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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
24/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	2025 On 02-August-18			Bond Future	130.07	129.9709	130.0660	129.9709	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6594	7	6594	7	0.00
24/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6604	7	6604	7	0.00
24/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6584	7	6584	7	0.00
24/07/2018	2025 On 01-November-18			Bond Future	132.42	132.3217	132.4180	132.3217	365.00
24/07/2018	2025 On 07-February-19			Bond Future	133.59	133.4946	133.5936	133.4946	0.00
24/07/2018	2025 On 02-May-19			Bond Future	135.86	135.7569	135.8562	135.7569	0.00
24/07/2018	2029 On 02-August-18			Bond Future	99.36	99.3467	99.3595	99.3467	0.00
24/07/2018	2029 On 01-November-18			Bond Future	100.11	100.0940	100.1066	100.0940	1,370.00
24/07/2018	2029 On 07-February-19			Bond Future	102.06	102.0505	102.0639	102.0505	0.00
24/07/2018	2029 On 02-May-19			Bond Future	102.72	102.7093	102.7219	102.7093	0.00
24/07/2018	2030 On 02-August-18			Bond Future	9.11	92.0558	9.1077	92.0558	34,636.00
24/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2353	2	2353	2	0.00
24/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	1	0	1	0	7,850.00
24/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	149	0	149	0	7,850.00
24/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2596	2	2596	2	0.00
24/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2414	2	2414	2	0.00
24/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2293	2	2293	2	0.00
24/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	34	0	34	0	7,850.00
24/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	44	0	44	0	0.00
24/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	53	0	53	0	0.00
24/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1478	2	1478	2	0.00
24/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	48	0	48	0	0.00
24/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4098	4	4098	4	0.00
24/07/2018	2030 On 01-November-18			Bond Future	9.17	93.6986	9.1701	93.6986	43,995.00
24/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	546	0	546	0	0.00
24/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	578	1	578	1	0.00
24/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	562	1	562	1	0.00
24/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4464	5	4464	5	0.00
24/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4518	5	4518	5	0.00
24/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4411	5	4411	5	0.00
24/07/2018	2030 On 07-February-19			Bond Future	9.24	91.5038	9.2404	91.5038	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
24/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1149	1	1149	1	0.00
24/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1170	1	1170	1	0.00
24/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1191	1	1191	1	0.00
24/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5153	5	5153	5	0.00
24/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5199	5	5199	5	0.00
24/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5246	5	5246	5	0.00
24/07/2018	2030 On 02-May-19			Bond Future	9.30	93.0380	9.3047	93.0380	0.00
24/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	3897	4	3897	4	0.00
24/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	3965	4	3965	4	0.00
24/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	3931	4	3931	4	0.00
24/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3333	3	3333	3	0.00
24/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3305	3	3305	3	0.00
24/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3361	4	3361	4	0.00
24/07/2018	2032 On 02-August-18			Bond Future	9.31	94.4751	9.3081	94.4751	19,886.00
24/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2671	2	2671	2	0.00
24/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2606	2	2606	2	0.00
24/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2541	2	2541	2	0.00
24/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	51	0	51	0	0.00
24/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	55	0	55	0	0.00
24/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	46	0	46	0	0.00
24/07/2018	2032 On 01-November-18			Bond Future	9.37	92.0061	9.3747	92.0061	34,534.00
24/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	561	1	561	1	0.00
24/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	577	1	577	1	0.00
24/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	544	0	544	0	0.00
24/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5127	5	5127	5	0.00
24/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5067	5	5067	5	0.00
24/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5008	5	5008	5	0.00
24/07/2018	2032 On 07-February-19			Bond Future	9.45	93.7878	9.4487	93.7878	0.00
24/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1254	1	1254	1	0.00
24/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1231	1	1231	1	0.00
24/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1209	1	1209	1	0.00
24/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5837	6	5837	6	0.00
24/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5889	6	5889	6	0.00
24/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5785	6	5785	6	0.00

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24/07/2018	2032 On 02-May-19			Bond Future	9.51	91.2049	9.5121	91.2049	0.00
24/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4345	4	4345	4	0.00
24/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4382	4	4382	4	0.00
24/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4419	4	4419	4	0.00
24/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3615	4	3615	4	0.00
24/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3677	4	3677	4	0.00
24/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3646	4	3646	4	0.00
24/07/2018	2033 On 02-August-18			Bond Future	102.20	102.4395	102.1994	102.4395	9,076.00
24/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7731	7	7731	7	0.00
24/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7741	8	7741	8	0.00
24/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7721	7	7721	7	0.00
24/07/2018	2033 On 01-November-18			Bond Future	102.93	103.1712	102.9265	103.1712	5,770.00
24/07/2018	2033 On 07-February-19			Bond Future	104.94	105.1879	104.9389	105.1879	0.00
24/07/2018	2033 On 02-May-19			Bond Future	105.57	105.8272	105.5730	105.8272	0.00
24/07/2018	2037 On 02-August-18			Bond Future	9.54	90.9353	9.5428	90.9353	23,356.00
24/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3214	3	3214	3	0.00
24/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3286	3	3286	3	0.00
24/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3359	3	3359	3	0.00
24/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	32	0	32	0	0.00
24/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	39	0	39	0	0.00
24/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	35	0	35	0	0.00
24/07/2018	2037 On 01-November-18			Bond Future	9.61	92.5581	9.6057	92.5581	52,170.00
24/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	662	1	662	1	0.00
24/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	701	1	701	1	0.00
24/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	682	1	682	1	0.00
24/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5502	6	5502	6	0.00
24/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5436	6	5436	6	0.00
24/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5568	6	5568	6	0.00
24/07/2018	2037 On 07-February-19			Bond Future	9.68	90.0907	9.6761	90.0907	0.00
24/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1509	1	1509	1	0.00
24/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1535	1	1535	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
24/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1561	1	1561	1	0.00
24/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6482	7	6482	7	0.00
24/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6600	7	6600	7	0.00
24/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6541	7	6541	7	0.00
24/07/2018	2037 On 02-May-19			Bond Future	9.74	91.6010	9.7393	91.6010	0.00
24/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	4750	5	4750	5	0.00
24/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	4791	5	4791	5	0.00
24/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	4710	5	4710	5	0.00
24/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4320	4	4320	4	0.00
24/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4284	4	4284	4	0.00
24/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	4249	4	4249	4	0.00
24/07/2018	2038 On 02-August-18			Bond Future	121.61	121.5894	121.6051	121.5894	1,000.00
24/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12925	13	12925	13	0.00
24/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12935	13	12935	13	0.00
24/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12945	13	12945	13	0.00
24/07/2018	2038 On 01-November-18			Bond Future	123.80	123.7884	123.8041	123.7884	8,621.00
24/07/2018	2038 On 07-February-19			Bond Future	124.63	124.6178	124.6347	124.6178	0.00
24/07/2018	2038 On 02-May-19			Bond Future	126.75	126.7298	126.7454	126.7298	0.00
24/07/2018	2040 On 02-August-18			Bond Future	9.62	94.3333	9.6227	94.3333	13,118.00
24/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3602	3	3602	3	0.00
24/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3525	3	3525	3	0.00
24/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3447	3	3447	3	0.00
24/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	41	0	41	0	0.00
24/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	45	0	45	0	0.00
24/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	38	0	38	0	0.00
24/07/2018	2040 On 01-November-18			Bond Future	9.69	96.0167	9.6855	96.0167	19,218.00
24/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	991	1	991	1	3,540.00
24/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	715	1	715	1	0.00
24/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3204	3	3204	3	3,540.00
24/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	736	1	736	1	0.00
24/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	757	1	757	1	2,950.00

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24/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	72	0	72	0	2,950.00
24/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	695	1	695	1	0.00
24/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6170	6	6170	6	0.00
24/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	11082	11	11082	11	0.00
24/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5954	6	5954	6	0.00
24/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6025	6	6025	6	0.00
24/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6097	6	6097	6	0.00
24/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2239	2	2239	2	0.00
24/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5268	5	5268	5	0.00
24/07/2018	2040 On 07-February-19			Bond Future	9.76	93.3657	9.7558	93.3657	0.00
24/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1511	1	1511	1	0.00
24/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1567	2	1567	2	0.00
24/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1539	1	1539	1	0.00
24/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7122	7	7122	7	0.00
24/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7187	7	7187	7	0.00
24/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7058	7	7058	7	0.00
24/07/2018	2040 On 02-May-19			Bond Future	9.82	94.9309	9.8187	94.9309	0.00
24/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5253	5	5253	5	0.00
24/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5209	5	5209	5	0.00
24/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5166	5	5166	5	0.00
24/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4622	5	4622	5	0.00
24/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4660	5	4660	5	0.00
24/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4583	5	4583	5	0.00
24/07/2018	2044 On 02-August-18			Bond Future	9.65	91.4342	9.6475	91.4342	12,764.00
24/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3462	3	3462	3	0.00
24/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3618	3	3618	3	0.00
24/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3540	3	3540	3	0.00
24/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	45	0	45	0	0.00
24/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	42	0	42	0	0.00
24/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	49	0	49	0	0.00
24/07/2018	2044 On 01-November-18			Bond Future	9.71	93.0659	9.7079	93.0659	34,752.00
24/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	695	1	695	1	0.00
24/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	717	1	717	1	0.00
24/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	739	1	739	1	0.00

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24/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5959	6	5959	6	0.00
24/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5886	6	5886	6	0.00
24/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6032	6	6032	6	0.00
24/07/2018	2044 On 07-February-19			Bond Future	9.78	90.4830	9.7754	90.4830	0.00
24/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1672	2	1672	2	0.00
24/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1701	2	1701	2	0.00
24/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1643	2	1643	2	0.00
24/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7167	7	7167	7	0.00
24/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7102	7	7102	7	0.00
24/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7037	7	7037	7	0.00
24/07/2018	2044 On 02-May-19			Bond Future	9.84	91.9999	9.8357	91.9999	0.00
24/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5303	5	5303	5	0.00
24/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5391	5	5391	5	0.00
24/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5347	5	5347	5	0.00
24/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4683	5	4683	5	0.00
24/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4722	5	4722	5	0.00
24/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4762	5	4762	5	0.00
24/07/2018	2046 On 02-August-18			Bond Future	115.77	115.4196	115.7657	115.4196	8,628.00
24/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13004	13	13004	13	0.00
24/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13024	13	13024	13	0.00
24/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13014	13	13014	13	0.00
24/07/2018	2046 On 01-November-18			Bond Future	116.21	115.8579	116.2098	115.8579	10,966.00
24/07/2018	2046 On 07-February-19			Bond Future	118.48	118.1223	118.4820	118.1223	0.00
24/07/2018	2046 On 02-May-19			Bond Future	118.81	118.4419	118.8063	118.4419	0.00
24/07/2018	2050 On 02-August-18			Bond Future	119.46	119.9553	119.4641	119.9553	252.00
24/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
24/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	18076	18	18076	18	0.00
24/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	18056	18	18056	18	0.00
24/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	18066	18	18066	18	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
24/07/2018	2050 On 01-November-18			Bond Future	121.62	122.1250	121.6243	122.1250	9,834.00
24/07/2018	2050 On 07-February-19			Bond Future	122.23	122.7403	122.2309	122.7403	0.00
24/07/2018	2050 On 02-May-19			Bond Future	124.30	124.8205	124.3009	124.8205	0.00
24/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	AL37 On 02-August-18			Index Future	585.46	584.4780	585.4590	584.4780	0.00
24/07/2018	AL37 On 01-November-18			Index Future	595.90	594.9080	595.9040	594.9080	0.00
24/07/2018	AL37 On 07-February-19			Index Future	607.45	606.4320	607.4510	606.4320	0.00
24/07/2018	AL37 On 02-May-19			Index Future	617.63	616.6040	617.6330	616.6040	0.00
24/07/2018	AL7T On 02-August-18			Index Future	682.50	680.6320	682.5030	680.6320	0.00
24/07/2018	AL7T On 01-November-18			Index Future	694.68	692.7780	694.6800	692.7780	0.00
24/07/2018	AL7T On 07-February-19			Index Future	708.14	706.1980	708.1410	706.1980	0.00
24/07/2018	AL7T On 02-May-19			Index Future	720.01	718.0430	720.0110	718.0430	0.00
24/07/2018	ALBI On 02-August-18			Index Future	619.15	617.5330	619.1530	617.5330	407.00
24/07/2018	ALBI On 01-November-18			Index Future	630.20	628.5530	630.2000	628.5530	498.00
24/07/2018	ALBI On 07-February-19			Index Future	642.41	640.7280	642.4110	640.7280	0.00
24/07/2018	ALBI On 02-May-19			Index Future	653.18	651.4750	653.1800	651.4750	0.00
24/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	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
24/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2018	EL28 On 02-August-18			Bond Future	127.24	127.2215	127.2402	127.2215	0.00
24/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
24/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
24/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
24/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7700	8	7700	8	0.00
24/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7710	8	7710	8	0.00
24/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7690	8	7690	8	0.00
24/07/2018	ES33 On 02-August-18			Bond Future	10.79	78.5028	10.7883	78.5028	0.00
24/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2075	2	2075	2	0.00
24/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2132	2	2132	2	0.00
24/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2190	2	2190	2	0.00
24/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
24/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
24/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
24/07/2018	ES33 On 01-November-18			Bond Future	10.90	76.1155	10.9006	76.1155	9,466.00
24/07/2018	ES33 On 07-February-19			Bond Future	11.03	77.5895	11.0282	77.5895	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
24/07/2018	ES33 On 02-May-19			Bond Future	11.14	75.1007	11.1360	75.1007	0.00
24/07/2018	ES42 On 02-August-18			Bond Future	11.00	81.2180	11.0030	81.2180	0.00
24/07/2018	ES42 On 01-November-18			Bond Future	11.11	78.4074	11.1119	78.4074	7,957.00
24/07/2018	ES42 On 07-February-19			Bond Future	11.23	79.9256	11.2315	79.9256	0.00
24/07/2018	ES42 On 02-May-19			Bond Future	11.34	77.0056	11.3376	77.0056	0.00
24/07/2018	GOVI On 02-August-18			GOVI	614.85	613.0980	614.8480	613.0980	145.00
24/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	91380	7	91380	7	0.00
24/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	91280	7	91280	7	0.00
24/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	91480	7	91480	7	0.00
24/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 01-November-18			GOVI	625.82	624.0390	625.8170	624.0390	341.00
24/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	276730	29	276730	29	0.00
24/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	276930	29	276930	29	0.00
24/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	276830	29	276830	29	0.00
24/07/2018	GOVI On 07-February-19			GOVI	637.94	636.1270	637.9440	636.1270	0.00
24/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
24/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	285660	30	285660	30	0.00
24/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	285760	30	285760	30	0.00
24/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	285860	30	285860	30	0.00
24/07/2018	GOVI On 02-May-19			GOVI	648.64	646.7970	648.6370	646.7970	0.00
24/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	7570	0	7570	0	0.00
24/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	7670	0	7670	0	0.00
24/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	7770	0	7770	0	0.00
24/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	1	0	1	0.00
24/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	1	0	1	0.00
24/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	1	0	1	0.00
24/07/2018	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
24/07/2018	IGOV On 02-August-18			Index Future	249.37	249.4520	249.3720	249.4520	665.00
24/07/2018	IGOV On 01-November-18			Index Future	253.88	253.9640	253.8810	253.9640	714.00
24/07/2018	IGOV On 07-February-19			Index Future	258.85	258.9290	258.8460	258.9290	0.00
24/07/2018	IGOV On 02-May-19			Index Future	263.23	263.3180	263.2310	263.3180	0.00
24/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
24/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
24/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
24/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
24/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9900	99.9700	99.9900	0.00
24/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
24/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
24/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
24/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7800	99.7700	99.7800	0.00
24/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9900	101.9600	101.9900	0.00
24/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	103.0100	102.9800	103.0100	0.00
24/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.08	99.1100	99.0800	99.1100	0.00
24/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7600	102.7100	102.7600	0.00
24/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.79	99.8500	99.7900	99.8500	0.00
24/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.67	96.7400	96.6700	96.7400	0.00
24/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	96.0100	95.9300	96.0100	0.00
24/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.16	95.2500	95.1600	95.2500	0.00
24/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.36	95.4700	95.3600	95.4700	0.00
24/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.58	97.6900	97.5800	97.6900	51.00
24/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.73	97.8500	97.7300	97.8500	0.00
24/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.94	99.0700	98.9400	99.0700	0.00
24/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.87	103.0000	102.8700	103.0000	0.00
24/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.13	104.2700	104.1300	104.2700	0.00
24/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.55	97.7100	97.5500	97.7100	0.00
24/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.58	103.7400	103.5800	103.7400	0.00
24/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.11	99.2900	99.1100	99.2900	0.00
24/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.83	96.0500	95.8300	96.0500	0.00
24/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.85	93.0700	92.8500	93.0700	0.00
24/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.59	91.8200	91.5900	91.8200	0.00
24/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.74	93.9700	93.7400	93.9700	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
24/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.49	97.7300	97.4900	97.7300	0.00
24/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.05	96.3000	96.0500	96.3000	0.00
24/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.10	98.3600	98.1000	98.3600	0.00
24/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.50	103.7700	103.5000	103.7700	0.00
24/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.84	104.1100	103.8400	104.1100	0.00
24/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.38	97.6700	97.3800	97.6700	0.00
24/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.49	104.7800	104.4900	104.7800	0.00
24/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.09	98.3900	98.0900	98.3900	0.00
24/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
24/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/07/2018	R023 On 02-August-18			Bond Future	8.15	101.7000	8.1473	101.7000	14,658.00
24/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7954	8	7954	8	0.00
24/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7987	8	7987	8	0.00
24/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7920	8	7920	8	0.00
24/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R023 On 01-November-18			Bond Future	8.21	99.5890	8.2129	99.5890	41,469.00
24/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7989	8	7989	8	0.00
24/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7957	8	7957	8	0.00
24/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7925	8	7925	8	0.00
24/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
24/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
24/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
24/07/2018	R023 On 07-February-19			Bond Future	8.29	101.5177	8.2921	101.5177	0.00
24/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7299	7	7299	7	0.00
24/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7358	7	7358	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
24/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7329	7	7329	7	0.00
24/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	38	0	38	0	0.00
24/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	37	0	37	0	0.00
24/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	39	0	39	0	0.00
24/07/2018	R023 On 02-May-19			Bond Future	8.35	99.2922	8.3549	99.2922	0.00
24/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1822	2	1822	2	0.00
24/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1802	2	1802	2	0.00
24/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1782	2	1782	2	0.00
24/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1500	2	1500	2	0.00
24/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1512	2	1512	2	0.00
24/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1489	2	1489	2	0.00
24/07/2018	R035 On 02-August-18			Bond Future	9.47	98.6513	9.4680	98.6513	37,849.00
24/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	541	0	541	0	0.00
24/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	576	0	576	0	0.00
24/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	611	1	611	1	0.00
24/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	879	1	879	1	0.00
24/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	835	1	835	1	0.00
24/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	925	1	925	1	0.00
24/07/2018	R035 On 01-November-18			Bond Future	9.54	95.9160	9.5356	95.9160	67,899.00
24/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	628	1	628	1	0.00
24/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	609	1	609	1	0.00
24/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	591	1	591	1	0.00
24/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5555	6	5555	6	0.00
24/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5622	6	5622	6	0.00
24/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5490	6	5490	6	0.00
24/07/2018	R035 On 07-February-19			Bond Future	9.61	97.7735	9.6119	97.7735	0.00
24/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1396	1	1396	1	0.00
24/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1446	1	1446	1	0.00
24/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1421	1	1421	1	0.00
24/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6588	7	6588	7	0.00
24/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6530	7	6530	7	0.00
24/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6647	7	6647	7	0.00
24/07/2018	R035 On 02-May-19			Bond Future	9.67	94.9149	9.6733	94.9149	0.00
24/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	4762	5	4762	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
24/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	4802	5	4802	5	0.00
24/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4721	5	4721	5	0.00
24/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4290	4	4290	4	0.00
24/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	4219	4	4219	4	0.00
24/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4254	4	4254	4	0.00
24/07/2018	R186 On 02-August-18			Bond Future	8.73	111.4127	8.7280	111.4127	71,297.00
24/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1231	1	1231	1	0.00
24/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	65	0	65	0	0.00
24/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	89	0	89	0	0.00
24/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	3	0	3	0	3,020.00
24/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	600	0	600	0	2,500.00
24/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
24/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	58	0	58	0	0.00
24/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	1975	2	1975	2	0.00
24/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	72	0	72	0	0.00
24/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3044	3	3044	3	0.00
24/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8035	8	8035	8	0.00
24/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1749	2	1749	2	0.00
24/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	463	1	463	1	2,500.00
24/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	48	0	48	0	0.00
24/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1636	2	1636	2	0.00
24/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1525	2	1525	2	0.00
24/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1692	2	1692	2	0.00
24/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	163	0	163	0	2,500.00
24/07/2018	R186 On 01-November-18			Bond Future	8.79	113.4009	8.7945	113.4009	44,817.00
24/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	878	1	878	1	5,000.00
24/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1032	1	1032	1	0.00
24/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3033	3	3033	3	0.00
24/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1010	1	1010	1	0.00
24/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	195	0	195	0	5,000.00
24/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1055	1	1055	1	0.00
24/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	958	1	958	1	5,000.00
24/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2695	3	2695	3	0.00
24/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5426	6	5426	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
24/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2617	3	2617	3	0.00
24/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2656	3	2656	3	0.00
24/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2937	3	2937	3	0.00
24/07/2018	R186 On 07-February-19			Bond Future	8.87	110.2921	8.8696	110.2921	0.00
24/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	912	1	912	1	0.00
24/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	948	1	948	1	0.00
24/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	930	1	930	1	0.00
24/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4958	5	4958	5	0.00
24/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4870	5	4870	5	0.00
24/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4914	5	4914	5	0.00
24/07/2018	R186 On 02-May-19			Bond Future	8.94	112.1413	8.9364	112.1413	0.00
24/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3490	3	3490	3	0.00
24/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3457	3	3457	3	0.00
24/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3423	3	3423	3	0.00
24/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2978	3	2978	3	0.00
24/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	3001	3	3001	3	0.00
24/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2954	3	2954	3	0.00
24/07/2018	R197 On 02-August-18			Bond Future	296.69	296.7873	296.6851	296.7873	1,235.00
24/07/2018	R197 On 01-November-18			Bond Future	302.05	302.1552	302.0500	302.1552	2,350.00
24/07/2018	R197 On 07-February-19			Bond Future	300.60	300.7049	300.5994	300.7049	0.00
24/07/2018	R197 On 02-May-19			Bond Future	305.69	305.8007	305.6902	305.8007	0.00
24/07/2018	R202 On 02-August-18			Bond Future	232.87	232.8418	232.8714	232.8418	12,645.00
24/07/2018	R202 On 01-November-18			Bond Future	237.08	237.0529	237.0824	237.0529	9,729.00
24/07/2018	R202 On 07-February-19			Bond Future	237.81	237.7791	237.8108	237.7791	0.00
24/07/2018	R202 On 02-May-19			Bond Future	241.84	241.8089	241.8384	241.8089	0.00
24/07/2018	R204 On 02-August-18			Bond Future	6.65	101.4776	6.6479	101.4776	10,270.00
24/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	853	1	853	1	0.00
24/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	857	1	857	1	0.00
24/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	850	1	850	1	0.00
24/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R207 On 02-August-18			Bond Future	7.44	100.1295	7.4449	100.1295	3,471.00
24/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00

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24/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	801	1	801	1	0.00
24/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	773	1	773	1	0.00
24/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	787	1	787	1	0.00
24/07/2018	R207 On 01-November-18			Bond Future	7.48	101.9163	7.4806	101.9163	17,433.00
24/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	8	0	8	0	0.00
24/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	8	0	8	0	0.00
24/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	8	0	8	0	0.00
24/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	842	1	842	1	0.00
24/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	831	1	831	1	0.00
24/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	819	1	819	1	0.00
24/07/2018	R207 On 07-February-19			Bond Future	7.53	100.2451	7.5348	100.2451	0.00
24/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	10	0	10	0	0.00
24/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	10	0	10	0	0.00
24/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	10	0	10	0	0.00
24/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	904	1	904	1	0.00
24/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	913	1	913	1	0.00
24/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	895	1	895	1	0.00
24/07/2018	R207 On 02-May-19			Bond Future	7.62	101.9259	7.6189	101.9259	0.00
24/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	263	0	263	0	0.00
24/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	270	0	270	0	0.00
24/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	266	0	266	0	0.00
24/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	266	0	266	0	0.00
24/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	263	0	263	0	0.00
24/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	269	0	269	0	0.00
24/07/2018	R208 On 02-August-18			Bond Future	7.75	99.9243	7.7471	99.9243	7,728.00
24/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1445	2	1445	2	0.00
24/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1421	2	1421	2	0.00
24/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1468	2	1468	2	0.00
24/07/2018	R208 On 01-November-18			Bond Future	7.81	98.3080	7.8066	98.3080	28,717.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	33	0	33	0	0.00
24/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	34	0	34	0	0.00
24/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	32	0	32	0	0.00
24/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1503	2	1503	2	0.00
24/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1544	2	1544	2	0.00
24/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1524	2	1524	2	0.00
24/07/2018	R208 On 07-February-19			Bond Future	7.88	100.2118	7.8821	100.2118	0.00
24/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	69	0	69	0	0.00
24/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	67	0	67	0	0.00
24/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	64	0	64	0	0.00
24/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1609	2	1609	2	0.00
24/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1642	2	1642	2	0.00
24/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1625	2	1625	2	0.00
24/07/2018	R208 On 02-May-19			Bond Future	7.95	98.4922	7.9516	98.4922	0.00
24/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	892	1	892	1	0.00
24/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	903	1	903	1	0.00
24/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	914	1	914	1	0.00
24/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	763	1	763	1	0.00
24/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	776	1	776	1	0.00
24/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	769	1	769	1	0.00
24/07/2018	R209 On 02-August-18			Bond Future	9.45	74.7409	9.4523	74.7409	89,627.00
24/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4858	5	4858	5	0.00
24/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8533	8	8533	8	0.00
24/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	7	0	7	0	5,000.00
24/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	565	1	565	1	0.00
24/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	1	0	1	0	0.00
24/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1564	1	1564	1	435.00
24/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5879	6	5879	6	0.00
24/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	117	0	117	0	0.00
24/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
24/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5939	6	5939	6	0.00
24/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
24/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	5998	6	5998	6	0.00
24/07/2018	R209 On 02-August-18	10.40	Put	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
24/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	182	0	182	0	0.00
24/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7171	7	7171	7	0.00
24/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3442	4	3442	4	0.00
24/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4383	5	4383	5	500.00
24/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6940	7	6940	7	0.00
24/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1779	2	1779	2	500.00
24/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	716	1	716	1	5,000.00
24/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
24/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	1	0	1	0	435.00
24/07/2018	R209 On 01-November-18			Bond Future	9.51	72.9270	9.5122	72.9270	104,950.00
24/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72250	72	72250	72	0.00
24/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	513	0	513	0	2,000.00
24/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	3953	4	3953	4	0.00
24/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2546	2	2546	2	2,000.00
24/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72250	72	72250	72	0.00
24/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4092	4	4092	4	0.00
24/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72250	72	72250	72	0.00
24/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1530	1	1530	1	0.00
24/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	3999	4	3999	4	0.00
24/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3815	4	3815	4	0.00
24/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	6930	7	6930	7	0.00
24/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	354	0	354	0	0.00
24/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1043	1	1043	1	0.00
24/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	944	1	944	1	5,850.00
24/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	992	1	992	1	0.00
24/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1701	2	1701	2	0.00
24/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2692	3	2692	3	0.00
24/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	976	1	976	1	2,000.00
24/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4842	5	4842	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
24/07/2018	R209 On 07-February-19			Bond Future	9.58	74.3392	9.5781	74.3392	0.00
24/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1293	1	1293	1	0.00
24/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1316	1	1316	1	0.00
24/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1271	1	1271	1	0.00
24/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5587	6	5587	6	0.00
24/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5538	6	5538	6	0.00
24/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5488	6	5488	6	0.00
24/07/2018	R209 On 02-May-19			Bond Future	9.63	72.4376	9.6343	72.4376	0.00
24/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4065	4	4065	4	0.00
24/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4031	4	4031	4	0.00
24/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4099	4	4099	4	0.00
24/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3734	4	3734	4	0.00
24/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3703	4	3703	4	0.00
24/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3672	4	3672	4	0.00
24/07/2018	R210 On 02-August-18			Bond Future	184.95	184.9307	184.9543	184.9307	1,480.00
24/07/2018	R210 On 01-November-18			Bond Future	185.80	185.7754	185.7986	185.7754	969.00
24/07/2018	R210 On 07-February-19			Bond Future	189.43	189.4065	189.4312	189.4065	0.00
24/07/2018	R210 On 02-May-19			Bond Future	190.09	190.0662	190.0894	190.0662	0.00
24/07/2018	R212 On 02-August-18			Bond Future	152.99	153.0751	152.9917	153.0751	2,387.00
24/07/2018	R212 On 01-November-18			Bond Future	155.76	155.8438	155.7583	155.8438	3,446.00
24/07/2018	R212 On 07-February-19			Bond Future	156.65	156.7362	156.6499	156.7362	0.00
24/07/2018	R212 On 02-May-19			Bond Future	159.30	159.3923	159.3030	159.3923	0.00
24/07/2018	R213 On 02-August-18			Bond Future	9.21	86.4640	9.2126	86.4640	14,647.00
24/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	226	0	226	0	0.00
24/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	209	0	209	0	0.00
24/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	193	0	193	0	0.00
24/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1212	1	1212	1	0.00
24/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1262	2	1262	2	0.00
24/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1162	1	1162	1	0.00
24/07/2018	R213 On 01-November-18			Bond Future	9.28	84.4610	9.2774	84.4610	32,593.00
24/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	483	0	483	0	0.00
24/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	468	0	468	0	0.00
24/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	454	0	454	0	0.00
24/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4630	5	4630	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
24/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4685	5	4685	5	0.00
24/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4576	5	4576	5	0.00
24/07/2018	R213 On 07-February-19			Bond Future	9.35	86.0967	9.3508	86.0967	0.00
24/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1085	1	1085	1	0.00
24/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1106	1	1106	1	0.00
24/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1126	1	1126	1	0.00
24/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5417	6	5417	6	0.00
24/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5370	6	5370	6	0.00
24/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5464	6	5464	6	0.00
24/07/2018	R213 On 02-May-19			Bond Future	9.41	83.9926	9.4098	83.9926	0.00
24/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	3926	4	3926	4	0.00
24/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	3892	4	3892	4	0.00
24/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	3859	4	3859	4	0.00
24/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3396	4	3396	4	0.00
24/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3424	4	3424	4	0.00
24/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3368	4	3368	4	0.00
24/07/2018	R214 On 02-August-18			Bond Future	9.61	74.1510	9.6072	74.1510	15,976.00
24/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	1	0	1	0	0.00
24/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4873	5	4873	5	0.00
24/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4795	5	4795	5	0.00
24/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4951	5	4951	5	0.00
24/07/2018	R214 On 01-November-18			Bond Future	9.67	72.1815	9.6682	72.1815	25,912.00
24/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	486	0	486	0	0.00
24/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	501	0	501	0	0.00
24/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	517	0	517	0	0.00
24/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5420	6	5420	6	0.00
24/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5544	6	5544	6	0.00
24/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5482	6	5482	6	0.00
24/07/2018	R214 On 07-February-19			Bond Future	9.74	73.5794	9.7365	73.5794	0.00
24/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1171	1	1171	1	0.00
24/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1193	1	1193	1	0.00
24/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1150	1	1150	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
24/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6284	6	6284	6	0.00
24/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6229	6	6229	6	0.00
24/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6174	6	6174	6	0.00
24/07/2018	R214 On 02-May-19			Bond Future	9.79	71.5189	9.7912	71.5189	0.00
24/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4360	4	4360	4	0.00
24/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4289	4	4289	4	0.00
24/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4325	4	4325	4	0.00
24/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3859	4	3859	4	0.00
24/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3827	4	3827	4	0.00
24/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3891	4	3891	4	0.00
24/07/2018	R248 On 02-August-18			Bond Future	9.64	94.8339	9.6423	94.8339	75,072.00
24/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
24/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6313	7	6313	7	0.00
24/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6414	7	6414	7	0.00
24/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6213	6	6213	6	0.00
24/07/2018	R248 On 01-November-18			Bond Future	9.70	92.0937	9.7041	92.0937	91,538.00
24/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	500	0	500	0	0.00
24/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	536	0	536	0	0.00
24/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	518	0	518	0	0.00
24/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6973	7	6973	7	0.00
24/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6891	7	6891	7	0.00
24/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7055	7	7055	7	0.00
24/07/2018	R248 On 07-February-19			Bond Future	9.77	93.8772	9.7734	93.8772	0.00
24/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1401	1	1401	1	0.00
24/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1428	1	1428	1	0.00
24/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1374	1	1374	1	0.00
24/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7985	8	7985	8	0.00
24/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8129	8	8129	8	0.00
24/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8057	8	8057	8	0.00
24/07/2018	R248 On 02-May-19			Bond Future	9.83	91.0167	9.8289	91.0167	0.00
24/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5474	5	5474	5	0.00
24/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5520	5	5520	5	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
24/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5429	5	5429	5	0.00
24/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4821	5	4821	5	0.00
24/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4902	5	4902	5	0.00
24/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4861	5	4861	5	0.00