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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/07/2018 TO: 27/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	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
27/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	2025 On 02-August-18			Bond Future	130.70	130.1716	130.6987	130.1716	498.00
27/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5961	6	6	6	0.00
27/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5971	6	6	6	0.00
27/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5951	6	6	6	0.00
27/07/2018	2025 On 01-November-18			Bond Future	133.06	132.5257	133.0617	132.5257	365.00
27/07/2018	2025 On 07-February-19			Bond Future	134.25	133.7031	134.2505	133.7031	0.00
27/07/2018	2025 On 02-May-19			Bond Future	136.52	135.9671	136.5208	135.9671	0.00
27/07/2018	2029 On 02-August-18			Bond Future	99.61	99.5045	99.6113	99.5045	0.00
27/07/2018	2029 On 01-November-18			Bond Future	100.36	100.2544	100.3626	100.2544	1,370.00
27/07/2018	2029 On 07-February-19			Bond Future	102.33	102.2143	102.3253	102.2143	0.00
27/07/2018	2029 On 02-May-19			Bond Future	102.99	102.8746	102.9852	102.8746	0.00
27/07/2018	2030 On 02-August-18			Bond Future	8.97	92.9840	93.2920	92.9840	34,636.00
27/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	3237	3	3	3	0.00
27/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
27/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	267	0	0	0	7,850.00
27/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3493	3	3	3	0.00
27/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	3301	3	3	3	0.00
27/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	3173	3	3	3	0.00
27/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	1	0	0	0	7,850.00
27/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	1	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
27/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	1	0	0	0	0.00
27/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	665	1	1	1	0.00
27/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	1	0	0	0	0.00
27/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3166	3	3	3	0.00
27/07/2018	2030 On 01-November-18			Bond Future	9.03	94.6431	94.9562	94.6431	47,700.00
27/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	684	1	1	1	0.00
27/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	724	1	1	1	0.00
27/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	704	1	1	1	0.00
27/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	3659	4	4	4	0.00
27/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	3708	4	4	4	0.00
27/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	3610	4	4	4	0.00
27/07/2018	2030 On 07-February-19			Bond Future	9.09	92.4669	92.7866	92.4669	167.00
27/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1449	1	1	1	0.00
27/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1473	1	1	1	0.00
27/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1498	1	1	1	0.00
27/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4493	5	4	5	0.00
27/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	4536	5	5	5	0.00
27/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	4580	5	5	5	0.00
27/07/2018	2030 On 02-May-19			Bond Future	9.15	94.0162	94.3388	94.0162	0.00
27/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4264	4	4	4	0.00
27/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4339	4	4	4	0.00
27/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4301	4	4	4	0.00
27/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	2723	3	3	3	0.00
27/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	2698	3	3	3	0.00
27/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	2748	3	3	3	0.00
27/07/2018	2032 On 02-August-18			Bond Future	9.16	95.5158	95.8501	95.5158	19,886.00
27/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3670	3	4	3	0.00
27/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3601	3	4	3	0.00
27/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3532	3	4	3	0.00
27/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	1	0	0	0	0.00
27/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	1	0	0	0	0.00
27/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	1	0	0	0	0.00
27/07/2018	2032 On 01-November-18			Bond Future	9.23	93.0651	93.4050	93.0651	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
27/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	781	1	1	1	0.00
27/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	802	1	1	1	0.00
27/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	760	1	1	1	0.00
27/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4279	5	4	5	0.00
27/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4224	4	4	4	0.00
27/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4170	4	4	4	0.00
27/07/2018	2032 On 07-February-19			Bond Future	9.29	94.8676	95.2146	94.8676	456.00
27/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1589	1	2	1	0.00
27/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1562	1	2	1	0.00
27/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1536	1	2	1	0.00
27/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5084	5	5	5	0.00
27/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5132	5	5	5	0.00
27/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5035	5	5	5	0.00
27/07/2018	2032 On 02-May-19			Bond Future	9.35	92.3018	92.6522	92.3018	0.00
27/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4778	5	5	5	0.00
27/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4818	5	5	5	0.00
27/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4858	5	5	5	0.00
27/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	2954	3	3	3	0.00
27/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3009	3	3	3	0.00
27/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	2982	3	3	3	0.00
27/07/2018	2033 On 02-August-18			Bond Future	102.77	102.2522	102.7719	102.2522	9,076.00
27/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7158	8	7	8	0.00
27/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7168	8	7	8	0.00
27/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7148	8	7	8	0.00
27/07/2018	2033 On 01-November-18			Bond Future	103.51	102.9802	103.5090	102.9802	5,770.00
27/07/2018	2033 On 07-February-19			Bond Future	105.53	104.9935	105.5332	104.9935	0.00
27/07/2018	2033 On 02-May-19			Bond Future	106.17	105.6281	106.1747	105.6281	0.00
27/07/2018	2037 On 02-August-18			Bond Future	9.37	92.1366	92.5922	92.1366	22,706.00
27/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4586	4	5	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
27/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4661	4	5	4	0.00
27/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4737	4	5	4	0.00
27/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2037 On 01-November-18			Bond Future	9.43	93.7805	94.2440	93.7805	53,045.00
27/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	996	1	1	1	0.00
27/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	1049	1	1	1	0.00
27/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	1023	1	1	1	0.00
27/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	4408	5	4	5	0.00
27/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4349	5	4	5	0.00
27/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	4467	5	4	5	0.00
27/07/2018	2037 On 07-February-19			Bond Future	9.49	91.3370	91.8099	91.3370	650.00
27/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1896	2	2	2	0.00
27/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1927	2	2	2	0.00
27/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1958	2	2	2	0.00
27/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	5417	6	5	6	0.00
27/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	5523	6	6	6	0.00
27/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	5470	6	5	6	0.00
27/07/2018	2037 On 02-May-19			Bond Future	9.55	92.8674	93.3458	92.8674	0.00
27/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5379	5	5	5	0.00
27/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5424	5	5	5	0.00
27/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5334	5	5	5	0.00
27/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	3460	4	3	4	0.00
27/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	3428	4	3	4	0.00
27/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3397	4	3	4	0.00
27/07/2018	2038 On 02-August-18			Bond Future	122.43	121.3883	122.4346	121.3883	429.00
27/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12095	13	12	13	0.00
27/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12105	13	12	13	0.00
27/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12115	13	12	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
27/07/2018	2038 On 01-November-18			Bond Future	124.65	123.5836	124.6482	123.5836	9,621.00
27/07/2018	2038 On 07-February-19			Bond Future	125.50	124.4094	125.4958	124.4094	0.00
27/07/2018	2038 On 02-May-19			Bond Future	127.62	126.5160	127.6181	126.5160	0.00
27/07/2018	2040 On 02-August-18			Bond Future	9.44	95.6250	96.1155	95.6250	13,118.00
27/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	5125	5	5	5	0.00
27/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	5044	5	5	5	0.00
27/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4963	4	5	4	0.00
27/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2040 On 01-November-18			Bond Future	9.50	97.3311	97.8301	97.3311	19,198.00
27/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	982	1	1	1	0.00
27/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1353	1	1	1	3,540.00
27/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	4085	4	4	4	3,540.00
27/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1011	1	1	1	0.00
27/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1039	1	1	1	2,950.00
27/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	140	0	0	0	2,950.00
27/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	955	1	1	1	0.00
27/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	4842	5	5	5	0.00
27/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	9561	10	10	10	0.00
27/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	4648	5	5	5	0.00
27/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	4712	5	5	5	0.00
27/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	1533	2	2	2	0.00
27/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	4777	5	5	5	0.00
27/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4043	4	4	4	0.00
27/07/2018	2040 On 07-February-19			Bond Future	9.57	94.7058	95.2150	94.7058	100.00
27/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2028	2	2	2	0.00
27/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2095	2	2	2	0.00
27/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2061	2	2	2	0.00
27/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6025	6	6	6	0.00
27/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6084	6	6	6	0.00
27/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	5967	6	6	6	0.00
27/07/2018	2040 On 02-May-19			Bond Future	9.62	96.2925	96.8077	96.2925	0.00

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27/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5953	6	6	6	0.00
27/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5904	6	6	6	0.00
27/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5856	6	6	6	0.00
27/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	3673	4	4	4	0.00
27/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	3707	4	4	4	0.00
27/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	3640	4	4	4	0.00
27/07/2018	2044 On 02-August-18			Bond Future	9.47	92.7469	93.2915	92.7469	12,764.00
27/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	5001	4	5	4	0.00
27/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	5165	5	5	5	0.00
27/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	5083	5	5	5	0.00
27/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2044 On 01-November-18			Bond Future	9.52	94.4017	94.9556	94.4017	35,664.00
27/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1062	1	1	1	0.00
27/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1091	1	1	1	0.00
27/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1122	1	1	1	0.00
27/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	4717	5	5	5	0.00
27/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	4652	5	5	5	0.00
27/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	4782	5	5	5	0.00
27/07/2018	2044 On 07-February-19			Bond Future	9.59	91.8450	92.4101	91.8450	108.00
27/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2219	2	2	2	0.00
27/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2254	2	2	2	0.00
27/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2183	2	2	2	0.00
27/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6060	6	6	6	0.00
27/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6001	6	6	6	0.00
27/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	5942	6	6	6	0.00
27/07/2018	2044 On 02-May-19			Bond Future	9.64	93.3837	93.9560	93.3837	0.00
27/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5997	6	6	6	0.00
27/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	6096	6	6	6	0.00
27/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	6046	6	6	6	0.00
27/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	3715	4	4	4	0.00
27/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	3749	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
27/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	3783	4	4	4	0.00
27/07/2018	2046 On 02-August-18			Bond Future	116.73	115.6057	116.7301	115.6057	8,628.00
27/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12040	13	12	13	0.00
27/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12060	13	12	13	0.00
27/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12050	13	12	13	0.00
27/07/2018	2046 On 01-November-18			Bond Future	117.19	116.0473	117.1913	116.0473	10,966.00
27/07/2018	2046 On 07-February-19			Bond Future	119.48	118.3159	119.4831	118.3159	0.00
27/07/2018	2046 On 02-May-19			Bond Future	119.82	118.6370	119.8215	118.6370	0.00
27/07/2018	2050 On 02-August-18			Bond Future	121.07	119.1484	121.0722	119.1484	232.00
27/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16468	18	16	18	0.00
27/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16448	18	16	18	0.00
27/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16458	18	16	18	0.00
27/07/2018	2050 On 01-November-18			Bond Future	123.26	121.3033	123.2610	121.3033	9,854.00
27/07/2018	2050 On 07-February-19			Bond Future	123.90	121.9033	123.9002	121.9033	0.00
27/07/2018	2050 On 02-May-19			Bond Future	126.00	123.9674	125.9955	123.9674	0.00
27/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	AL37 On 02-August-18			Index Future	587.76	586.9930	587.7600	586.9930	0.00
27/07/2018	AL37 On 01-November-18			Index Future	598.25	597.4670	598.2450	597.4670	0.00
27/07/2018	AL37 On 07-February-19			Index Future	609.84	609.0410	609.8370	609.0410	0.00
27/07/2018	AL37 On 02-May-19			Index Future	620.04	619.2480	620.0430	619.2480	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
27/07/2018	AL7T On 02-August-18			Index Future	688.58	686.8060	688.5800	686.8060	0.00
27/07/2018	AL7T On 01-November-18			Index Future	700.86	699.0600	700.8630	699.0600	0.00
27/07/2018	AL7T On 07-February-19			Index Future	714.44	712.6020	714.4430	712.6020	0.00
27/07/2018	AL7T On 02-May-19			Index Future	726.40	724.5460	726.4000	724.5460	0.00
27/07/2018	ALBI On 02-August-18			Index Future	626.35	624.0370	626.3460	624.0370	407.00
27/07/2018	ALBI On 01-November-18			Index Future	637.52	635.1720	637.5190	635.1720	698.00
27/07/2018	ALBI On 07-February-19			Index Future	649.87	647.4760	649.8720	647.4760	0.00
27/07/2018	ALBI On 02-May-19			Index Future	660.75	658.3280	660.7480	658.3280	0.00
27/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	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
27/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	EL28 On 02-August-18			Bond Future	127.55	127.3153	127.5485	127.3153	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
27/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7392	8	7	8	0.00
27/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7402	8	7	8	0.00
27/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7382	8	7	8	0.00
27/07/2018	ES33 On 02-August-18			Bond Future	10.62	79.4197	79.7338	79.4197	0.00
27/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3117	3	3	3	0.00
27/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3175	3	3	3	0.00
27/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3233	3	3	3	0.00
27/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
27/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
27/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
27/07/2018	ES33 On 01-November-18			Bond Future	10.72	77.0485	77.3679	77.0485	9,466.00
27/07/2018	ES33 On 07-February-19			Bond Future	10.84	78.5409	78.8668	78.5409	0.00
27/07/2018	ES33 On 02-May-19			Bond Future	10.95	76.0671	76.3966	76.0671	0.00
27/07/2018	ES42 On 02-August-18			Bond Future	10.82	82.3002	82.6958	82.3002	0.00
27/07/2018	ES42 On 01-November-18			Bond Future	10.92	79.5086	79.9110	79.5086	7,957.00
27/07/2018	ES42 On 07-February-19			Bond Future	11.04	81.0484	81.4590	81.0484	0.00
27/07/2018	ES42 On 02-May-19			Bond Future	11.14	78.1463	78.5617	78.1463	0.00
27/07/2018	GOVI On 02-August-18			GOVI	622.32	619.9400	622.3170	619.9400	26.00
27/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	166070	14	17	14	0.00
27/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	165970	14	17	14	0.00
27/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	166170	14	17	14	0.00
27/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 01-November-18			GOVI	633.42	631.0010	633.4180	631.0010	461.00
27/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
27/07/2018	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
27/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	200720	22	20	22	0.00
27/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	200920	23	20	23	0.00
27/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	200820	22	20	22	0.00
27/07/2018	GOVI On 07-February-19			GOVI	645.69	643.2240	645.6920	643.2240	0.00
27/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	208180	23	21	23	0.00
27/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	208280	23	21	23	0.00
27/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	208380	23	21	23	0.00
27/07/2018	GOVI On 02-May-19			GOVI	656.50	654.0050	656.4980	654.0050	0.00
27/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	86180	6	9	6	0.00
27/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	86280	6	9	6	0.00
27/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	86380	6	9	6	0.00
27/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
27/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2018	IGOV On 02-August-18			Index Future	250.31	249.0630	250.3100	249.0630	665.00
27/07/2018	IGOV On 01-November-18			Index Future	254.84	253.5670	254.8350	253.5670	714.00
27/07/2018	IGOV On 07-February-19			Index Future	259.82	258.5250	259.8190	258.5250	0.00
27/07/2018	IGOV On 02-May-19			Index Future	264.21	262.9030	264.2130	262.9030	0.00
27/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
27/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
27/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
27/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
27/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
27/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
27/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
27/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
27/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	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
27/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9200	101.9100	101.9200	0.00
27/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.9100	102.9000	102.9100	0.00
27/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9900	98.9800	98.9900	0.00
27/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.60	102.6100	102.6000	102.6100	0.00
27/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.65	99.6600	99.6500	99.6600	0.00
27/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.51	96.5200	96.5100	96.5200	0.00
27/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.73	95.7600	95.7300	95.7600	0.00
27/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.91	94.9600	94.9100	94.9600	0.00
27/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.08	95.1400	95.0800	95.1400	0.00
27/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.25	97.3300	97.2500	97.3300	51.00
27/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.37	97.4600	97.3700	97.4600	0.00
27/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.54	98.6500	98.5400	98.6500	0.00
27/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.44	102.5500	102.4400	102.5500	0.00
27/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.68	103.7800	103.6800	103.7800	0.00
27/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.07	97.1600	97.0700	97.1600	0.00
27/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.09	103.1700	103.0900	103.1700	0.00
27/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.59	98.6800	98.5900	98.6800	0.00
27/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.16	95.2700	95.1600	95.2700	0.00
27/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.15	92.2700	92.1500	92.2700	0.00
27/07/2018	IS10 On 15-June-26			Interest Rate Swap	90.88	91.0000	90.8800	91.0000	0.00
27/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.02	93.1400	93.0200	93.1400	0.00
27/07/2018	IS10 On 21-December-26			Interest Rate Swap	96.77	96.9000	96.7700	96.9000	0.00
27/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.32	95.4400	95.3200	95.4400	0.00
27/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.37	97.4800	97.3700	97.4800	0.00
27/07/2018	IS10 On 20-September-27			Interest Rate Swap	102.77	102.8900	102.7700	102.8900	0.00
27/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.09	103.2200	103.0900	103.2200	0.00
27/07/2018	IS10 On 22-March-28			Interest Rate Swap	96.60	96.7300	96.6000	96.7300	0.00
27/07/2018	IS10 On 20-June-28			Interest Rate Swap	103.72	103.8600	103.7200	103.8600	0.00
27/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.28	97.4300	97.2800	97.4300	0.00
27/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2018	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
27/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
27/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
27/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
27/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
27/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
27/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
27/07/2018	R023 On 02-August-18			Bond Future	8.04	102.1427	102.2762	102.1427	14,658.00
27/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8359	8	8	8	0.00
27/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8392	8	8	8	0.00
27/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8325	8	8	8	0.00
27/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 01-November-18			Bond Future	8.10	100.0392	100.1747	100.0392	41,469.00
27/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8401	8	8	8	0.00
27/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8369	8	8	8	0.00
27/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8337	8	8	8	0.00
27/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 07-February-19			Bond Future	8.17	101.9770	102.1156	101.9770	0.00
27/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7708	8	8	8	0.00
27/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7768	8	8	8	0.00
27/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7738	8	8	8	0.00
27/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	27	0	0	0	0.00
27/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	26	0	0	0	0.00
27/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	27	0	0	0	0.00
27/07/2018	R023 On 02-May-19			Bond Future	8.22	99.7581	99.8965	99.7581	0.00
27/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1933	2	2	2	0.00
27/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1912	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
27/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1891	2	2	2	0.00
27/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1186	1	1	1	0.00
27/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1197	1	1	1	0.00
27/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1176	1	1	1	0.00
27/07/2018	R035 On 02-August-18			Bond Future	9.30	99.8460	100.2582	99.8460	37,551.00
27/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1132	1	1	1	0.00
27/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1194	1	1	1	0.00
27/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1257	1	1	1	0.00
27/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	176	0	0	0	0.00
27/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	159	0	0	0	0.00
27/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	194	0	0	0	0.00
27/07/2018	R035 On 01-November-18			Bond Future	9.37	97.1317	97.5509	97.1317	67,799.00
27/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	929	1	1	1	0.00
27/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	904	1	1	1	0.00
27/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	879	1	1	1	0.00
27/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	4505	5	5	5	0.00
27/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	4565	5	5	5	0.00
27/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	4446	5	4	5	0.00
27/07/2018	R035 On 07-February-19			Bond Future	9.44	99.0131	99.4410	99.0131	298.00
27/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1828	2	2	2	0.00
27/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1889	2	2	2	0.00
27/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1859	2	2	2	0.00
27/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	5655	6	6	6	0.00
27/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	5602	6	6	6	0.00
27/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	5709	6	6	6	0.00
27/07/2018	R035 On 02-May-19			Bond Future	9.49	96.1743	96.6069	96.1743	0.00
27/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5265	5	5	5	0.00
27/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5310	5	5	5	0.00
27/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	5221	5	5	5	0.00
27/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	3398	4	3	4	0.00
27/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3335	4	3	4	0.00
27/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	3366	4	3	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
27/07/2018	R186 On 02-August-18			Bond Future	8.57	112.4101	112.6675	112.4101	70,511.00
27/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	2043	2	2	2	0.00
27/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	135	0	0	0	0.00
27/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	189	0	0	0	0.00
27/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	4	0	0	0	3,020.00
27/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1167	1	1	1	2,500.00
27/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
27/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	120	0	0	0	0.00
27/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2896	3	3	3	0.00
27/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	152	0	0	0	0.00
27/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2076	2	2	2	0.00
27/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7067	7	7	7	0.00
27/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	843	1	1	1	0.00
27/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	62	0	0	0	2,500.00
27/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	1	0	0	0	0.00
27/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	748	1	1	1	0.00
27/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	658	1	1	1	0.00
27/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	795	1	1	1	0.00
27/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	7	0	0	0	2,500.00
27/07/2018	R186 On 01-November-18			Bond Future	8.63	114.4158	114.6774	114.4158	52,454.00
27/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1210	1	1	1	5,000.00
27/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1403	1	1	1	0.00
27/07/2018	R186 On 01-November-18	8.90	Call	Bond Future	2679	3	3	3	0.00
27/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3722	4	4	4	0.00
27/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1374	1	1	1	0.00
27/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	304	0	0	0	5,000.00
27/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1431	1	1	1	0.00
27/07/2018	R186 On 01-November-18	8.90	Put	Bond Future	1054	1	1	1	2,500.00
27/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	662	1	1	1	5,000.00
27/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2075	2	2	2	0.00
27/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	4550	5	5	5	0.00
27/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2008	2	2	2	0.00
27/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2041	2	2	2	0.00
27/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2284	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
27/07/2018	R186 On 07-February-19			Bond Future	8.70	111.3269	111.5941	111.3269	719.00
27/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1201	1	1	1	0.00
27/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1244	1	1	1	0.00
27/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1223	1	1	1	0.00
27/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4243	4	4	4	0.00
27/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4162	4	4	4	0.00
27/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4202	4	4	4	0.00
27/07/2018	R186 On 02-May-19			Bond Future	8.76	113.1923	113.4611	113.1923	0.00
27/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3776	4	4	4	0.00
27/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3741	4	4	4	0.00
27/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3705	4	4	4	0.00
27/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2243	2	2	2	0.00
27/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2265	2	2	2	0.00
27/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2222	2	2	2	0.00
27/07/2018	R197 On 02-August-18			Bond Future	297.00	296.2779	297.0048	296.2779	1,235.00
27/07/2018	R197 On 01-November-18			Bond Future	302.37	301.6360	302.3745	301.6360	2,350.00
27/07/2018	R197 On 07-February-19			Bond Future	300.93	300.1767	300.9317	300.1767	0.00
27/07/2018	R197 On 02-May-19			Bond Future	306.02	305.2593	306.0206	305.2593	0.00
27/07/2018	R202 On 02-August-18			Bond Future	232.74	232.4367	232.7433	232.4367	12,245.00
27/07/2018	R202 On 01-November-18			Bond Future	236.95	236.6401	236.9512	236.6401	10,129.00
27/07/2018	R202 On 07-February-19			Bond Future	237.68	237.3594	237.6780	237.3594	0.00
27/07/2018	R202 On 02-May-19			Bond Future	241.70	241.3785	241.6975	241.3785	0.00
27/07/2018	R204 On 02-August-18			Bond Future	6.59	101.5017	101.5059	101.5017	10,270.00
27/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	873	1	1	1	0.00
27/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	877	1	1	1	0.00
27/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	869	1	1	1	0.00
27/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R207 On 02-August-18			Bond Future	7.36	100.2482	100.3029	100.2482	3,471.00
27/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	682	1	1	1	0.00
27/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	655	1	1	1	0.00
27/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	669	1	1	1	0.00
27/07/2018	R207 On 01-November-18			Bond Future	7.37	102.0369	102.0922	102.0369	17,433.00
27/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	20	0	0	0	0.00
27/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	20	0	0	0	0.00
27/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	20	0	0	0	0.00
27/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	733	1	1	1	0.00
27/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	722	1	1	1	0.00
27/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	711	1	1	1	0.00
27/07/2018	R207 On 07-February-19			Bond Future	7.39	100.3683	100.4252	100.3683	0.00
27/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	20	0	0	0	0.00
27/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	20	0	0	0	0.00
27/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	19	0	0	0	0.00
27/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	791	1	1	1	0.00
27/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	800	1	1	1	0.00
27/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	783	1	1	1	0.00
27/07/2018	R207 On 02-May-19			Bond Future	7.43	102.0501	102.1054	102.0501	0.00
27/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	291	0	0	0	0.00
27/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	300	0	0	0	0.00
27/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	296	0	0	0	0.00
27/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	173	0	0	0	0.00
27/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	171	0	0	0	0.00
27/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	175	0	0	0	0.00
27/07/2018	R208 On 02-August-18			Bond Future	7.66	100.1192	100.2142	100.1192	7,728.00
27/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1250	1	1	1	0.00
27/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1227	1	1	1	0.00
27/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1274	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
27/07/2018	R208 On 01-November-18			Bond Future	7.71	98.5061	98.6025	98.5061	28,717.00
27/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	55	0	0	0	0.00
27/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	56	0	0	0	0.00
27/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	53	0	0	0	0.00
27/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1328	1	1	1	0.00
27/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1368	1	1	1	0.00
27/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1348	1	1	1	0.00
27/07/2018	R208 On 07-February-19			Bond Future	7.78	100.4141	100.5128	100.4141	0.00
27/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	107	0	0	0	0.00
27/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	105	0	0	0	0.00
27/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	102	0	0	0	0.00
27/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1445	2	1	2	0.00
27/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1479	2	1	2	0.00
27/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1462	2	1	2	0.00
27/07/2018	R208 On 02-May-19			Bond Future	7.83	98.6968	98.7947	98.6968	0.00
27/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	876	1	1	1	0.00
27/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	887	1	1	1	0.00
27/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	899	1	1	1	0.00
27/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	545	1	1	1	0.00
27/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	557	1	1	1	0.00
27/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	551	1	1	1	0.00
27/07/2018	R209 On 02-August-18			Bond Future	9.28	75.7497	76.0985	75.7497	83,110.00
27/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	6007	6	6	6	0.00
27/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	7	0	0	0	5,000.00
27/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1124	1	1	1	0.00
27/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9684	9	10	9	0.00
27/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2539	2	3	2	435.00
27/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
27/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	7030	7	7	7	0.00
27/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	242	0	0	0	0.00
27/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
27/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	7089	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	7149	7	7	7	0.00
27/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	7	0	0	0	0.00
27/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6021	6	6	6	0.00
27/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2292	3	2	3	0.00
27/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
27/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3232	4	3	4	500.00
27/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	5789	6	6	6	0.00
27/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	753	1	1	1	500.00
27/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	124	0	0	0	5,000.00
27/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
27/07/2018	R209 On 01-November-18			Bond Future	9.34	73.9535	74.3084	73.9535	115,680.00
27/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73420	73	73	73	0.00
27/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	763	1	1	1	2,000.00
27/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73420	73	73	73	0.00
27/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4818	5	5	5	0.00
27/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3248	3	3	3	2,000.00
27/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4970	5	5	5	0.00
27/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73420	73	73	73	0.00
27/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2053	2	2	2	0.00
27/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4869	5	5	5	0.00
27/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7975	8	8	8	0.00
27/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4667	4	5	4	0.00
27/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	724	1	1	1	0.00
27/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	229	0	0	0	0.00
27/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	651	1	1	1	5,850.00
27/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	687	1	1	1	0.00
27/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1232	1	1	1	0.00
27/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	675	1	1	1	2,000.00
27/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2044	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
27/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	3922	4	4	4	0.00
27/07/2018	R209 On 07-February-19			Bond Future	9.40	75.3859	75.7480	75.3859	340.00
27/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1689	2	2	2	0.00
27/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1716	2	2	2	0.00
27/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1662	2	2	2	0.00
27/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	4785	5	5	5	0.00
27/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	4740	5	5	5	0.00
27/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	4695	5	5	5	0.00
27/07/2018	R209 On 02-May-19			Bond Future	9.45	73.5010	73.8673	73.5010	0.00
27/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4507	4	5	4	0.00
27/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4469	4	4	4	0.00
27/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4545	4	5	4	0.00
27/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	2960	3	3	3	0.00
27/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	2933	3	3	3	0.00
27/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	2907	3	3	3	0.00
27/07/2018	R210 On 02-August-18			Bond Future	185.38	185.0484	185.3826	185.0484	300.00
27/07/2018	R210 On 01-November-18			Bond Future	186.23	185.8948	186.2341	185.8948	2,149.00
27/07/2018	R210 On 07-February-19			Bond Future	189.88	189.5290	189.8761	189.5290	0.00
27/07/2018	R210 On 02-May-19			Bond Future	190.54	190.1881	190.5371	190.1881	0.00
27/07/2018	R212 On 02-August-18			Bond Future	153.24	152.9134	153.2362	152.9134	2,357.00
27/07/2018	R212 On 01-November-18			Bond Future	156.01	155.6788	156.0066	155.6788	3,476.00
27/07/2018	R212 On 07-February-19			Bond Future	156.90	156.5686	156.9039	156.5686	0.00
27/07/2018	R212 On 02-May-19			Bond Future	159.56	159.2197	159.5573	159.2197	0.00
27/07/2018	R213 On 02-August-18			Bond Future	9.06	87.4376	87.7399	87.4376	14,535.00
27/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	446	0	0	0	0.00
27/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	413	0	0	0	0.00
27/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	381	0	0	0	0.00
27/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	438	1	0	1	0.00
27/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	472	1	0	1	0.00
27/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	406	1	0	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
27/07/2018	R213 On 01-November-18			Bond Future	9.12	85.4517	85.7591	85.4517	32,593.00
27/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	685	1	1	1	0.00
27/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	666	1	1	1	0.00
27/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	647	1	1	1	0.00
27/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	3833	4	4	4	0.00
27/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	3883	4	4	4	0.00
27/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	3783	4	4	4	0.00
27/07/2018	R213 On 07-February-19			Bond Future	9.19	87.1070	87.4207	87.1070	112.00
27/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1388	1	1	1	0.00
27/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1412	1	1	1	0.00
27/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1436	1	1	1	0.00
27/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	4709	5	5	5	0.00
27/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	4665	5	5	5	0.00
27/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	4753	5	5	5	0.00
27/07/2018	R213 On 02-May-19			Bond Future	9.25	85.0189	85.3358	85.0189	0.00
27/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4245	4	4	4	0.00
27/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4208	4	4	4	0.00
27/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4171	4	4	4	0.00
27/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	2682	3	3	3	0.00
27/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	2707	3	3	3	0.00
27/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	2658	3	3	3	0.00
27/07/2018	R214 On 02-August-18			Bond Future	9.43	75.2396	75.6410	75.2396	15,976.00
27/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	3599	4	4	4	0.00
27/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	3521	4	4	4	0.00
27/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	3677	4	4	4	0.00
27/07/2018	R214 On 01-November-18			Bond Future	9.48	73.2894	73.6977	73.2894	33,162.00
27/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	661	1	1	1	0.00
27/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	680	1	1	1	0.00
27/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	700	1	1	1	0.00
27/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4306	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
27/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	4422	5	4	5	0.00
27/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4364	5	4	5	0.00
27/07/2018	R214 On 07-February-19			Bond Future	9.55	74.7090	75.1256	74.7090	0.00
27/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1571	1	2	1	0.00
27/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1598	1	2	1	0.00
27/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1545	1	2	1	0.00
27/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5357	6	5	6	0.00
27/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5306	6	5	6	0.00
27/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5256	6	5	6	0.00
27/07/2018	R214 On 02-May-19			Bond Future	9.60	72.6666	73.0883	72.6666	0.00
27/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4936	5	5	5	0.00
27/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4857	5	5	5	0.00
27/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4896	5	5	5	0.00
27/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3088	3	3	3	0.00
27/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3061	3	3	3	0.00
27/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3116	3	3	3	0.00
27/07/2018	R248 On 02-August-18			Bond Future	9.47	96.1812	96.6952	96.1812	75,007.00
27/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	4728	5	5	5	0.00
27/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	4829	5	5	5	0.00
27/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	4627	5	5	5	0.00
27/07/2018	R248 On 01-November-18			Bond Future	9.53	93.4648	93.9876	93.4648	91,573.00
27/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	780	1	1	1	0.00
27/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	830	1	1	1	0.00
27/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	805	1	1	1	0.00
27/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	5646	6	6	6	0.00
27/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	5572	6	6	6	0.00
27/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	5722	6	6	6	0.00
27/07/2018	R248 On 07-February-19			Bond Future	9.59	95.2752	95.8086	95.2752	0.00
27/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1875	2	2	2	0.00
27/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1908	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
27/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1842	2	2	2	0.00
27/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	6820	7	7	7	0.00
27/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	6953	7	7	7	0.00
27/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	6886	7	7	7	0.00
27/07/2018	R248 On 02-May-19			Bond Future	9.64	92.4371	92.9771	92.4371	0.00
27/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	6163	6	6	6	0.00
27/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	6214	6	6	6	0.00
27/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	6113	6	6	6	0.00
27/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	3845	4	4	4	0.00
27/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	3915	4	4	4	0.00
27/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	3880	4	4	4	0.00