap	95.40	95.2000	95.4000	95.2000	0.00
28/06/2018	IS05 On 21-September-21			Interest Rate Swap	95.65	95.4200	95.6500	95.4200	0.00
28/06/2018	IS05 On 21-December-21			Interest Rate Swap	97.90	97.6500	97.9000	97.6500	51.00
28/06/2018	IS05 On 15-March-22			Interest Rate Swap	98.08	97.8200	98.0800	97.8200	0.00
28/06/2018	IS05 On 21-June-22			Interest Rate Swap	99.34	99.0600	99.3400	99.0600	0.00
28/06/2018	IS05 On 20-September-22			Interest Rate Swap	103.31	103.0200	103.3100	103.0200	0.00
28/06/2018	IS05 On 20-December-22			Interest Rate Swap	104.62	104.3200	104.6200	104.3200	0.00
28/06/2018	IS05 On 22-March-23			Interest Rate Swap	98.11	97.7900	98.1100	97.7900	0.00
28/06/2018	IS05 On 20-June-23			Interest Rate Swap	104.18	103.8500	104.1800	103.8500	0.00
28/06/2018	IS05 On 19-September-23			Interest Rate Swap	99.77	99.4200	99.7700	99.4200	0.00
28/06/2018	IS10 On 17-December-25			Interest Rate Swap	96.86	96.4800	96.8600	96.4800	0.00
28/06/2018	IS10 On 16-March-26			Interest Rate Swap	93.93	93.5200	93.9300	93.5200	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
28/06/2018	IS10 On 15-June-26			Interest Rate Swap	92.72	92.2900	92.7200	92.2900	0.00
28/06/2018	IS10 On 21-September-26			Interest Rate Swap	94.90	94.4600	94.9000	94.4600	0.00
28/06/2018	IS10 On 21-December-26			Interest Rate Swap	98.67	98.2200	98.6700	98.2200	0.00
28/06/2018	IS10 On 15-March-27			Interest Rate Swap	97.28	96.8100	97.2800	96.8100	0.00
28/06/2018	IS10 On 21-June-27			Interest Rate Swap	99.36	98.8800	99.3600	98.8800	0.00
28/06/2018	IS10 On 20-September-27			Interest Rate Swap	104.77	104.3000	104.7700	104.3000	0.00
28/06/2018	IS10 On 20-December-27			Interest Rate Swap	105.14	104.6700	105.1400	104.6700	0.00
28/06/2018	IS10 On 22-March-28			Interest Rate Swap	98.76	98.2700	98.7600	98.2700	0.00
28/06/2018	IS10 On 20-June-28			Interest Rate Swap	105.87	105.4000	105.8700	105.4000	0.00
28/06/2018	IS10 On 19-September-28			Interest Rate Swap	99.54	99.0500	99.5400	99.0500	0.00
28/06/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/06/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/06/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/06/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	93.2300	92.9300	93.2300	0.00
28/06/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
28/06/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	93.2000	92.9900	93.2000	35,000.00
28/06/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	93.1400	92.9900	93.1400	0.00
28/06/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	93.0900	92.9700	93.0900	0.00
28/06/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	93.0800	92.9300	93.0800	0.00
28/06/2018	R023 On 02-August-18			Bond Future	8.33	101.2818	101.1898	101.2818	41,452.00
28/06/2018	R023 On 02-August-18	10.40	Call	Bond Future	7272	7	7	7	0.00
28/06/2018	R023 On 02-August-18	10.41	Call	Bond Future	7306	7	7	7	0.00
28/06/2018	R023 On 02-August-18	10.39	Call	Bond Future	7239	7	7	7	0.00
28/06/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R023 On 01-November-18			Bond Future	8.41	99.1633	99.0700	99.1633	0.00
28/06/2018	R023 On 01-November-18	10.59	Call	Bond Future	7307	7	7	7	0.00
28/06/2018	R023 On 01-November-18	10.58	Call	Bond Future	7275	7	7	7	0.00
28/06/2018	R023 On 01-November-18	10.57	Call	Bond Future	7244	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
28/06/2018	R023 On 01-November-18	10.58	Put	Bond Future	11	0	0	0	0.00
28/06/2018	R023 On 01-November-18	10.57	Put	Bond Future	12	0	0	0	0.00
28/06/2018	R023 On 01-November-18	10.59	Put	Bond Future	11	0	0	0	0.00
28/06/2018	R023 On 07-February-19			Bond Future	8.50	101.0859	100.9910	101.0859	0.00
28/06/2018	R023 On 07-February-19	10.57	Call	Bond Future	6716	7	7	7	0.00
28/06/2018	R023 On 07-February-19	10.59	Call	Bond Future	6772	7	7	7	0.00
28/06/2018	R023 On 07-February-19	10.58	Call	Bond Future	6744	7	7	7	0.00
28/06/2018	R023 On 07-February-19	10.58	Put	Bond Future	158	0	0	0	0.00
28/06/2018	R023 On 07-February-19	10.59	Put	Bond Future	156	0	0	0	0.00
28/06/2018	R023 On 07-February-19	10.57	Put	Bond Future	160	0	0	0	0.00
28/06/2018	R035 On 02-August-18			Bond Future	9.64	97.7171	97.5646	97.7171	68,489.00
28/06/2018	R035 On 02-August-18	9.42	Call	Bond Future	768	1	1	1	0.00
28/06/2018	R035 On 02-August-18	9.43	Call	Bond Future	796	1	1	1	0.00
28/06/2018	R035 On 02-August-18	9.44	Call	Bond Future	824	1	1	1	0.00
28/06/2018	R035 On 02-August-18	9.43	Put	Bond Future	2472	2	2	2	0.00
28/06/2018	R035 On 02-August-18	9.44	Put	Bond Future	2420	2	2	2	0.00
28/06/2018	R035 On 02-August-18	9.42	Put	Bond Future	2524	2	3	2	0.00
28/06/2018	R035 On 01-November-18			Bond Future	9.72	94.9651	94.8102	94.9651	0.00
28/06/2018	R035 On 01-November-18	8.94	Call	Bond Future	579	1	1	1	0.00
28/06/2018	R035 On 01-November-18	8.93	Call	Bond Future	566	1	1	1	0.00
28/06/2018	R035 On 01-November-18	8.92	Call	Bond Future	553	1	1	1	0.00
28/06/2018	R035 On 01-November-18	8.93	Put	Bond Future	6908	7	7	7	0.00
28/06/2018	R035 On 01-November-18	8.92	Put	Bond Future	6980	7	7	7	0.00
28/06/2018	R035 On 01-November-18	8.94	Put	Bond Future	6837	7	7	7	0.00
28/06/2018	R035 On 07-February-19			Bond Future	9.80	96.8062	96.6485	96.8062	0.00
28/06/2018	R035 On 07-February-19	8.96	Call	Bond Future	1370	1	1	1	0.00
28/06/2018	R035 On 07-February-19	8.98	Call	Bond Future	1408	1	1	1	0.00
28/06/2018	R035 On 07-February-19	8.97	Call	Bond Future	1389	1	1	1	0.00
28/06/2018	R035 On 07-February-19	8.97	Put	Bond Future	7978	8	8	8	0.00
28/06/2018	R035 On 07-February-19	8.98	Put	Bond Future	7913	8	8	8	0.00
28/06/2018	R035 On 07-February-19	8.96	Put	Bond Future	8042	8	8	8	0.00
28/06/2018	R186 On 02-August-18			Bond Future	8.95	110.5186	110.3042	110.5186	109,777.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2018	R186 On 02-August-18	8.50	Call	Bond Future	191	0	0	0	0.00
28/06/2018	R186 On 02-August-18	8.47	Call	Bond Future	166	0	0	0	0.00
28/06/2018	R186 On 02-August-18	8.25	Call	Bond Future	53	0	0	0	3,020.00
28/06/2018	R186 On 02-August-18	8.48	Call	Bond Future	174	0	0	0	0.00
28/06/2018	R186 On 02-August-18	8.75	Call	Bond Future	558	1	1	1	5,000.00
28/06/2018	R186 On 02-August-18	8.46	Call	Bond Future	158	0	0	0	0.00
28/06/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
28/06/2018	R186 On 02-August-18	8.46	Put	Bond Future	3245	3	3	3	0.00
28/06/2018	R186 On 02-August-18	8.75	Put	Bond Future	1816	2	2	2	0.00
28/06/2018	R186 On 02-August-18	8.25	Put	Bond Future	4488	4	4	4	0.00
28/06/2018	R186 On 02-August-18	7.50	Put	Bond Future	9430	9	9	9	0.00
28/06/2018	R186 On 02-August-18	8.48	Put	Bond Future	3133	3	3	3	0.00
28/06/2018	R186 On 02-August-18	8.47	Put	Bond Future	3189	3	3	3	0.00
28/06/2018	R186 On 02-August-18	8.50	Put	Bond Future	3023	3	3	3	0.00
28/06/2018	R186 On 01-November-18			Bond Future	9.03	112.4909	112.2732	112.4909	0.00
28/06/2018	R186 On 01-November-18	8.46	Call	Bond Future	715	1	1	1	5,000.00
28/06/2018	R186 On 01-November-18	8.53	Call	Bond Future	836	1	1	1	0.00
28/06/2018	R186 On 01-November-18	9.14	Call	Bond Future	2445	3	2	3	0.00
28/06/2018	R186 On 01-November-18	7.96	Call	Bond Future	207	0	0	0	5,000.00
28/06/2018	R186 On 01-November-18	8.54	Call	Bond Future	854	1	1	1	0.00
28/06/2018	R186 On 01-November-18	8.52	Call	Bond Future	818	1	1	1	0.00
28/06/2018	R186 On 01-November-18	8.52	Put	Bond Future	3922	4	4	4	0.00
28/06/2018	R186 On 01-November-18	9.14	Put	Bond Future	1789	2	2	2	5,000.00
28/06/2018	R186 On 01-November-18	7.96	Put	Bond Future	6858	7	7	7	0.00
28/06/2018	R186 On 01-November-18	8.54	Put	Bond Future	3835	4	4	4	0.00
28/06/2018	R186 On 01-November-18	8.53	Put	Bond Future	3879	4	4	4	0.00
28/06/2018	R186 On 01-November-18	8.46	Put	Bond Future	4193	4	4	4	0.00
28/06/2018	R186 On 07-February-19			Bond Future	9.12	109.3668	109.1450	109.3668	0.00
28/06/2018	R186 On 07-February-19	8.20	Call	Bond Future	730	1	1	1	0.00
28/06/2018	R186 On 07-February-19	8.21	Call	Bond Future	741	1	1	1	0.00
28/06/2018	R186 On 07-February-19	8.22	Call	Bond Future	754	1	1	1	0.00
28/06/2018	R186 On 07-February-19	8.22	Put	Bond Future	6120	6	6	6	0.00
28/06/2018	R186 On 07-February-19	8.20	Put	Bond Future	6220	6	6	6	0.00
28/06/2018	R186 On 07-February-19	8.21	Put	Bond Future	6170	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2018	R197 On 02-August-18			Bond Future	297.79	298.7426	297.7872	298.7426	2,388.00
28/06/2018	R197 On 01-November-18			Bond Future	303.17	304.1395	303.1667	304.1395	0.00
28/06/2018	R197 On 07-February-19			Bond Future	301.75	302.7383	301.7485	302.7383	0.00
28/06/2018	R202 On 02-August-18			Bond Future	234.68	235.2163	234.6808	235.2163	22,040.00
28/06/2018	R202 On 01-November-18			Bond Future	238.92	239.4655	238.9202	239.4655	0.00
28/06/2018	R202 On 07-February-19			Bond Future	239.69	240.2472	239.6927	240.2472	0.00
28/06/2018	R204 On 02-August-18			Bond Future	6.62	101.4971	101.4954	101.4971	10,270.00
28/06/2018	R204 On 02-August-18	8.98	Call	Bond Future	863	1	1	1	0.00
28/06/2018	R204 On 02-August-18	8.99	Call	Bond Future	866	1	1	1	0.00
28/06/2018	R204 On 02-August-18	8.97	Call	Bond Future	859	1	1	1	0.00
28/06/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R207 On 02-August-18			Bond Future	7.64	99.9404	99.9200	99.9404	21,414.00
28/06/2018	R207 On 02-August-18	6.85	Call	Bond Future	3	0	0	0	0.00
28/06/2018	R207 On 02-August-18	6.87	Call	Bond Future	3	0	0	0	0.00
28/06/2018	R207 On 02-August-18	6.86	Call	Bond Future	3	0	0	0	0.00
28/06/2018	R207 On 02-August-18	6.85	Put	Bond Future	1069	1	1	1	0.00
28/06/2018	R207 On 02-August-18	6.87	Put	Bond Future	1042	1	1	1	0.00
28/06/2018	R207 On 02-August-18	6.86	Put	Bond Future	1055	1	1	1	0.00
28/06/2018	R207 On 01-November-18			Bond Future	7.72	101.7238	101.7035	101.7238	0.00
28/06/2018	R207 On 01-November-18	6.75	Call	Bond Future	14	0	0	0	0.00
28/06/2018	R207 On 01-November-18	6.74	Call	Bond Future	13	0	0	0	0.00
28/06/2018	R207 On 01-November-18	6.76	Call	Bond Future	14	0	0	0	0.00
28/06/2018	R207 On 01-November-18	6.74	Put	Bond Future	1115	1	1	1	0.00
28/06/2018	R207 On 01-November-18	6.75	Put	Bond Future	1105	1	1	1	0.00
28/06/2018	R207 On 01-November-18	6.76	Put	Bond Future	1094	1	1	1	0.00
28/06/2018	R207 On 07-February-19			Bond Future	7.85	100.0511	100.0306	100.0511	0.00
28/06/2018	R207 On 07-February-19	6.53	Call	Bond Future	7	0	0	0	0.00
28/06/2018	R207 On 07-February-19	6.52	Call	Bond Future	7	0	0	0	0.00
28/06/2018	R207 On 07-February-19	6.51	Call	Bond Future	7	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
28/06/2018	R207 On 07-February-19	6.52	Put	Bond Future	1173	1	1	1	0.00
28/06/2018	R207 On 07-February-19	6.51	Put	Bond Future	1182	1	1	1	0.00
28/06/2018	R207 On 07-February-19	6.53	Put	Bond Future	1164	1	1	1	0.00
28/06/2018	R208 On 02-August-18			Bond Future	7.93	99.6615	99.6030	99.6615	29,486.00
28/06/2018	R208 On 02-August-18	7.14	Call	Bond Future	11	0	0	0	0.00
28/06/2018	R208 On 02-August-18	7.12	Call	Bond Future	9	0	0	0	0.00
28/06/2018	R208 On 02-August-18	7.13	Call	Bond Future	10	0	0	0	0.00
28/06/2018	R208 On 02-August-18	7.13	Put	Bond Future	1872	2	2	2	0.00
28/06/2018	R208 On 02-August-18	7.14	Put	Bond Future	1849	2	2	2	0.00
28/06/2018	R208 On 02-August-18	7.12	Put	Bond Future	1895	2	2	2	0.00
28/06/2018	R208 On 01-November-18			Bond Future	8.01	98.0405	97.9814	98.0405	0.00
28/06/2018	R208 On 01-November-18	7.11	Call	Bond Future	48	0	0	0	0.00
28/06/2018	R208 On 01-November-18	7.12	Call	Bond Future	50	0	0	0	0.00
28/06/2018	R208 On 01-November-18	7.10	Call	Bond Future	47	0	0	0	0.00
28/06/2018	R208 On 01-November-18	7.12	Put	Bond Future	1942	2	2	2	0.00
28/06/2018	R208 On 01-November-18	7.10	Put	Bond Future	1982	2	2	2	0.00
28/06/2018	R208 On 01-November-18	7.11	Put	Bond Future	1962	2	2	2	0.00
28/06/2018	R208 On 07-February-19			Bond Future	8.11	99.9413	99.8811	99.9413	0.00
28/06/2018	R208 On 07-February-19	7.08	Call	Bond Future	89	0	0	0	0.00
28/06/2018	R208 On 07-February-19	7.07	Call	Bond Future	87	0	0	0	0.00
28/06/2018	R208 On 07-February-19	7.06	Call	Bond Future	85	0	0	0	0.00
28/06/2018	R208 On 07-February-19	7.08	Put	Bond Future	2059	2	2	2	0.00
28/06/2018	R208 On 07-February-19	7.06	Put	Bond Future	2093	2	2	2	0.00
28/06/2018	R208 On 07-February-19	7.07	Put	Bond Future	2076	2	2	2	0.00
28/06/2018	R209 On 02-August-18			Bond Future	9.61	74.0294	73.8667	74.0294	125,389.00
28/06/2018	R209 On 02-August-18	10.21	Call	Bond Future	4000	4	4	4	0.00
28/06/2018	R209 On 02-August-18	10.84	Call	Bond Future	7476	8	7	8	0.00
28/06/2018	R209 On 02-August-18	8.96	Call	Bond Future	94	0	0	0	5,000.00
28/06/2018	R209 On 02-August-18	9.43	Call	Bond Future	744	1	1	1	0.00
28/06/2018	R209 On 02-August-18	8.83	Call	Bond Future	46	0	0	0	0.00
28/06/2018	R209 On 02-August-18	9.66	Call	Bond Future	1443	2	1	2	435.00
28/06/2018	R209 On 02-August-18	10.38	Call	Bond Future	4927	5	5	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
28/06/2018	R209 On 02-August-18	9.21	Call	Bond Future	320	0	0	0	0.00
28/06/2018	R209 On 02-August-18	8.49	Call	Bond Future	5	0	0	0	500.00
28/06/2018	R209 On 02-August-18	8.46	Call	Bond Future	4	0	0	0	5,000.00
28/06/2018	R209 On 02-August-18	10.39	Call	Bond Future	4982	5	5	5	0.00
28/06/2018	R209 On 02-August-18	10.40	Call	Bond Future	5038	5	5	5	0.00
28/06/2018	R209 On 02-August-18	10.40	Put	Bond Future	121	0	0	0	0.00
28/06/2018	R209 On 02-August-18	10.38	Put	Bond Future	129	0	0	0	0.00
28/06/2018	R209 On 02-August-18	9.66	Put	Bond Future	1143	1	1	1	0.00
28/06/2018	R209 On 02-August-18	8.46	Put	Bond Future	8257	8	8	8	0.00
28/06/2018	R209 On 02-August-18	10.39	Put	Bond Future	125	0	0	0	0.00
28/06/2018	R209 On 02-August-18	8.96	Put	Bond Future	4610	4	5	4	0.00
28/06/2018	R209 On 02-August-18	8.83	Put	Bond Future	5509	5	6	5	500.00
28/06/2018	R209 On 02-August-18	8.49	Put	Bond Future	8026	8	8	8	0.00
28/06/2018	R209 On 02-August-18	9.21	Put	Bond Future	3063	3	3	3	500.00
28/06/2018	R209 On 02-August-18	9.43	Put	Bond Future	1975	2	2	2	5,000.00
28/06/2018	R209 On 02-August-18	10.84	Put	Bond Future	24	0	0	0	435.00
28/06/2018	R209 On 02-August-18	10.21	Put	Bond Future	225	0	0	0	435.00
28/06/2018	R209 On 01-November-18			Bond Future	9.68	72.2028	72.0375	72.2028	0.00
28/06/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71150	71	71	71	0.00
28/06/2018	R209 On 01-November-18	8.89	Call	Bond Future	512	1	1	1	2,000.00
28/06/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71150	71	71	71	0.00
28/06/2018	R209 On 01-November-18	10.00	Call	Bond Future	3608	4	4	4	0.00
28/06/2018	R209 On 01-November-18	9.97	Call	Bond Future	3488	4	3	4	0.00
28/06/2018	R209 On 01-November-18	9.64	Call	Bond Future	2271	2	2	2	2,000.00
28/06/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71150	71	71	71	0.00
28/06/2018	R209 On 01-November-18	9.34	Call	Bond Future	1367	1	1	1	0.00
28/06/2018	R209 On 01-November-18	9.98	Call	Bond Future	3528	4	4	4	0.00
28/06/2018	R209 On 01-November-18	9.94	Call	Bond Future	3368	3	3	3	0.00
28/06/2018	R209 On 01-November-18	10.57	Call	Bond Future	6177	6	6	6	0.00
28/06/2018	R209 On 01-November-18	10.57	Put	Bond Future	702	1	1	1	0.00
28/06/2018	R209 On 01-November-18	9.94	Put	Bond Future	1696	2	2	2	0.00
28/06/2018	R209 On 01-November-18	10.00	Put	Bond Future	1560	2	2	2	5,850.00
28/06/2018	R209 On 01-November-18	9.97	Put	Bond Future	1627	2	2	2	0.00
28/06/2018	R209 On 01-November-18	9.64	Put	Bond Future	2525	2	3	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
28/06/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R209 On 01-November-18	9.98	Put	Bond Future	1604	2	2	2	2,000.00
28/06/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R209 On 01-November-18	9.34	Put	Bond Future	3628	4	4	4	0.00
28/06/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/06/2018	R209 On 01-November-18	8.89	Put	Bond Future	5941	6	6	6	0.00
28/06/2018	R209 On 07-February-19			Bond Future	9.75	73.6026	73.4342	73.6026	0.00
28/06/2018	R209 On 07-February-19	8.96	Call	Bond Future	1230	1	1	1	0.00
28/06/2018	R209 On 07-February-19	8.97	Call	Bond Future	1247	1	1	1	0.00
28/06/2018	R209 On 07-February-19	8.95	Call	Bond Future	1213	1	1	1	0.00
28/06/2018	R209 On 07-February-19	8.95	Put	Bond Future	6649	7	7	7	0.00
28/06/2018	R209 On 07-February-19	8.96	Put	Bond Future	6594	6	7	6	0.00
28/06/2018	R209 On 07-February-19	8.97	Put	Bond Future	6540	6	7	6	0.00
28/06/2018	R210 On 02-August-18			Bond Future	187.07	187.0453	187.0678	187.0453	2,179.00
28/06/2018	R210 On 01-November-18			Bond Future	187.95	187.9242	187.9470	187.9242	0.00
28/06/2018	R210 On 07-February-19			Bond Future	191.63	191.6038	191.6284	191.6038	0.00
28/06/2018	R212 On 02-August-18			Bond Future	153.45	153.4355	153.4532	153.4355	4,777.00
28/06/2018	R212 On 01-November-18			Bond Future	156.23	156.2072	156.2252	156.2072	0.00
28/06/2018	R212 On 07-February-19			Bond Future	157.13	157.1121	157.1315	157.1121	0.00
28/06/2018	R213 On 02-August-18			Bond Future	9.44	85.4778	85.3209	85.4778	33,503.00
28/06/2018	R213 On 02-August-18	9.07	Call	Bond Future	333	0	0	0	0.00
28/06/2018	R213 On 02-August-18	9.06	Call	Bond Future	319	0	0	0	0.00
28/06/2018	R213 On 02-August-18	9.05	Call	Bond Future	306	0	0	0	0.00
28/06/2018	R213 On 02-August-18	9.06	Put	Bond Future	2764	3	3	3	0.00
28/06/2018	R213 On 02-August-18	9.05	Put	Bond Future	2816	3	3	3	0.00
28/06/2018	R213 On 02-August-18	9.07	Put	Bond Future	2711	3	3	3	0.00
28/06/2018	R213 On 01-November-18			Bond Future	9.51	83.4571	83.2978	83.4571	0.00
28/06/2018	R213 On 01-November-18	8.66	Call	Bond Future	427	0	0	0	0.00
28/06/2018	R213 On 01-November-18	8.65	Call	Bond Future	417	0	0	0	0.00
28/06/2018	R213 On 01-November-18	8.64	Call	Bond Future	408	0	0	0	0.00
28/06/2018	R213 On 01-November-18	8.65	Put	Bond Future	6046	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2018	R213 On 01-November-18	8.64	Put	Bond Future	6105	6	6	6	0.00
28/06/2018	R213 On 01-November-18	8.66	Put	Bond Future	5987	6	6	6	0.00
28/06/2018	R213 On 07-February-19			Bond Future	9.59	85.0753	84.9129	85.0753	0.00
28/06/2018	R213 On 07-February-19	8.68	Call	Bond Future	928	1	1	1	0.00
28/06/2018	R213 On 07-February-19	8.69	Call	Bond Future	942	1	1	1	0.00
28/06/2018	R213 On 07-February-19	8.70	Call	Bond Future	956	1	1	1	0.00
28/06/2018	R213 On 07-February-19	8.69	Put	Bond Future	6747	7	7	7	0.00
28/06/2018	R213 On 07-February-19	8.70	Put	Bond Future	6693	7	7	7	0.00
28/06/2018	R213 On 07-February-19	8.68	Put	Bond Future	6800	7	7	7	0.00
28/06/2018	R214 On 02-August-18			Bond Future	9.74	73.5853	73.4503	73.5853	32,501.00
28/06/2018	R214 On 02-August-18	8.94	Call	Bond Future	45	0	0	0	0.00
28/06/2018	R214 On 02-August-18	8.96	Call	Bond Future	50	0	0	0	0.00
28/06/2018	R214 On 02-August-18	8.95	Call	Bond Future	48	0	0	0	0.00
28/06/2018	R214 On 02-August-18	8.95	Put	Bond Future	5837	6	6	6	0.00
28/06/2018	R214 On 02-August-18	8.96	Put	Bond Future	5762	6	6	6	0.00
28/06/2018	R214 On 02-August-18	8.94	Put	Bond Future	5912	6	6	6	0.00
28/06/2018	R214 On 01-November-18			Bond Future	9.80	71.6057	71.4686	71.6057	0.00
28/06/2018	R214 On 01-November-18	8.98	Call	Bond Future	487	1	0	1	0.00
28/06/2018	R214 On 01-November-18	8.99	Call	Bond Future	499	1	0	1	0.00
28/06/2018	R214 On 01-November-18	9.00	Call	Bond Future	510	1	1	1	0.00
28/06/2018	R214 On 01-November-18	9.00	Put	Bond Future	6346	6	6	6	0.00
28/06/2018	R214 On 01-November-18	8.98	Put	Bond Future	6477	6	6	6	0.00
28/06/2018	R214 On 01-November-18	8.99	Put	Bond Future	6411	6	6	6	0.00
28/06/2018	R214 On 07-February-19			Bond Future	9.88	72.9941	72.8543	72.9941	0.00
28/06/2018	R214 On 07-February-19	9.04	Call	Bond Future	1268	1	1	1	0.00
28/06/2018	R214 On 07-February-19	9.05	Call	Bond Future	1285	1	1	1	0.00
28/06/2018	R214 On 07-February-19	9.03	Call	Bond Future	1251	1	1	1	0.00
28/06/2018	R214 On 07-February-19	9.03	Put	Bond Future	7334	7	7	7	0.00
28/06/2018	R214 On 07-February-19	9.04	Put	Bond Future	7274	7	7	7	0.00
28/06/2018	R214 On 07-February-19	9.05	Put	Bond Future	7215	7	7	7	0.00
28/06/2018	R248 On 02-August-18			Bond Future	9.78	94.0645	93.8923	94.0645	103,131.00
28/06/2018	R248 On 02-August-18	8.99	Call	Bond Future	49	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
28/06/2018	R248 On 02-August-18	8.98	Call	Bond Future	46	0	0	0	0.00
28/06/2018	R248 On 02-August-18	8.97	Call	Bond Future	44	0	0	0	0.00
28/06/2018	R248 On 02-August-18	8.98	Put	Bond Future	7577	7	8	7	0.00
28/06/2018	R248 On 02-August-18	8.97	Put	Bond Future	7675	8	8	8	0.00
28/06/2018	R248 On 02-August-18	8.99	Put	Bond Future	7479	7	7	7	0.00
28/06/2018	R248 On 01-November-18			Bond Future	9.85	91.3105	91.1357	91.3105	0.00
28/06/2018	R248 On 01-November-18	9.01	Call	Bond Future	546	1	1	1	0.00
28/06/2018	R248 On 01-November-18	9.03	Call	Bond Future	580	1	1	1	0.00
28/06/2018	R248 On 01-November-18	9.02	Call	Bond Future	563	1	1	1	0.00
28/06/2018	R248 On 01-November-18	9.02	Put	Bond Future	8256	8	8	8	0.00
28/06/2018	R248 On 01-November-18	9.03	Put	Bond Future	8173	8	8	8	0.00
28/06/2018	R248 On 01-November-18	9.01	Put	Bond Future	8340	8	8	8	0.00
28/06/2018	R248 On 07-February-19			Bond Future	9.92	93.0809	92.9028	93.0809	0.00
28/06/2018	R248 On 07-February-19	9.06	Call	Bond Future	1468	2	1	2	0.00
28/06/2018	R248 On 07-February-19	9.07	Call	Bond Future	1490	2	1	2	0.00
28/06/2018	R248 On 07-February-19	9.05	Call	Bond Future	1447	1	1	1	0.00
28/06/2018	R248 On 07-February-19	9.07	Put	Bond Future	9308	9	9	9	0.00
28/06/2018	R248 On 07-February-19	9.05	Put	Bond Future	9463	9	9	9	0.00
28/06/2018	R248 On 07-February-19	9.06	Put	Bond Future	9385	9	9	9	0.00