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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	2025 On 02-August-18			Bond Future	130.03	130.0106	130.0271	130.0106	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6633	7	6633	7	0.00
17/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6643	7	6643	7	0.00
17/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6623	7	6623	7	0.00
17/07/2018	2025 On 01-November-18			Bond Future	132.38	132.3611	132.3783	132.3611	21.00
17/07/2018	2025 On 07-February-19			Bond Future	133.55	133.5353	133.5530	133.5353	0.00
17/07/2018	2025 On 02-May-19			Bond Future	135.82	135.8038	135.8219	135.8038	0.00
17/07/2018	2029 On 02-August-18			Bond Future	99.65	99.6346	99.6472	99.6346	0.00
17/07/2018	2029 On 01-November-18			Bond Future	100.40	100.3864	100.3994	100.3864	1,370.00
17/07/2018	2029 On 07-February-19			Bond Future	102.36	102.3490	102.3625	102.3490	0.00
17/07/2018	2029 On 02-May-19			Bond Future	103.03	103.0171	103.0308	103.0171	0.00
17/07/2018	2030 On 02-August-18			Bond Future	9.06	92.4541	9.0578	92.4541	43,403.00
17/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2741	3	2741	3	0.00
17/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	17	0	17	0	7,850.00
17/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	390	0	390	0	7,850.00
17/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2976	3	2976	3	0.00
17/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2800	3	2800	3	0.00
17/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2683	2	2683	2	0.00
17/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	81	0	81	0	7,850.00
17/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	97	0	97	0	0.00
17/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	110	0	110	0	0.00
17/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1386	2	1386	2	0.00
17/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	103	0	103	0	0.00
17/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3781	4	3781	4	0.00
17/07/2018	2030 On 01-November-18			Bond Future	9.12	94.1036	9.1183	94.1036	23,051.00
17/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	612	1	612	1	0.00
17/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	647	1	647	1	0.00
17/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	629	1	629	1	0.00
17/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4192	4	4192	4	0.00
17/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4244	4	4244	4	0.00
17/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4141	4	4141	4	0.00
17/07/2018	2030 On 07-February-19			Bond Future	9.19	91.9170	9.1866	91.9170	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
17/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1363	1	1363	1	0.00
17/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1386	1	1386	1	0.00
17/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1409	1	1409	1	0.00
17/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5024	5	5024	5	0.00
17/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5069	5	5069	5	0.00
17/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5115	5	5115	5	0.00
17/07/2018	2030 On 02-May-19			Bond Future	9.25	93.4618	9.2483	93.4618	0.00
17/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4130	1	4130	1	0.00
17/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4201	1	4201	1	0.00
17/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4165	1	4165	1	0.00
17/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3210	0	3210	0	0.00
17/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3183	0	3183	0	0.00
17/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3238	0	3238	0	0.00
17/07/2018	2032 On 02-August-18			Bond Future	9.27	94.8360	9.2678	94.8360	30,658.00
17/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3025	3	3025	3	0.00
17/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2962	3	2962	3	0.00
17/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2900	3	2900	3	0.00
17/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	117	0	117	0	0.00
17/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	124	0	124	0	0.00
17/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	110	0	110	0	0.00
17/07/2018	2032 On 01-November-18			Bond Future	9.33	92.3732	9.3330	92.3732	14,659.00
17/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	675	1	675	1	0.00
17/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	694	1	694	1	0.00
17/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	657	1	657	1	0.00
17/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4944	5	4944	5	0.00
17/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4886	5	4886	5	0.00
17/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4829	5	4829	5	0.00
17/07/2018	2032 On 07-February-19			Bond Future	9.41	94.1623	9.4055	94.1623	0.00
17/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1472	1	1472	1	0.00
17/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1447	1	1447	1	0.00
17/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1423	1	1423	1	0.00
17/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5751	6	5751	6	0.00
17/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5802	6	5802	6	0.00
17/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5701	6	5701	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
17/07/2018	2032 On 02-May-19			Bond Future	9.47	91.5894	9.4668	91.5894	0.00
17/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4551	1	4551	1	0.00
17/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4589	1	4589	1	0.00
17/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4627	1	4627	1	0.00
17/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3511	0	3511	0	0.00
17/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3571	0	3571	0	0.00
17/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3541	0	3541	0	0.00
17/07/2018	2033 On 02-August-18			Bond Future	102.49	102.4750	102.4879	102.4750	9,076.00
17/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7442	7	7442	7	0.00
17/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7452	7	7452	7	0.00
17/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7432	7	7432	7	0.00
17/07/2018	2033 On 01-November-18			Bond Future	103.22	103.2066	103.2201	103.2066	5,770.00
17/07/2018	2033 On 07-February-19			Bond Future	105.24	105.2245	105.2383	105.2245	0.00
17/07/2018	2033 On 02-May-19			Bond Future	105.88	105.8686	105.8828	105.8686	0.00
17/07/2018	2037 On 02-August-18			Bond Future	9.46	91.5365	9.4627	91.5365	48,709.00
17/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3897	4	3897	4	0.00
17/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3969	4	3969	4	0.00
17/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4040	4	4040	4	0.00
17/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	69	0	69	0	0.00
17/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	78	0	78	0	0.00
17/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	73	0	73	0	0.00
17/07/2018	2037 On 01-November-18			Bond Future	9.52	93.1697	9.5231	93.1697	27,080.00
17/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	878	1	878	1	0.00
17/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	925	1	925	1	0.00
17/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	901	1	901	1	0.00
17/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5065	5	5065	5	0.00
17/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5003	5	5003	5	0.00
17/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5127	5	5127	5	0.00
17/07/2018	2037 On 07-February-19			Bond Future	9.59	90.7143	9.5907	90.7143	0.00
17/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1876	2	1876	2	0.00
17/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1905	2	1905	2	0.00

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17/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1934	2	1934	2	0.00
17/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6187	6	6187	6	0.00
17/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6298	7	6298	7	0.00
17/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6242	6	6242	6	0.00
17/07/2018	2037 On 02-May-19			Bond Future	9.65	92.2390	9.6508	92.2390	0.00
17/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5174	1	5174	1	0.00
17/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5216	1	5216	1	0.00
17/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5132	1	5132	1	0.00
17/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4057	0	4057	0	0.00
17/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4023	0	4023	0	0.00
17/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3989	0	3989	0	0.00
17/07/2018	2038 On 02-August-18			Bond Future	121.49	121.4770	121.4928	121.4770	2,841.00
17/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	13037	13	13037	13	0.00
17/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	13047	13	13047	13	0.00
17/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13057	13	13057	13	0.00
17/07/2018	2038 On 01-November-18			Bond Future	123.69	123.6732	123.6896	123.6732	6,813.00
17/07/2018	2038 On 07-February-19			Bond Future	124.52	124.5008	124.5177	124.5008	0.00
17/07/2018	2038 On 02-May-19			Bond Future	126.63	126.6157	126.6330	126.6157	0.00
17/07/2018	2040 On 02-August-18			Bond Future	9.54	94.8925	9.5427	94.8925	20,880.00
17/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4336	4	4336	4	0.00
17/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4260	4	4260	4	0.00
17/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4184	4	4184	4	0.00
17/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	84	0	84	0	0.00
17/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	89	0	89	0	0.00
17/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	79	0	79	0	0.00
17/07/2018	2040 On 01-November-18			Bond Future	9.60	96.5856	9.6030	96.5856	10,622.00
17/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1272	1	1272	1	3,540.00
17/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	946	1	946	1	0.00
17/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3715	4	3715	4	3,540.00
17/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	971	1	971	1	0.00
17/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	996	1	996	1	2,950.00

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17/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	120	0	120	0	2,950.00
17/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	922	1	922	1	0.00
17/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5691	6	5691	6	0.00
17/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10424	11	10424	11	0.00
17/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5488	6	5488	6	0.00
17/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5555	6	5555	6	0.00
17/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5623	6	5623	6	0.00
17/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2045	2	2045	2	0.00
17/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4844	5	4844	5	0.00
17/07/2018	2040 On 07-February-19			Bond Future	9.67	93.9458	9.6705	93.9458	0.00
17/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1892	2	1892	2	0.00
17/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1955	2	1955	2	0.00
17/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1923	2	1923	2	0.00
17/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6787	7	6787	7	0.00
17/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6848	7	6848	7	0.00
17/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6727	7	6727	7	0.00
17/07/2018	2040 On 02-May-19			Bond Future	9.73	95.5247	9.7304	95.5247	0.00
17/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5709	1	5709	1	0.00
17/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5664	1	5664	1	0.00
17/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5619	1	5619	1	0.00
17/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4340	0	4340	0	0.00
17/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4377	0	4377	0	0.00
17/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4304	0	4304	0	0.00
17/07/2018	2044 On 02-August-18			Bond Future	9.58	92.0042	9.5773	92.0042	25,415.00
17/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4133	4	4133	4	0.00
17/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4286	4	4286	4	0.00
17/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4210	4	4210	4	0.00
17/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	97	0	97	0	0.00
17/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	91	0	91	0	0.00
17/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	103	0	103	0	0.00
17/07/2018	2044 On 01-November-18			Bond Future	9.64	93.6458	9.6356	93.6458	20,788.00
17/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	905	1	905	1	0.00
17/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	930	1	930	1	0.00
17/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	957	1	957	1	0.00

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17/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5543	6	5543	6	0.00
17/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5474	6	5474	6	0.00
17/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5612	6	5612	6	0.00
17/07/2018	2044 On 07-February-19			Bond Future	9.70	91.0744	9.7007	91.0744	0.00
17/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2046	2	2046	2	0.00
17/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2079	2	2079	2	0.00
17/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2013	2	2013	2	0.00
17/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6896	7	6896	7	0.00
17/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6834	7	6834	7	0.00
17/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6773	7	6773	7	0.00
17/07/2018	2044 On 02-May-19			Bond Future	9.76	92.6050	9.7584	92.6050	0.00
17/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5712	1	5712	1	0.00
17/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5804	1	5804	1	0.00
17/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5758	1	5758	1	0.00
17/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4439	0	4439	0	0.00
17/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4477	0	4477	0	0.00
17/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4515	0	4515	0	0.00
17/07/2018	2046 On 02-August-18			Bond Future	115.33	115.3137	115.3289	115.3137	8,628.00
17/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13441	13	13441	13	0.00
17/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13461	13	13461	13	0.00
17/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13451	13	13451	13	0.00
17/07/2018	2046 On 01-November-18			Bond Future	115.76	115.7493	115.7650	115.7493	4,055.00
17/07/2018	2046 On 07-February-19			Bond Future	118.03	118.0123	118.0283	118.0123	0.00
17/07/2018	2046 On 02-May-19			Bond Future	118.35	118.3347	118.3511	118.3347	0.00
17/07/2018	2050 On 02-August-18			Bond Future	120.12	120.1003	120.1160	120.1003	5,204.00
17/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
17/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17424	17	17424	17	0.00
17/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17404	17	17404	17	0.00
17/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17414	17	17414	17	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
17/07/2018	2050 On 01-November-18			Bond Future	122.29	122.2718	122.2880	122.2718	4,697.00
17/07/2018	2050 On 07-February-19			Bond Future	122.91	122.8908	122.9073	122.8908	0.00
17/07/2018	2050 On 02-May-19			Bond Future	125.00	124.9784	124.9954	124.9784	0.00
17/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	AL37 On 02-August-18			Index Future	586.30	585.7740	586.2950	585.7740	0.00
17/07/2018	AL37 On 01-November-18			Index Future	596.76	596.2270	596.7580	596.2270	0.00
17/07/2018	AL37 On 07-February-19			Index Future	608.32	607.7780	608.3200	607.7780	0.00
17/07/2018	AL37 On 02-May-19			Index Future	618.55	617.9970	618.5480	617.9970	0.00
17/07/2018	AL7T On 02-August-18			Index Future	684.68	683.3480	684.6840	683.3480	0.00
17/07/2018	AL7T On 01-November-18			Index Future	696.90	695.5420	696.9030	695.5420	0.00
17/07/2018	AL7T On 07-February-19			Index Future	710.41	709.0170	710.4050	709.0170	0.00
17/07/2018	AL7T On 02-May-19			Index Future	722.35	720.9380	722.3500	720.9380	0.00
17/07/2018	ALBI On 02-August-18			Index Future	622.04	620.4430	622.0390	620.4430	449.00
17/07/2018	ALBI On 01-November-18			Index Future	633.14	631.5140	633.1400	631.5140	456.00
17/07/2018	ALBI On 07-February-19			Index Future	645.41	643.7490	645.4070	643.7490	0.00
17/07/2018	ALBI On 02-May-19			Index Future	656.26	654.5730	656.2590	654.5730	0.00
17/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C202 On 07-December-33			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
17/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2018	EL28 On 02-August-18			Bond Future	127.22	127.1980	127.2166	127.1980	0.00
17/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
17/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
17/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
17/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7723	8	7723	8	0.00
17/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7733	8	7733	8	0.00
17/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7713	8	7713	8	0.00
17/07/2018	ES33 On 02-August-18			Bond Future	10.71	78.9374	10.7111	78.9374	0.00
17/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2542	2	2542	2	0.00
17/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2599	2	2599	2	0.00
17/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2657	2	2657	2	0.00
17/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
17/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
17/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
17/07/2018	ES33 On 01-November-18			Bond Future	10.82	76.5576	10.8206	76.5576	9,466.00
17/07/2018	ES33 On 07-February-19			Bond Future	10.95	78.0404	10.9451	78.0404	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
17/07/2018	ES33 On 02-May-19			Bond Future	11.05	75.5622	11.0495	75.5622	0.00
17/07/2018	ES42 On 02-August-18			Bond Future	10.94	81.6459	10.9357	81.6459	0.00
17/07/2018	ES42 On 01-November-18			Bond Future	11.04	78.8427	11.0421	78.8427	7,957.00
17/07/2018	ES42 On 07-February-19			Bond Future	11.16	80.3695	11.1591	80.3695	0.00
17/07/2018	ES42 On 02-May-19			Bond Future	11.26	77.4601	11.2621	77.4601	0.00
17/07/2018	GOVI On 02-August-18			GOVI	617.76	616.0850	617.7580	616.0850	475.00
17/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	120480	10	120480	10	0.00
17/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	120380	10	120380	10	0.00
17/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	120580	10	120580	10	0.00
17/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 01-November-18			GOVI	628.78	627.0780	628.7820	627.0780	0.00
17/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	247080	26	247080	26	0.00
17/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	247280	26	247280	26	0.00
17/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	247180	26	247180	26	0.00
17/07/2018	GOVI On 07-February-19			GOVI	640.97	639.2270	640.9650	639.2270	0.00
17/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	255450	27	255450	27	0.00
17/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	255550	27	255550	27	0.00
17/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	255650	27	255650	27	0.00
17/07/2018	GOVI On 02-May-19			GOVI	651.74	649.9750	651.7420	649.9750	0.00
17/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	38620	2	38620	2	0.00
17/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	38720	2	38720	2	0.00
17/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	38820	2	38820	2	0.00
17/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
17/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
17/07/2018	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
17/07/2018	IGOV On 02-August-18			Index Future	249.57	249.4630	249.5720	249.4630	852.00
17/07/2018	IGOV On 01-November-18			Index Future	254.09	253.9740	254.0850	253.9740	227.00
17/07/2018	IGOV On 07-February-19			Index Future	259.05	258.9400	259.0540	258.9400	0.00
17/07/2018	IGOV On 02-May-19			Index Future	263.46	263.3390	263.4560	263.3390	0.00
17/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
17/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
17/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
17/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0100	102.0000	102.0100	0.00
17/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9300	99.9200	99.9300	0.00
17/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
17/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
17/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
17/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7500	99.7400	99.7500	0.00
17/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9300	101.9100	101.9300	0.00
17/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.91	102.9300	102.9100	102.9300	0.00
17/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.99	99.0200	98.9900	99.0200	0.00
17/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.61	102.6500	102.6100	102.6500	0.00
17/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.67	99.7200	99.6700	99.7200	0.00
17/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.54	96.5900	96.5400	96.5900	0.00
17/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.78	95.8400	95.7800	95.8400	0.00
17/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.99	95.0600	94.9900	95.0600	0.00
17/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.19	95.2600	95.1900	95.2600	0.00
17/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.40	97.4700	97.4000	97.4700	51.00
17/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.54	97.6100	97.5400	97.6100	0.00
17/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.76	98.8300	98.7600	98.8300	0.00
17/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.68	102.7600	102.6800	102.7600	0.00
17/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.94	104.0400	103.9400	104.0400	0.00
17/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.35	97.4800	97.3500	97.4800	0.00
17/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.39	103.5200	103.3900	103.5200	0.00
17/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.92	99.0600	98.9200	99.0600	0.00
17/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.66	95.8500	95.6600	95.8500	0.00
17/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.66	92.8600	92.6600	92.8600	0.00
17/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.40	91.6000	91.4000	91.6000	0.00
17/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.55	93.7600	93.5500	93.7600	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
17/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.33	97.5300	97.3300	97.5300	0.00
17/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.90	96.1000	95.9000	96.1000	0.00
17/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.96	98.1600	97.9600	98.1600	0.00
17/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.37	103.5700	103.3700	103.5700	0.00
17/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.70	103.9100	103.7000	103.9100	0.00
17/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.23	97.4600	97.2300	97.4600	0.00
17/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.35	104.5700	104.3500	104.5700	0.00
17/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.95	98.1800	97.9500	98.1800	0.00
17/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
17/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
17/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/07/2018	R023 On 02-August-18			Bond Future	8.10	101.9275	8.1011	101.9275	26,309.00
17/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8125	8	8125	8	0.00
17/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8159	8	8159	8	0.00
17/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8092	8	8092	8	0.00
17/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R023 On 01-November-18			Bond Future	8.16	99.8202	8.1634	99.8202	19,978.00
17/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8164	8	8164	8	0.00
17/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8132	8	8132	8	0.00
17/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8100	8	8100	8	0.00
17/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
17/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
17/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
17/07/2018	R023 On 07-February-19			Bond Future	8.24	101.7536	8.2387	101.7536	0.00
17/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7471	7	7471	7	0.00
17/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7531	7	7531	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
17/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7501	7	7501	7	0.00
17/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	32	0	32	0	0.00
17/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	31	0	31	0	0.00
17/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	33	0	33	0	0.00
17/07/2018	R023 On 02-May-19			Bond Future	8.30	99.5361	8.2962	99.5361	0.00
17/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1958	0	1958	0	0.00
17/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1938	0	1938	0	0.00
17/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1917	0	1917	0	0.00
17/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1450	0	1450	0	0.00
17/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1461	0	1461	0	0.00
17/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1439	0	1439	0	0.00
17/07/2018	R035 On 02-August-18			Bond Future	9.40	99.2131	9.3975	99.2131	61,131.00
17/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1054	1	1054	1	0.00
17/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1098	1	1098	1	0.00
17/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1142	1	1142	1	0.00
17/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	837	1	837	1	0.00
17/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	801	1	801	1	0.00
17/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	873	1	873	1	0.00
17/07/2018	R035 On 01-November-18			Bond Future	9.46	96.4875	9.4628	96.4875	7,228.00
17/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	818	1	818	1	0.00
17/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	795	1	795	1	0.00
17/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	773	1	773	1	0.00
17/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5166	5	5166	5	0.00
17/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5229	5	5229	5	0.00
17/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5104	5	5104	5	0.00
17/07/2018	R035 On 07-February-19			Bond Future	9.54	98.3564	9.5365	98.3564	0.00
17/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1717	2	1717	2	0.00
17/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1773	2	1773	2	0.00
17/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1745	2	1745	2	0.00
17/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6326	7	6326	7	0.00
17/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6271	6	6271	6	0.00
17/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6382	7	6382	7	0.00
17/07/2018	R035 On 02-May-19			Bond Future	9.60	95.5116	9.5950	95.5116	0.00
17/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5135	1	5135	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
17/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5177	1	5177	1	0.00
17/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	5093	1	5093	1	0.00
17/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4061	0	4061	0	0.00
17/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3993	0	3993	0	0.00
17/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4027	0	4027	0	0.00
17/07/2018	R186 On 02-August-18			Bond Future	8.67	111.8535	8.6724	111.8535	84,978.00
17/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1635	2	1635	2	0.00
17/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	231	0	231	0	0.00
17/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	281	0	281	0	0.00
17/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	39	0	39	0	3,020.00
17/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	975	1	975	1	2,500.00
17/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	216	0	216	0	0.00
17/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
17/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2367	2	2367	2	0.00
17/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	247	0	247	0	0.00
17/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2732	3	2732	3	0.00
17/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7687	8	7687	8	0.00
17/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1560	2	1560	2	0.00
17/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	490	1	490	1	2,500.00
17/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	92	0	92	0	0.00
17/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1463	2	1463	2	0.00
17/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1369	2	1369	2	0.00
17/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1511	2	1511	2	0.00
17/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	220	0	220	0	2,500.00
17/07/2018	R186 On 01-November-18			Bond Future	8.74	113.8493	8.7363	113.8493	22,883.00
17/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1050	1	1050	1	5,000.00
17/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1220	1	1220	1	0.00
17/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3331	3	3331	3	0.00
17/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1195	1	1195	1	0.00
17/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	261	0	261	0	5,000.00
17/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1245	1	1245	1	0.00
17/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	901	1	901	1	5,000.00
17/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2526	3	2526	3	0.00
17/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5137	5	5137	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
17/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2453	3	2453	3	0.00
17/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2489	3	2489	3	0.00
17/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2754	3	2754	3	0.00
17/07/2018	R186 On 07-February-19			Bond Future	8.81	110.7493	8.8086	110.7493	0.00
17/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1071	1	1071	1	0.00
17/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1110	1	1110	1	0.00
17/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1091	1	1091	1	0.00
17/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4756	5	4756	5	0.00
17/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4671	5	4671	5	0.00
17/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4713	5	4713	5	0.00
17/07/2018	R186 On 02-May-19			Bond Future	8.87	112.6108	8.8716	112.6108	0.00
17/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3621	1	3621	1	0.00
17/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3587	1	3587	1	0.00
17/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3553	1	3553	1	0.00
17/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2735	0	2735	0	0.00
17/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2759	0	2759	0	0.00
17/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2712	0	2712	0	0.00
17/07/2018	R197 On 02-August-18			Bond Future	297.27	297.3710	297.2670	297.3710	1,273.00
17/07/2018	R197 On 01-November-18			Bond Future	302.64	302.7474	302.6422	302.7474	2,350.00
17/07/2018	R197 On 07-February-19			Bond Future	301.20	301.3099	301.2031	301.3099	0.00
17/07/2018	R197 On 02-May-19			Bond Future	306.32	306.4282	306.3198	306.4282	0.00
17/07/2018	R202 On 02-August-18			Bond Future	232.66	232.0794	232.6636	232.0794	18,679.00
17/07/2018	R202 On 01-November-18			Bond Future	236.87	236.2754	236.8706	236.2754	3,700.00
17/07/2018	R202 On 07-February-19			Bond Future	237.59	236.9874	237.5947	236.9874	0.00
17/07/2018	R202 On 02-May-19			Bond Future	241.63	241.0132	241.6311	241.0132	0.00
17/07/2018	R204 On 02-August-18			Bond Future	6.62	101.4944	6.6187	101.4944	10,270.00
17/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	864	1	864	1	0.00
17/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	868	1	868	1	0.00
17/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	860	1	860	1	0.00
17/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R207 On 02-August-18			Bond Future	7.39	100.2226	7.3854	100.2226	20,062.00
17/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
17/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
17/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	721	1	721	1	0.00
17/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	694	1	694	1	0.00
17/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	707	1	707	1	0.00
17/07/2018	R207 On 01-November-18			Bond Future	7.41	102.0108	7.4077	102.0108	1,678.00
17/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	15	0	15	0	0.00
17/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	15	0	15	0	0.00
17/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	16	0	0.00
17/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	767	1	767	1	0.00
17/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	756	1	756	1	0.00
17/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	745	1	745	1	0.00
17/07/2018	R207 On 07-February-19			Bond Future	7.44	100.3417	7.4401	100.3417	0.00
17/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	17	0	17	0	0.00
17/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	17	0	17	0	0.00
17/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	16	0	16	0	0.00
17/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	828	1	828	1	0.00
17/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	836	1	836	1	0.00
17/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	819	1	819	1	0.00
17/07/2018	R207 On 02-May-19			Bond Future	7.48	102.0283	7.4835	102.0283	0.00
17/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	306	0	306	0	0.00
17/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	314	0	314	0	0.00
17/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	310	0	310	0	0.00
17/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	220	0	220	0	0.00
17/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	217	0	217	0	0.00
17/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	222	0	222	0	0.00
17/07/2018	R208 On 02-August-18			Bond Future	7.68	100.0917	7.6849	100.0917	14,964.00
17/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	1	0	0.00
17/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	1	0	0.00
17/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	1	0	0.00
17/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1301	1	1301	1	0.00
17/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1278	1	1278	1	0.00
17/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1325	1	1325	1	0.00
17/07/2018	R208 On 01-November-18			Bond Future	7.74	98.4781	7.7372	98.4781	14,322.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	55	0	55	0	0.00
17/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	57	0	57	0	0.00
17/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	53	0	53	0	0.00
17/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1379	1	1379	1	0.00
17/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1419	1	1419	1	0.00
17/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1399	1	1399	1	0.00
17/07/2018	R208 On 07-February-19			Bond Future	7.80	100.3855	7.8034	100.3855	0.00
17/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	98	0	98	0	0.00
17/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	94	0	94	0	0.00
17/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	91	0	91	0	0.00
17/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1487	2	1487	2	0.00
17/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1519	2	1519	2	0.00
17/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1503	2	1503	2	0.00
17/07/2018	R208 On 02-May-19			Bond Future	7.86	98.6728	7.8595	98.6728	0.00
17/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	949	0	949	0	0.00
17/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	959	0	959	0	0.00
17/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	970	0	970	0	0.00
17/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	662	0	662	0	0.00
17/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	674	0	674	0	0.00
17/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	668	0	668	0	0.00
17/07/2018	R209 On 02-August-18			Bond Future	9.37	75.2531	9.3713	75.2531	112,883.00
17/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5411	5	5411	5	0.00
17/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	64	0	64	0	5,000.00
17/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1045	1	1045	1	0.00
17/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9082	9	9082	9	0.00
17/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	18	0	18	0	0.00
17/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2138	2	2138	2	435.00
17/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6430	6	6430	6	0.00
17/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	377	0	377	0	0.00
17/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
17/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
17/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6489	6	6489	6	0.00
17/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6548	6	6548	6	0.00
17/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	1	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
17/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	2	0	2	0	0.00
17/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	208	0	208	0	0.00
17/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6623	7	6623	7	0.00
17/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	2	0	2	0	0.00
17/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2950	3	2950	3	0.00
17/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3851	4	3851	4	500.00
17/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6391	7	6391	7	0.00
17/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1489	2	1489	2	500.00
17/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
17/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	646	1	646	1	5,000.00
17/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	6	0	6	0	435.00
17/07/2018	R209 On 01-November-18			Bond Future	9.43	73.4482	9.4288	73.4482	12,261.00
17/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72809	73	72809	73	0.00
17/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	687	1	687	1	2,000.00
17/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72809	73	72809	73	0.00
17/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4572	4	4572	4	0.00
17/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4428	4	4428	4	0.00
17/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2954	3	2954	3	2,000.00
17/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72809	73	72809	73	0.00
17/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1853	2	1853	2	0.00
17/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4476	4	4476	4	0.00
17/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4285	4	4285	4	0.00
17/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7467	7	7467	7	0.00
17/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	332	0	332	0	0.00
17/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	954	1	954	1	0.00
17/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	865	1	865	1	5,850.00
17/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	909	1	909	1	0.00
17/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1550	2	1550	2	0.00
17/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	894	1	894	1	2,000.00
17/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2456	3	2456	3	0.00
17/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4457	5	4457	5	0.00

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17/07/2018	R209 On 07-February-19			Bond Future	9.49	74.8707	9.4921	74.8707	0.00
17/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1605	2	1605	2	0.00
17/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1630	2	1630	2	0.00
17/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1580	2	1580	2	0.00
17/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5326	6	5326	6	0.00
17/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5280	5	5280	5	0.00
17/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5233	5	5233	5	0.00
17/07/2018	R209 On 02-May-19			Bond Future	9.55	72.9811	9.5453	72.9811	0.00
17/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4425	1	4425	1	0.00
17/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4389	1	4389	1	0.00
17/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4460	1	4460	1	0.00
17/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3509	0	3509	0	0.00
17/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3480	0	3480	0	0.00
17/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3451	0	3451	0	0.00
17/07/2018	R210 On 02-August-18			Bond Future	184.95	184.9225	184.9459	184.9225	1,480.00
17/07/2018	R210 On 01-November-18			Bond Future	185.79	185.7657	185.7899	185.7657	949.00
17/07/2018	R210 On 07-February-19			Bond Future	189.42	189.3976	189.4223	189.3976	0.00
17/07/2018	R210 On 02-May-19			Bond Future	190.09	190.0647	190.0901	190.0647	0.00
17/07/2018	R212 On 02-August-18			Bond Future	153.27	153.2518	153.2700	153.2518	4,307.00
17/07/2018	R212 On 01-November-18			Bond Future	156.04	156.0225	156.0415	156.0225	1,526.00
17/07/2018	R212 On 07-February-19			Bond Future	156.94	156.9191	156.9386	156.9191	0.00
17/07/2018	R212 On 02-May-19			Bond Future	159.60	159.5847	159.6047	159.5847	0.00
17/07/2018	R213 On 02-August-18			Bond Future	9.16	86.8913	9.1570	86.8913	28,004.00
17/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	518	0	518	0	0.00
17/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	493	0	493	0	0.00
17/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	468	0	468	0	0.00
17/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1132	1	1132	1	0.00
17/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1174	1	1174	1	0.00
17/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1091	1	1091	1	0.00
17/07/2018	R213 On 01-November-18			Bond Future	9.22	84.8956	9.2199	84.8956	18,901.00
17/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	605	1	605	1	0.00
17/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	589	1	589	1	0.00
17/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	572	1	572	1	0.00
17/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4380	5	4380	5	0.00

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17/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4432	5	4432	5	0.00
17/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4328	5	4328	5	0.00
17/07/2018	R213 On 07-February-19			Bond Future	9.29	86.5401	9.2911	86.5401	0.00
17/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1293	1	1293	1	0.00
17/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1315	1	1315	1	0.00
17/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1337	1	1337	1	0.00
17/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5248	5	5248	5	0.00
17/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5203	5	5203	5	0.00
17/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5294	5	5294	5	0.00
17/07/2018	R213 On 02-May-19			Bond Future	9.35	84.4469	9.3475	84.4469	0.00
17/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4168	1	4168	1	0.00
17/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4134	1	4134	1	0.00
17/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4099	1	4099	1	0.00
17/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3249	0	3249	0	0.00
17/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3276	0	3276	0	0.00
17/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3222	0	3222	0	0.00
17/07/2018	R214 On 02-August-18			Bond Future	9.54	74.6142	9.5363	74.6142	23,670.00
17/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	13	0	13	0	0.00
17/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	16	0	16	0	0.00
17/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	15	0	15	0	0.00
17/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4386	5	4386	5	0.00
17/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4309	5	4309	5	0.00
17/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4462	5	4462	5	0.00
17/07/2018	R214 On 01-November-18			Bond Future	9.60	72.6528	9.5952	72.6528	17,922.00
17/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	636	1	636	1	0.00
17/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	654	1	654	1	0.00
17/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	673	1	673	1	0.00
17/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5065	5	5065	5	0.00
17/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5183	5	5183	5	0.00
17/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5124	5	5124	5	0.00
17/07/2018	R214 On 07-February-19			Bond Future	9.66	74.0600	9.6612	74.0600	0.00
17/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1449	1	1449	1	0.00
17/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1474	1	1474	1	0.00
17/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1425	1	1425	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
17/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6039	6	6039	6	0.00
17/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5986	6	5986	6	0.00
17/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5934	6	5934	6	0.00
17/07/2018	R214 On 02-May-19			Bond Future	9.71	72.0105	9.7134	72.0105	0.00
17/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4691	1	4691	1	0.00
17/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4617	1	4617	1	0.00
17/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4654	1	4654	1	0.00
17/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3656	0	3656	0	0.00
17/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3625	0	3625	0	0.00
17/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3686	0	3686	0	0.00
17/07/2018	R248 On 02-August-18			Bond Future	9.57	95.3800	9.5715	95.3800	84,567.00
17/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	17	0	17	0	0.00
17/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	15	0	15	0	0.00
17/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	13	0	13	0	0.00
17/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5687	6	5687	6	0.00
17/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5787	6	5787	6	0.00
17/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5588	6	5588	6	0.00
17/07/2018	R248 On 01-November-18			Bond Future	9.63	92.6494	9.6312	92.6494	80,008.00
17/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	674	1	674	1	0.00
17/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	717	1	717	1	0.00
17/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	695	1	695	1	0.00
17/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6497	7	6497	7	0.00
17/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6420	7	6420	7	0.00
17/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6576	7	6576	7	0.00
17/07/2018	R248 On 07-February-19			Bond Future	9.70	94.4439	9.6980	94.4439	0.00
17/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1750	2	1750	2	0.00
17/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1781	2	1781	2	0.00
17/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1720	2	1720	2	0.00
17/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7673	8	7673	8	0.00
17/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	7810	8	7810	8	0.00
17/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7741	8	7741	8	0.00
17/07/2018	R248 On 02-May-19			Bond Future	9.75	91.5967	9.7509	91.5967	0.00
17/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5902	1	5902	1	0.00
17/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5949	1	5949	1	0.00

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17/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5855	1	5855	1	0.00
17/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4568	0	4568	0	0.00
17/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4646	0	4646	0	0.00
17/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4607	0	4607	0	0.00