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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/07/2018 TO: 25/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	2025 On 02-August-18			Bond Future	130.15	130.0660	130.1550	130.0660	498.00
25/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6505	7	7	7	0.00
25/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6515	7	7	7	0.00
25/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6495	7	6	7	0.00
25/07/2018	2025 On 01-November-18			Bond Future	132.51	132.4180	132.5088	132.4180	365.00
25/07/2018	2025 On 07-February-19			Bond Future	133.69	133.5936	133.6867	133.5936	0.00
25/07/2018	2025 On 02-May-19			Bond Future	135.95	135.8562	135.9492	135.8562	0.00
25/07/2018	2029 On 02-August-18			Bond Future	99.49	99.3595	99.4918	99.3595	0.00
25/07/2018	2029 On 01-November-18			Bond Future	100.24	100.1066	100.2414	100.1066	1,370.00
25/07/2018	2029 On 07-February-19			Bond Future	102.20	102.0639	102.2017	102.0639	0.00
25/07/2018	2029 On 02-May-19			Bond Future	102.86	102.7219	102.8608	102.7219	0.00
25/07/2018	2030 On 02-August-18			Bond Future	9.00	92.3609	93.1141	92.3609	34,636.00
25/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	3064	2	3	2	0.00
25/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	1	0	0	0	7,850.00
25/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	268	0	0	0	7,850.00
25/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3318	3	3	3	0.00
25/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	3127	2	3	2	0.00
25/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	3000	2	3	2	0.00
25/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	3	0	0	0	7,850.00
25/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	5	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
25/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	6	0	0	0	0.00
25/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	844	1	1	1	0.00
25/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	6	0	0	0	0.00
25/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3345	4	3	4	0.00
25/07/2018	2030 On 01-November-18			Bond Future	9.05	94.0087	94.7755	94.0087	43,700.00
25/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	653	1	1	1	0.00
25/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	691	1	1	1	0.00
25/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	672	1	1	1	0.00
25/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	3808	4	4	4	0.00
25/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	3858	5	4	5	0.00
25/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	3758	4	4	4	0.00
25/07/2018	2030 On 07-February-19			Bond Future	9.12	91.8206	92.6026	91.8206	167.00
25/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1400	1	1	1	0.00
25/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1424	1	1	1	0.00
25/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1448	1	1	1	0.00
25/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4627	5	5	5	0.00
25/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	4671	5	5	5	0.00
25/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	4715	5	5	5	0.00
25/07/2018	2030 On 02-May-19			Bond Future	9.18	93.3590	94.1533	93.3590	0.00
25/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4167	4	4	4	0.00
25/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4241	4	4	4	0.00
25/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4204	4	4	4	0.00
25/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	2812	3	3	3	0.00
25/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	2787	3	3	3	0.00
25/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	2838	3	3	3	0.00
25/07/2018	2032 On 02-August-18			Bond Future	9.20	94.8050	95.6203	94.8050	19,886.00
25/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3445	3	3	3	0.00
25/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3376	3	3	3	0.00
25/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3308	3	3	3	0.00
25/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	6	0	0	0	0.00
25/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	7	0	0	0	0.00
25/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	5	0	0	0	0.00
25/07/2018	2032 On 01-November-18			Bond Future	9.26	92.3415	93.1715	92.3415	34,534.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	738	1	1	1	0.00
25/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	759	1	1	1	0.00
25/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	718	1	1	1	0.00
25/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4471	5	4	5	0.00
25/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4415	5	4	5	0.00
25/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4360	5	4	5	0.00
25/07/2018	2032 On 07-February-19			Bond Future	9.33	94.1303	94.9767	94.1303	456.00
25/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1524	1	2	1	0.00
25/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1498	1	1	1	0.00
25/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1473	1	1	1	0.00
25/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5257	6	5	6	0.00
25/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5306	6	5	6	0.00
25/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5208	6	5	6	0.00
25/07/2018	2032 On 02-May-19			Bond Future	9.39	91.5521	92.4119	91.5521	0.00
25/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4650	4	5	4	0.00
25/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4689	4	5	4	0.00
25/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4729	4	5	4	0.00
25/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3065	4	3	4	0.00
25/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3121	4	3	4	0.00
25/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3093	4	3	4	0.00
25/07/2018	2033 On 02-August-18			Bond Future	102.24	102.1994	102.2389	102.1994	9,076.00
25/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7691	8	8	8	0.00
25/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7701	8	8	8	0.00
25/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7681	8	8	8	0.00
25/07/2018	2033 On 01-November-18			Bond Future	102.97	102.9265	102.9668	102.9265	5,770.00
25/07/2018	2033 On 07-February-19			Bond Future	104.98	104.9389	104.9805	104.9389	0.00
25/07/2018	2033 On 02-May-19			Bond Future	105.61	105.5730	105.6139	105.5730	0.00
25/07/2018	2037 On 02-August-18			Bond Future	9.44	91.1820	92.0494	91.1820	22,706.00
25/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4047	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4122	3	4	3	0.00
25/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4197	3	4	3	0.00
25/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	3	0	0	0	0.00
25/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	4	0	0	0	0.00
25/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	4	0	0	0	0.00
25/07/2018	2037 On 01-November-18			Bond Future	9.49	92.8087	93.6917	92.8087	53,065.00
25/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	866	1	1	1	0.00
25/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	913	1	1	1	0.00
25/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	889	1	1	1	0.00
25/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	4827	6	5	6	0.00
25/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4765	5	5	5	0.00
25/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	4889	6	5	6	0.00
25/07/2018	2037 On 07-February-19			Bond Future	9.56	90.3468	91.2472	90.3468	650.00
25/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1720	2	2	2	0.00
25/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1749	2	2	2	0.00
25/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1778	2	2	2	0.00
25/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	5800	6	6	6	0.00
25/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	5910	7	6	7	0.00
25/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	5855	7	6	7	0.00
25/07/2018	2037 On 02-May-19			Bond Future	9.62	91.8604	92.7751	91.8604	0.00
25/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5061	5	5	5	0.00
25/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5105	5	5	5	0.00
25/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5018	5	5	5	0.00
25/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	3714	4	4	4	0.00
25/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	3681	4	4	4	0.00
25/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3648	4	4	4	0.00
25/07/2018	2038 On 02-August-18			Bond Future	121.37	121.6051	121.3725	121.6051	1,000.00
25/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	13158	13	13	13	0.00
25/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	13168	13	13	13	0.00
25/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13178	13	13	13	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
25/07/2018	2038 On 01-November-18			Bond Future	123.57	123.8041	123.5674	123.8041	8,621.00
25/07/2018	2038 On 07-February-19			Bond Future	124.39	124.6347	124.3939	124.6347	0.00
25/07/2018	2038 On 02-May-19			Bond Future	126.50	126.7454	126.4990	126.7454	0.00
25/07/2018	2040 On 02-August-18			Bond Future	9.52	94.5552	95.4873	94.5552	13,118.00
25/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4501	4	5	4	0.00
25/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4420	4	4	4	0.00
25/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4340	3	4	3	0.00
25/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	5	0	0	0	0.00
25/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	5	0	0	0	0.00
25/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	4	0	0	0	0.00
25/07/2018	2040 On 01-November-18			Bond Future	9.57	96.2421	97.1910	96.2421	19,218.00
25/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1168	1	1	1	3,540.00
25/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	836	1	1	1	0.00
25/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3698	3	4	3	3,540.00
25/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	861	1	1	1	0.00
25/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	887	1	1	1	2,950.00
25/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	112	0	0	0	2,950.00
25/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	812	1	1	1	0.00
25/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5338	6	5	6	0.00
25/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10172	11	10	11	0.00
25/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5135	6	5	6	0.00
25/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5202	6	5	6	0.00
25/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5270	6	5	6	0.00
25/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	1784	2	2	2	0.00
25/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4497	5	4	5	0.00
25/07/2018	2040 On 07-February-19			Bond Future	9.64	93.5960	94.5636	93.5960	100.00
25/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1826	2	2	2	0.00
25/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1888	2	2	2	0.00
25/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1857	2	2	2	0.00
25/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6472	7	6	7	0.00
25/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6533	7	7	7	0.00
25/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6412	7	6	7	0.00
25/07/2018	2040 On 02-May-19			Bond Future	9.70	95.1642	96.1471	95.1642	0.00

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25/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5579	5	6	5	0.00
25/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5532	5	6	5	0.00
25/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5486	5	5	5	0.00
25/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	3962	5	4	5	0.00
25/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	3997	5	4	5	0.00
25/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	3927	5	4	5	0.00
25/07/2018	2044 On 02-August-18			Bond Future	9.54	91.7033	92.6962	91.7033	13,676.00
25/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4410	3	4	3	0.00
25/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4573	4	5	4	0.00
25/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4491	4	4	4	0.00
25/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	3	0	0	0	0.00
25/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	3	0	0	0	0.00
25/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	4	0	0	0	0.00
25/07/2018	2044 On 01-November-18			Bond Future	9.59	93.3394	94.3501	93.3394	34,752.00
25/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	918	1	1	1	0.00
25/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	945	1	1	1	0.00
25/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	972	1	1	1	0.00
25/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5176	6	5	6	0.00
25/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5108	6	5	6	0.00
25/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5244	6	5	6	0.00
25/07/2018	2044 On 07-February-19			Bond Future	9.66	90.7624	91.7930	90.7624	108.00
25/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2019	2	2	2	0.00
25/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2052	2	2	2	0.00
25/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1985	2	2	2	0.00
25/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6479	7	6	7	0.00
25/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6418	7	6	7	0.00
25/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6357	7	6	7	0.00
25/07/2018	2044 On 02-May-19			Bond Future	9.71	92.2830	93.3301	92.2830	0.00
25/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5646	5	6	5	0.00
25/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5741	5	6	5	0.00
25/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5694	5	6	5	0.00
25/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	3987	5	4	5	0.00
25/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4022	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4058	5	4	5	0.00
25/07/2018	2046 On 02-August-18			Bond Future	115.59	115.7657	115.5905	115.7657	8,628.00
25/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13179	13	13	13	0.00
25/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13199	13	13	13	0.00
25/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13189	13	13	13	0.00
25/07/2018	2046 On 01-November-18			Bond Future	116.03	116.2098	116.0318	116.2098	10,966.00
25/07/2018	2046 On 07-February-19			Bond Future	118.30	118.4820	118.3008	118.4820	0.00
25/07/2018	2046 On 02-May-19			Bond Future	118.62	118.8063	118.6207	118.8063	0.00
25/07/2018	2050 On 02-August-18			Bond Future	119.13	119.4641	119.1328	119.4641	252.00
25/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
25/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	18407	18	18	18	0.00
25/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	18387	18	18	18	0.00
25/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	18397	18	18	18	0.00
25/07/2018	2050 On 01-November-18			Bond Future	121.29	121.6243	121.2871	121.6243	9,834.00
25/07/2018	2050 On 07-February-19			Bond Future	121.89	122.2309	121.8878	122.2309	0.00
25/07/2018	2050 On 02-May-19			Bond Future	123.95	124.3009	123.9505	124.3009	0.00
25/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	AL37 On 02-August-18			Index Future	587.40	585.4590	587.4030	585.4590	0.00
25/07/2018	AL37 On 01-November-18			Index Future	597.88	595.9040	597.8830	595.9040	0.00
25/07/2018	AL37 On 07-February-19			Index Future	609.47	607.4510	609.4690	607.4510	0.00
25/07/2018	AL37 On 02-May-19			Index Future	619.68	617.6330	619.6790	617.6330	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
25/07/2018	AL7T On 02-August-18			Index Future	687.06	682.5030	687.0570	682.5030	0.00
25/07/2018	AL7T On 01-November-18			Index Future	699.32	694.6800	699.3160	694.6800	0.00
25/07/2018	AL7T On 07-February-19			Index Future	712.87	708.1410	712.8670	708.1410	0.00
25/07/2018	AL7T On 02-May-19			Index Future	724.81	720.0110	724.8090	720.0110	0.00
25/07/2018	ALBI On 02-August-18			Index Future	623.97	619.1530	623.9650	619.1530	407.00
25/07/2018	ALBI On 01-November-18			Index Future	635.10	630.2000	635.0980	630.2000	498.00
25/07/2018	ALBI On 07-February-19			Index Future	647.41	642.4110	647.4050	642.4110	0.00
25/07/2018	ALBI On 02-May-19			Index Future	658.25	653.1800	658.2510	653.1800	0.00
25/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C197 On 07-December-23			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
25/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2018	EL28 On 02-August-18			Bond Future	127.30	127.2402	127.2965	127.2402	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
25/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
25/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
25/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
25/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7643	8	8	8	0.00
25/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7653	8	8	8	0.00
25/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7633	8	8	8	0.00
25/07/2018	ES33 On 02-August-18			Bond Future	10.68	78.6912	79.3513	78.6912	0.00
25/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2735	2	3	2	0.00
25/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2793	2	3	2	0.00
25/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2850	2	3	2	0.00
25/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
25/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
25/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
25/07/2018	ES33 On 01-November-18			Bond Future	10.79	76.3069	76.9789	76.3069	9,466.00
25/07/2018	ES33 On 07-February-19			Bond Future	10.91	77.7851	78.4705	77.7851	0.00
25/07/2018	ES33 On 02-May-19			Bond Future	11.01	75.2987	75.9948	75.2987	0.00
25/07/2018	ES42 On 02-August-18			Bond Future	10.89	81.4328	82.2221	81.4328	0.00
25/07/2018	ES42 On 01-November-18			Bond Future	10.99	78.6256	79.4291	78.6256	7,957.00
25/07/2018	ES42 On 07-February-19			Bond Future	11.11	80.1485	80.9679	80.1485	0.00
25/07/2018	ES42 On 02-May-19			Bond Future	11.21	77.2314	78.0637	77.2314	0.00
25/07/2018	GOVI On 02-August-18			GOVI	619.94	614.8480	619.9380	614.8480	44.00
25/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	142280	9	14	9	0.00
25/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	142180	9	14	9	0.00
25/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	142380	9	14	9	0.00
25/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 01-November-18			GOVI	631.00	625.8170	630.9990	625.8170	441.00
25/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	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
25/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	224910	28	22	28	0.00
25/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	225110	28	23	28	0.00
25/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	225010	28	23	28	0.00
25/07/2018	GOVI On 07-February-19			GOVI	643.23	637.9440	643.2270	637.9440	0.00
25/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	232830	29	23	29	0.00
25/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	232930	29	23	29	0.00
25/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	233030	29	23	29	0.00
25/07/2018	GOVI On 02-May-19			GOVI	654.00	648.6370	654.0020	648.6370	0.00
25/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	61220	1	6	1	0.00
25/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	61320	1	6	1	0.00
25/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	61420	1	6	1	0.00
25/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
25/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
25/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2018	IGOV On 02-August-18			Index Future	249.12	249.3720	249.1240	249.3720	665.00
25/07/2018	IGOV On 01-November-18			Index Future	253.63	253.8810	253.6290	253.8810	714.00
25/07/2018	IGOV On 07-February-19			Index Future	258.59	258.8460	258.5900	258.8460	0.00
25/07/2018	IGOV On 02-May-19			Index Future	262.97	263.2310	262.9670	263.2310	0.00
25/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
25/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
25/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5800	99.5700	99.5800	0.00
25/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0300	102.0000	102.0300	0.00
25/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9700	99.9200	99.9700	0.00
25/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
25/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9100	98.9000	98.9100	0.00
25/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3200	99.3100	99.3200	0.00
25/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7700	99.7400	99.7700	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
25/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9600	101.9200	101.9600	0.00
25/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.91	102.9800	102.9100	102.9800	0.00
25/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	99.0800	98.9800	99.0800	0.00
25/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.60	102.7100	102.6000	102.7100	0.00
25/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.7900	99.6600	99.7900	0.00
25/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.52	96.6700	96.5200	96.6700	0.00
25/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.75	95.9300	95.7500	95.9300	0.00
25/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.94	95.1600	94.9400	95.1600	0.00
25/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.12	95.3600	95.1200	95.3600	0.00
25/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.31	97.5800	97.3100	97.5800	51.00
25/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.43	97.7300	97.4300	97.7300	0.00
25/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.62	98.9400	98.6200	98.9400	0.00
25/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.51	102.8700	102.5100	102.8700	0.00
25/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.74	104.1300	103.7400	104.1300	0.00
25/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.13	97.5500	97.1300	97.5500	0.00
25/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.13	103.5800	103.1300	103.5800	0.00
25/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.64	99.1100	98.6400	99.1100	0.00
25/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.22	95.8300	95.2200	95.8300	0.00
25/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.21	92.8500	92.2100	92.8500	0.00
25/07/2018	IS10 On 15-June-26			Interest Rate Swap	90.93	91.5900	90.9300	91.5900	0.00
25/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.07	93.7400	93.0700	93.7400	0.00
25/07/2018	IS10 On 21-December-26			Interest Rate Swap	96.82	97.4900	96.8200	97.4900	0.00
25/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.36	96.0500	95.3600	96.0500	0.00
25/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.41	98.1000	97.4100	98.1000	0.00
25/07/2018	IS10 On 20-September-27			Interest Rate Swap	102.81	103.5000	102.8100	103.5000	0.00
25/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.13	103.8400	103.1300	103.8400	0.00
25/07/2018	IS10 On 22-March-28			Interest Rate Swap	96.64	97.3800	96.6400	97.3800	0.00
25/07/2018	IS10 On 20-June-28			Interest Rate Swap	103.76	104.4900	103.7600	104.4900	0.00
25/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.33	98.0900	97.3300	98.0900	0.00
25/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
25/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
25/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
25/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
25/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
25/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
25/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
25/07/2018	R023 On 02-August-18			Bond Future	8.05	101.8709	102.2155	101.8709	14,658.00
25/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8298	8	8	8	0.00
25/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8332	8	8	8	0.00
25/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8265	8	8	8	0.00
25/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R023 On 01-November-18			Bond Future	8.11	99.7625	100.1133	99.7625	41,469.00
25/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8339	8	8	8	0.00
25/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8308	8	8	8	0.00
25/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8276	8	8	8	0.00
25/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
25/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
25/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
25/07/2018	R023 On 07-February-19			Bond Future	8.19	101.6953	102.0532	101.6953	0.00
25/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7648	7	8	7	0.00
25/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7707	7	8	7	0.00
25/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7678	7	8	7	0.00
25/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	29	0	0	0	0.00
25/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	28	0	0	0	0.00
25/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	30	0	0	0	0.00
25/07/2018	R023 On 02-May-19			Bond Future	8.24	99.4716	99.8346	99.4716	0.00
25/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1903	2	2	2	0.00
25/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1882	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1861	2	2	2	0.00
25/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1218	2	1	2	0.00
25/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1228	2	1	2	0.00
25/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1207	1	1	1	0.00
25/07/2018	R035 On 02-August-18			Bond Future	9.37	98.9368	99.7593	98.9368	37,551.00
25/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	864	1	1	1	0.00
25/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	914	1	1	1	0.00
25/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	966	1	1	1	0.00
25/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	395	1	0	1	0.00
25/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	367	1	0	1	0.00
25/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	425	1	0	1	0.00
25/07/2018	R035 On 01-November-18			Bond Future	9.43	96.2061	97.0435	96.2061	67,899.00
25/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	814	1	1	1	0.00
25/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	791	1	1	1	0.00
25/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	769	1	1	1	0.00
25/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	4900	6	5	6	0.00
25/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	4962	6	5	6	0.00
25/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	4838	5	5	5	0.00
25/07/2018	R035 On 07-February-19			Bond Future	9.50	98.0699	98.9239	98.0699	298.00
25/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1673	1	2	1	0.00
25/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1730	1	2	1	0.00
25/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1702	1	2	1	0.00
25/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6015	7	6	7	0.00
25/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	5960	7	6	7	0.00
25/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6070	7	6	7	0.00
25/07/2018	R035 On 02-May-19			Bond Future	9.56	95.2153	96.0827	95.2153	0.00
25/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	4974	5	5	5	0.00
25/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5018	5	5	5	0.00
25/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4932	5	5	5	0.00
25/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	3633	4	4	4	0.00
25/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3568	4	4	4	0.00
25/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	3600	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	R186 On 02-August-18			Bond Future	8.62	111.6995	112.4059	111.6995	70,511.00
25/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1803	1	2	1	0.00
25/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	121	0	0	0	0.00
25/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	165	0	0	0	0.00
25/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	5	0	0	0	3,020.00
25/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	990	1	1	1	2,500.00
25/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	108	0	0	0	0.00
25/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
25/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2638	2	3	2	0.00
25/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	134	0	0	0	0.00
25/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2339	3	2	3	0.00
25/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7328	8	7	8	0.00
25/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1093	2	1	2	0.00
25/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	146	0	0	0	2,500.00
25/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	5	0	0	0	0.00
25/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	992	2	1	2	0.00
25/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	895	2	1	2	0.00
25/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1042	2	1	2	0.00
25/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	29	0	0	0	2,500.00
25/07/2018	R186 On 01-November-18			Bond Future	8.68	113.6923	114.4115	113.6923	46,879.00
25/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1121	1	1	1	5,000.00
25/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1304	1	1	1	0.00
25/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3538	3	4	3	0.00
25/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1277	1	1	1	0.00
25/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	274	0	0	0	5,000.00
25/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1331	1	1	1	0.00
25/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	743	1	1	1	5,000.00
25/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2244	3	2	3	0.00
25/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	4786	5	5	5	0.00
25/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2173	3	2	3	0.00
25/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2208	3	2	3	0.00
25/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2461	3	2	3	0.00
25/07/2018	R186 On 07-February-19			Bond Future	8.75	110.5898	111.3233	110.5898	719.00
25/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1128	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1169	1	1	1	0.00
25/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1148	1	1	1	0.00
25/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4440	5	4	5	0.00
25/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4358	5	4	5	0.00
25/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4399	5	4	5	0.00
25/07/2018	R186 On 02-May-19			Bond Future	8.81	112.4428	113.1876	112.4428	0.00
25/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3625	3	4	3	0.00
25/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3591	3	4	3	0.00
25/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3556	3	4	3	0.00
25/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2367	3	2	3	0.00
25/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2389	3	2	3	0.00
25/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2345	3	2	3	0.00
25/07/2018	R197 On 02-August-18			Bond Future	296.86	296.6851	296.8631	296.6851	1,235.00
25/07/2018	R197 On 01-November-18			Bond Future	302.23	302.0500	302.2318	302.0500	2,350.00
25/07/2018	R197 On 07-February-19			Bond Future	300.79	300.5994	300.7860	300.5994	0.00
25/07/2018	R197 On 02-May-19			Bond Future	305.88	305.6902	305.8762	305.6902	0.00
25/07/2018	R202 On 02-August-18			Bond Future	232.41	232.8714	232.4069	232.8714	12,645.00
25/07/2018	R202 On 01-November-18			Bond Future	236.61	237.0824	236.6098	237.0824	9,729.00
25/07/2018	R202 On 07-February-19			Bond Future	237.33	237.8108	237.3297	237.8108	0.00
25/07/2018	R202 On 02-May-19			Bond Future	241.35	241.8384	241.3463	241.8384	0.00
25/07/2018	R204 On 02-August-18			Bond Future	6.60	101.4862	101.5052	101.4862	10,270.00
25/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	872	1	1	1	0.00
25/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	876	1	1	1	0.00
25/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	869	1	1	1	0.00
25/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R207 On 02-August-18			Bond Future	7.38	100.1848	100.2682	100.1848	3,471.00
25/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R207 On 02-August-18	6.86	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
25/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	717	1	1	1	0.00
25/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	690	1	1	1	0.00
25/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	704	1	1	1	0.00
25/07/2018	R207 On 01-November-18			Bond Future	7.40	101.9722	102.0572	101.9722	17,433.00
25/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	18	0	0	0	0.00
25/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	18	0	0	0	0.00
25/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	18	0	0	0	0.00
25/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	766	1	1	1	0.00
25/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	755	1	1	1	0.00
25/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	744	1	1	1	0.00
25/07/2018	R207 On 07-February-19			Bond Future	7.44	100.3027	100.3897	100.3027	0.00
25/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	18	0	0	0	0.00
25/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	17	0	0	0	0.00
25/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	17	0	0	0	0.00
25/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	825	1	1	1	0.00
25/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	833	1	1	1	0.00
25/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	816	1	1	1	0.00
25/07/2018	R207 On 02-May-19			Bond Future	7.49	101.9834	102.0709	101.9834	0.00
25/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	272	0	0	0	0.00
25/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	281	0	0	0	0.00
25/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	277	0	0	0	0.00
25/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	189	0	0	0	0.00
25/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	186	0	0	0	0.00
25/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	191	0	0	0	0.00
25/07/2018	R208 On 02-August-18			Bond Future	7.67	100.0197	100.1882	100.0197	7,728.00
25/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1276	1	1	1	0.00
25/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1253	1	1	1	0.00
25/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1300	1	1	1	0.00
25/07/2018	R208 On 01-November-18			Bond Future	7.73	98.4047	98.5763	98.4047	28,717.00
25/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	54	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
25/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	55	0	0	0	0.00
25/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	52	0	0	0	0.00
25/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1353	2	1	2	0.00
25/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1393	2	1	2	0.00
25/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1373	2	1	2	0.00
25/07/2018	R208 On 07-February-19			Bond Future	7.79	100.3110	100.4863	100.3110	0.00
25/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	105	0	0	0	0.00
25/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	102	0	0	0	0.00
25/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	100	0	0	0	0.00
25/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1469	2	1	2	0.00
25/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1503	2	2	2	0.00
25/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1486	2	1	2	0.00
25/07/2018	R208 On 02-May-19			Bond Future	7.85	98.5920	98.7694	98.5920	0.00
25/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	864	1	1	1	0.00
25/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	875	1	1	1	0.00
25/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	886	1	1	1	0.00
25/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	558	1	1	1	0.00
25/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	570	1	1	1	0.00
25/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	564	1	1	1	0.00
25/07/2018	R209 On 02-August-18			Bond Future	9.35	74.9480	75.6767	74.9480	89,287.00
25/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5585	5	6	5	0.00
25/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	7	0	0	0	5,000.00
25/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	870	1	1	1	0.00
25/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9262	9	9	9	0.00
25/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	1	0	0	0	0.00
25/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6608	6	7	6	0.00
25/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	182	0	0	0	0.00
25/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2146	2	2	2	435.00
25/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
25/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
25/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6667	6	7	6	0.00
25/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6727	6	7	6	0.00
25/07/2018	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
25/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	36	0	0	0	0.00
25/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6443	7	6	7	0.00
25/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2713	3	3	3	0.00
25/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3654	4	4	4	500.00
25/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6211	7	6	7	0.00
25/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1114	2	1	2	500.00
25/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
25/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	292	1	0	1	5,000.00
25/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
25/07/2018	R209 On 01-November-18			Bond Future	9.40	73.1375	73.8793	73.1375	109,450.00
25/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72991	72	73	72	0.00
25/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	669	1	1	1	2,000.00
25/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72991	72	73	72	0.00
25/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4649	4	5	4	0.00
25/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4502	4	5	4	0.00
25/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2990	3	3	3	2,000.00
25/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72991	72	73	72	0.00
25/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1861	2	2	2	0.00
25/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4551	4	5	4	0.00
25/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4356	4	4	4	0.00
25/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7594	7	8	7	0.00
25/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	276	0	0	0	0.00
25/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	842	1	1	1	0.00
25/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	759	1	1	1	5,850.00
25/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	799	1	1	1	0.00
25/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1403	2	1	2	0.00
25/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	786	1	1	1	2,000.00
25/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2280	3	2	3	0.00
25/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
25/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4256	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	R209 On 07-February-19			Bond Future	9.46	74.5543	75.3107	74.5543	340.00
25/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1551	1	2	1	0.00
25/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1576	1	2	1	0.00
25/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1526	1	2	1	0.00
25/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5085	6	5	6	0.00
25/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5039	6	5	6	0.00
25/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	4992	5	5	5	0.00
25/07/2018	R209 On 02-May-19			Bond Future	9.52	72.6554	73.4239	72.6554	0.00
25/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4262	4	4	4	0.00
25/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4225	4	4	4	0.00
25/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4298	4	4	4	0.00
25/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3159	4	3	4	0.00
25/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3131	4	3	4	0.00
25/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3103	4	3	4	0.00
25/07/2018	R210 On 02-August-18			Bond Future	185.02	184.9543	185.0248	184.9543	1,480.00
25/07/2018	R210 On 01-November-18			Bond Future	185.87	185.7986	185.8708	185.7986	969.00
25/07/2018	R210 On 07-February-19			Bond Future	189.51	189.4312	189.5056	189.4312	0.00
25/07/2018	R210 On 02-May-19			Bond Future	190.16	190.0894	190.1627	190.0894	0.00
25/07/2018	R212 On 02-August-18			Bond Future	152.84	152.9917	152.8441	152.9917	2,387.00
25/07/2018	R212 On 01-November-18			Bond Future	155.61	155.7583	155.6083	155.7583	3,446.00
25/07/2018	R212 On 07-February-19			Bond Future	156.50	156.6499	156.4977	156.6499	0.00
25/07/2018	R212 On 02-May-19			Bond Future	159.15	159.3030	159.1462	159.3030	0.00
25/07/2018	R213 On 02-August-18			Bond Future	9.10	86.7624	87.4994	86.7624	14,535.00
25/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	397	0	0	0	0.00
25/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	369	0	0	0	0.00
25/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	342	0	0	0	0.00
25/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	635	1	1	1	0.00
25/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	674	1	1	1	0.00
25/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	597	1	1	1	0.00
25/07/2018	R213 On 01-November-18			Bond Future	9.16	84.7642	85.5147	84.7642	32,593.00
25/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	638	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
25/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	620	0	1	0	0.00
25/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	603	0	1	0	0.00
25/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4032	5	4	5	0.00
25/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4083	5	4	5	0.00
25/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	3981	5	4	5	0.00
25/07/2018	R213 On 07-February-19			Bond Future	9.23	86.4065	87.1717	86.4065	112.00
25/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1321	1	1	1	0.00
25/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1343	1	1	1	0.00
25/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1366	1	1	1	0.00
25/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	4890	5	5	5	0.00
25/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	4845	5	5	5	0.00
25/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	4934	5	5	5	0.00
25/07/2018	R213 On 02-May-19			Bond Future	9.29	84.3067	85.0840	84.3067	0.00
25/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4109	4	4	4	0.00
25/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4073	4	4	4	0.00
25/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4037	4	4	4	0.00
25/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	2799	3	3	3	0.00
25/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	2824	3	3	3	0.00
25/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	2773	3	3	3	0.00
25/07/2018	R214 On 02-August-18			Bond Future	9.49	74.3668	75.1634	74.3668	15,976.00
25/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	1	0	0	0	0.00
25/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4077	5	4	5	0.00
25/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	3999	5	4	5	0.00
25/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4155	5	4	5	0.00
25/07/2018	R214 On 01-November-18			Bond Future	9.55	72.4009	73.2117	72.4009	26,762.00
25/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	567	0	1	0	0.00
25/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	584	1	1	1	0.00
25/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	602	1	1	1	0.00
25/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4694	5	5	5	0.00
25/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	4814	6	5	6	0.00
25/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4754	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	R214 On 07-February-19			Bond Future	9.62	73.8035	74.6303	73.8035	0.00
25/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1426	1	1	1	0.00
25/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1451	1	1	1	0.00
25/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1401	1	1	1	0.00
25/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5708	6	6	6	0.00
25/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5656	6	6	6	0.00
25/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5605	6	6	6	0.00
25/07/2018	R214 On 02-May-19			Bond Future	9.67	71.7460	72.5860	71.7460	0.00
25/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4652	4	5	4	0.00
25/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4576	4	5	4	0.00
25/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4614	4	5	4	0.00
25/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3308	4	3	4	0.00
25/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3279	4	3	4	0.00
25/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3338	4	3	4	0.00
25/07/2018	R248 On 02-August-18			Bond Future	9.53	95.1099	96.1294	95.1099	75,072.00
25/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
25/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5294	6	5	6	0.00
25/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5395	6	5	6	0.00
25/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5193	6	5	6	0.00
25/07/2018	R248 On 01-November-18			Bond Future	9.59	92.3742	93.4120	92.3742	91,538.00
25/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	675	1	1	1	0.00
25/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	720	1	1	1	0.00
25/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	698	1	1	1	0.00
25/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6115	7	6	7	0.00
25/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6037	7	6	7	0.00
25/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6192	7	6	7	0.00
25/07/2018	R248 On 07-February-19			Bond Future	9.65	94.1638	95.2221	94.1638	0.00
25/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1710	1	2	1	0.00
25/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1742	1	2	1	0.00
25/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1680	1	2	1	0.00
25/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7240	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	7377	8	7	8	0.00
25/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7308	8	7	8	0.00
25/07/2018	R248 On 02-May-19			Bond Future	9.71	91.3071	92.3823	91.3071	0.00
25/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5830	5	6	5	0.00
25/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5878	6	6	6	0.00
25/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5781	5	6	5	0.00
25/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4104	5	4	5	0.00
25/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4178	5	4	5	0.00
25/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4141	5	4	5	0.00