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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/07/2018 TO: 26/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	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
26/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	2025 On 02-August-18			Bond Future	130.17	130.1550	130.1716	130.1550	498.00
26/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6488	7	6	7	0.00
26/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6498	7	6	7	0.00
26/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6478	6	6	6	0.00
26/07/2018	2025 On 01-November-18			Bond Future	132.53	132.5088	132.5257	132.5088	365.00
26/07/2018	2025 On 07-February-19			Bond Future	133.70	133.6867	133.7031	133.6867	0.00
26/07/2018	2025 On 02-May-19			Bond Future	135.97	135.9492	135.9671	135.9492	0.00
26/07/2018	2029 On 02-August-18			Bond Future	99.50	99.4918	99.5045	99.4918	0.00
26/07/2018	2029 On 01-November-18			Bond Future	100.25	100.2414	100.2544	100.2414	1,370.00
26/07/2018	2029 On 07-February-19			Bond Future	102.21	102.2017	102.2143	102.2017	0.00
26/07/2018	2029 On 02-May-19			Bond Future	102.87	102.8608	102.8746	102.8608	0.00
26/07/2018	2030 On 02-August-18			Bond Future	9.01	93.1141	92.9840	93.1141	34,636.00
26/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2932	3	3	3	0.00
26/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
26/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	201	0	0	0	7,850.00
26/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3187	3	3	3	0.00
26/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2996	3	3	3	0.00
26/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2869	3	3	3	0.00
26/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	2	0	0	0	7,850.00
26/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	4	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
26/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	5	0	0	0	0.00
26/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	907	1	1	1	0.00
26/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	4	0	0	0	0.00
26/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3474	3	3	3	0.00
26/07/2018	2030 On 01-November-18			Bond Future	9.07	94.7755	94.6431	94.7755	47,700.00
26/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	613	1	1	1	0.00
26/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	650	1	1	1	0.00
26/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	632	1	1	1	0.00
26/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	3900	4	4	4	0.00
26/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	3951	4	4	4	0.00
26/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	3849	4	4	4	0.00
26/07/2018	2030 On 07-February-19			Bond Future	9.14	92.6026	92.4669	92.6026	167.00
26/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1350	1	1	1	0.00
26/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1373	1	1	1	0.00
26/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1397	1	1	1	0.00
26/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4712	5	5	5	0.00
26/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	4756	5	5	5	0.00
26/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	4801	5	5	5	0.00
26/07/2018	2030 On 02-May-19			Bond Future	9.20	94.1533	94.0162	94.1533	0.00
26/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4082	4	4	4	0.00
26/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4156	4	4	4	0.00
26/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4119	4	4	4	0.00
26/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	2864	3	3	3	0.00
26/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	2838	3	3	3	0.00
26/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	2890	3	3	3	0.00
26/07/2018	2032 On 02-August-18			Bond Future	9.21	95.6203	95.5158	95.6203	19,886.00
26/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3339	3	3	3	0.00
26/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3270	3	3	3	0.00
26/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3202	3	3	3	0.00
26/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	4	0	0	0	0.00
26/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	5	0	0	0	0.00
26/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	4	0	0	0	0.00
26/07/2018	2032 On 01-November-18			Bond Future	9.27	93.1715	93.0651	93.1715	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
26/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	704	1	1	1	0.00
26/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	724	1	1	1	0.00
26/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	685	1	1	1	0.00
26/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4544	4	5	4	0.00
26/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4487	4	4	4	0.00
26/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4431	4	4	4	0.00
26/07/2018	2032 On 07-February-19			Bond Future	9.34	94.9767	94.8676	94.9767	456.00
26/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1482	2	1	2	0.00
26/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1456	1	1	1	0.00
26/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1431	1	1	1	0.00
26/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5324	5	5	5	0.00
26/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5374	5	5	5	0.00
26/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5275	5	5	5	0.00
26/07/2018	2032 On 02-May-19			Bond Future	9.40	92.4119	92.3018	92.4119	0.00
26/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4579	5	5	5	0.00
26/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4618	5	5	5	0.00
26/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4658	5	5	5	0.00
26/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3104	3	3	3	0.00
26/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3161	3	3	3	0.00
26/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3132	3	3	3	0.00
26/07/2018	2033 On 02-August-18			Bond Future	102.25	102.2389	102.2522	102.2389	9,076.00
26/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7678	8	8	8	0.00
26/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7688	8	8	8	0.00
26/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7668	8	8	8	0.00
26/07/2018	2033 On 01-November-18			Bond Future	102.98	102.9668	102.9802	102.9668	5,770.00
26/07/2018	2033 On 07-February-19			Bond Future	104.99	104.9805	104.9935	104.9805	0.00
26/07/2018	2033 On 02-May-19			Bond Future	105.63	105.6139	105.6281	105.6139	0.00
26/07/2018	2037 On 02-August-18			Bond Future	9.42	92.0494	92.1366	92.0494	22,706.00
26/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4132	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
26/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4207	4	4	4	0.00
26/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4283	4	4	4	0.00
26/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2037 On 01-November-18			Bond Future	9.48	93.6917	93.7805	93.6917	53,045.00
26/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	879	1	1	1	0.00
26/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	928	1	1	1	0.00
26/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	903	1	1	1	0.00
26/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	4752	5	5	5	0.00
26/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4691	5	5	5	0.00
26/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	4814	5	5	5	0.00
26/07/2018	2037 On 07-February-19			Bond Future	9.55	91.2472	91.3370	91.2472	650.00
26/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1742	2	2	2	0.00
26/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1771	2	2	2	0.00
26/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1801	2	2	2	0.00
26/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	5732	6	6	6	0.00
26/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	5842	6	6	6	0.00
26/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	5787	6	6	6	0.00
26/07/2018	2037 On 02-May-19			Bond Future	9.61	92.7751	92.8674	92.7751	0.00
26/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5107	5	5	5	0.00
26/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5150	5	5	5	0.00
26/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5063	5	5	5	0.00
26/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	3667	4	4	4	0.00
26/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	3634	4	4	4	0.00
26/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3601	4	4	4	0.00
26/07/2018	2038 On 02-August-18			Bond Future	121.39	121.3725	121.3883	121.3725	1,000.00
26/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	13142	13	13	13	0.00
26/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	13152	13	13	13	0.00
26/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13162	13	13	13	0.00

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26/07/2018	2038 On 01-November-18			Bond Future	123.58	123.5674	123.5836	123.5674	8,621.00
26/07/2018	2038 On 07-February-19			Bond Future	124.41	124.3939	124.4094	124.3939	0.00
26/07/2018	2038 On 02-May-19			Bond Future	126.52	126.4990	126.5160	126.4990	0.00
26/07/2018	2040 On 02-August-18			Bond Future	9.50	95.4873	95.6250	95.4873	13,118.00
26/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4636	5	5	5	0.00
26/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4555	4	5	4	0.00
26/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4475	4	4	4	0.00
26/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2040 On 01-November-18			Bond Future	9.56	97.1910	97.3311	97.1910	19,198.00
26/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	861	1	1	1	0.00
26/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1201	1	1	1	3,540.00
26/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3774	4	4	4	3,540.00
26/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	887	1	1	1	0.00
26/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	913	1	1	1	2,950.00
26/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	116	0	0	0	2,950.00
26/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	836	1	1	1	0.00
26/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5222	5	5	5	0.00
26/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10036	10	10	10	0.00
26/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5021	5	5	5	0.00
26/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5087	5	5	5	0.00
26/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	1720	2	2	2	0.00
26/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5155	5	5	5	0.00
26/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4389	4	4	4	0.00
26/07/2018	2040 On 07-February-19			Bond Future	9.62	94.5636	94.7058	94.5636	100.00
26/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1864	2	2	2	0.00
26/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1927	2	2	2	0.00
26/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1895	2	2	2	0.00
26/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6369	6	6	6	0.00
26/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6429	7	6	7	0.00
26/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6309	6	6	6	0.00
26/07/2018	2040 On 02-May-19			Bond Future	9.68	96.1471	96.2925	96.1471	0.00

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26/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5656	6	6	6	0.00
26/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5608	6	6	6	0.00
26/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5561	5	6	5	0.00
26/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	3893	4	4	4	0.00
26/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	3927	4	4	4	0.00
26/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	3858	4	4	4	0.00
26/07/2018	2044 On 02-August-18			Bond Future	9.53	92.6962	92.7469	92.6962	12,764.00
26/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4458	4	4	4	0.00
26/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4622	5	5	5	0.00
26/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4540	4	5	4	0.00
26/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	1	0	0	0	0.00
26/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	2	0	0	0	0.00
26/07/2018	2044 On 01-November-18			Bond Future	9.59	94.3501	94.4017	94.3501	35,664.00
26/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	921	1	1	1	0.00
26/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	948	1	1	1	0.00
26/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	976	1	1	1	0.00
26/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5128	5	5	5	0.00
26/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5060	5	5	5	0.00
26/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5196	5	5	5	0.00
26/07/2018	2044 On 07-February-19			Bond Future	9.65	91.7930	91.8450	91.7930	108.00
26/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2028	2	2	2	0.00
26/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2061	2	2	2	0.00
26/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1994	2	2	2	0.00
26/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6436	6	6	6	0.00
26/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6375	6	6	6	0.00
26/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6314	6	6	6	0.00
26/07/2018	2044 On 02-May-19			Bond Future	9.71	93.3301	93.3837	93.3301	0.00
26/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5669	6	6	6	0.00
26/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5764	6	6	6	0.00
26/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5716	6	6	6	0.00
26/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	3956	4	4	4	0.00
26/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	3991	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
26/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4027	4	4	4	0.00
26/07/2018	2046 On 02-August-18			Bond Future	115.61	115.5905	115.6057	115.5905	8,628.00
26/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13164	13	13	13	0.00
26/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13184	13	13	13	0.00
26/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13174	13	13	13	0.00
26/07/2018	2046 On 01-November-18			Bond Future	116.05	116.0318	116.0473	116.0318	10,966.00
26/07/2018	2046 On 07-February-19			Bond Future	118.32	118.3008	118.3159	118.3008	0.00
26/07/2018	2046 On 02-May-19			Bond Future	118.64	118.6207	118.6370	118.6207	0.00
26/07/2018	2050 On 02-August-18			Bond Future	119.15	119.1328	119.1484	119.1328	232.00
26/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
26/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	18392	18	18	18	0.00
26/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	18372	18	18	18	0.00
26/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	18382	18	18	18	0.00
26/07/2018	2050 On 01-November-18			Bond Future	121.30	121.2871	121.3033	121.2871	9,854.00
26/07/2018	2050 On 07-February-19			Bond Future	121.90	121.8878	121.9033	121.8878	0.00
26/07/2018	2050 On 02-May-19			Bond Future	123.97	123.9505	123.9674	123.9505	0.00
26/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	AL37 On 02-August-18			Index Future	586.99	587.4030	586.9930	587.4030	0.00
26/07/2018	AL37 On 01-November-18			Index Future	597.47	597.8830	597.4670	597.8830	0.00
26/07/2018	AL37 On 07-February-19			Index Future	609.04	609.4690	609.0410	609.4690	0.00
26/07/2018	AL37 On 02-May-19			Index Future	619.25	619.6790	619.2480	619.6790	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
26/07/2018	AL7T On 02-August-18			Index Future	686.81	687.0570	686.8060	687.0570	0.00
26/07/2018	AL7T On 01-November-18			Index Future	699.06	699.3160	699.0600	699.3160	0.00
26/07/2018	AL7T On 07-February-19			Index Future	712.60	712.8670	712.6020	712.8670	0.00
26/07/2018	AL7T On 02-May-19			Index Future	724.55	724.8090	724.5460	724.8090	0.00
26/07/2018	ALBI On 02-August-18			Index Future	624.04	623.9650	624.0370	623.9650	407.00
26/07/2018	ALBI On 01-November-18			Index Future	635.17	635.0980	635.1720	635.0980	498.00
26/07/2018	ALBI On 07-February-19			Index Future	647.48	647.4050	647.4760	647.4050	0.00
26/07/2018	ALBI On 02-May-19			Index Future	658.33	658.2510	658.3280	658.2510	0.00
26/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	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
26/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2018	EL28 On 02-August-18			Bond Future	127.32	127.2965	127.3153	127.2965	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
26/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
26/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
26/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
26/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7625	8	8	8	0.00
26/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7635	8	8	8	0.00
26/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7615	8	8	8	0.00
26/07/2018	ES33 On 02-August-18			Bond Future	10.67	79.3513	79.4197	79.3513	0.00
26/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2803	3	3	3	0.00
26/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2861	3	3	3	0.00
26/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2919	3	3	3	0.00
26/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
26/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
26/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
26/07/2018	ES33 On 01-November-18			Bond Future	10.78	76.9789	77.0485	76.9789	9,466.00
26/07/2018	ES33 On 07-February-19			Bond Future	10.90	78.4705	78.5409	78.4705	0.00
26/07/2018	ES33 On 02-May-19			Bond Future	11.00	75.9948	76.0671	75.9948	0.00
26/07/2018	ES42 On 02-August-18			Bond Future	10.88	82.2221	82.3002	82.2221	0.00
26/07/2018	ES42 On 01-November-18			Bond Future	10.98	79.4291	79.5086	79.4291	7,957.00
26/07/2018	ES42 On 07-February-19			Bond Future	11.10	80.9679	81.0484	80.9679	0.00
26/07/2018	ES42 On 02-May-19			Bond Future	11.20	78.0637	78.1463	78.0637	0.00
26/07/2018	GOVI On 02-August-18			GOVI	619.94	619.9380	619.9400	619.9380	44.00
26/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	142300	14	14	14	0.00
26/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	142200	14	14	14	0.00
26/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	142400	14	14	14	0.00
26/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 01-November-18			GOVI	631.00	630.9990	631.0010	630.9990	443.00
26/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
26/07/2018	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
26/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	224890	22	22	22	0.00
26/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	225090	23	23	23	0.00
26/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	224990	23	22	23	0.00
26/07/2018	GOVI On 07-February-19			GOVI	643.22	643.2270	643.2240	643.2270	0.00
26/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	232860	23	23	23	0.00
26/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	232960	23	23	23	0.00
26/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	233060	23	23	23	0.00
26/07/2018	GOVI On 02-May-19			GOVI	654.01	654.0020	654.0050	654.0020	0.00
26/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	61250	6	6	6	0.00
26/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	61350	6	6	6	0.00
26/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	61450	6	6	6	0.00
26/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
26/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
26/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2018	IGOV On 02-August-18			Index Future	249.06	249.1240	249.0630	249.1240	665.00
26/07/2018	IGOV On 01-November-18			Index Future	253.57	253.6290	253.5670	253.6290	714.00
26/07/2018	IGOV On 07-February-19			Index Future	258.53	258.5900	258.5250	258.5900	0.00
26/07/2018	IGOV On 02-May-19			Index Future	262.90	262.9670	262.9030	262.9670	0.00
26/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
26/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
26/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
26/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
26/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
26/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
26/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
26/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
26/07/2018	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
26/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
26/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.91	102.9100	102.9100	102.9100	0.00
26/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.99	98.9800	98.9900	98.9800	0.00
26/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.61	102.6000	102.6100	102.6000	0.00
26/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6600	99.6600	99.6600	0.00
26/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.52	96.5200	96.5200	96.5200	0.00
26/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.76	95.7500	95.7600	95.7500	0.00
26/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.96	94.9400	94.9600	94.9400	0.00
26/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.14	95.1200	95.1400	95.1200	0.00
26/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.33	97.3100	97.3300	97.3100	51.00
26/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.46	97.4300	97.4600	97.4300	0.00
26/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.65	98.6200	98.6500	98.6200	0.00
26/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.55	102.5100	102.5500	102.5100	0.00
26/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.78	103.7400	103.7800	103.7400	0.00
26/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.16	97.1300	97.1600	97.1300	0.00
26/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.17	103.1300	103.1700	103.1300	0.00
26/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.68	98.6400	98.6800	98.6400	0.00
26/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.27	95.2200	95.2700	95.2200	0.00
26/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.27	92.2100	92.2700	92.2100	0.00
26/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.00	90.9300	91.0000	90.9300	0.00
26/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.14	93.0700	93.1400	93.0700	0.00
26/07/2018	IS10 On 21-December-26			Interest Rate Swap	96.90	96.8200	96.9000	96.8200	0.00
26/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.44	95.3600	95.4400	95.3600	0.00
26/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.48	97.4100	97.4800	97.4100	0.00
26/07/2018	IS10 On 20-September-27			Interest Rate Swap	102.89	102.8100	102.8900	102.8100	0.00
26/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.22	103.1300	103.2200	103.1300	0.00
26/07/2018	IS10 On 22-March-28			Interest Rate Swap	96.73	96.6400	96.7300	96.6400	0.00
26/07/2018	IS10 On 20-June-28			Interest Rate Swap	103.86	103.7600	103.8600	103.7600	0.00
26/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.43	97.3300	97.4300	97.3300	0.00
26/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/07/2018	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
26/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
26/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
26/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
26/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
26/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
26/07/2018	R023 On 02-August-18			Bond Future	8.07	102.2155	102.1427	102.2155	14,658.00
26/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8225	8	8	8	0.00
26/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8259	8	8	8	0.00
26/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8192	8	8	8	0.00
26/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R023 On 01-November-18			Bond Future	8.13	100.1133	100.0392	100.1133	41,469.00
26/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8265	8	8	8	0.00
26/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8234	8	8	8	0.00
26/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8202	8	8	8	0.00
26/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
26/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
26/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
26/07/2018	R023 On 07-February-19			Bond Future	8.21	102.0532	101.9770	102.0532	0.00
26/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7573	8	8	8	0.00
26/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7632	8	8	8	0.00
26/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7602	8	8	8	0.00
26/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	30	0	0	0	0.00
26/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	29	0	0	0	0.00
26/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	31	0	0	0	0.00
26/07/2018	R023 On 02-May-19			Bond Future	8.26	99.8346	99.7581	99.8346	0.00
26/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1856	2	2	2	0.00
26/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1835	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
26/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1815	2	2	2	0.00
26/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1248	1	1	1	0.00
26/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1259	1	1	1	0.00
26/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1237	1	1	1	0.00
26/07/2018	R035 On 02-August-18			Bond Future	9.35	99.7593	99.8460	99.7593	37,551.00
26/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	880	1	1	1	0.00
26/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	933	1	1	1	0.00
26/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	987	1	1	1	0.00
26/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	328	0	0	0	0.00
26/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	302	0	0	0	0.00
26/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	355	0	0	0	0.00
26/07/2018	R035 On 01-November-18			Bond Future	9.42	97.0435	97.1317	97.0435	67,899.00
26/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	827	1	1	1	0.00
26/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	804	1	1	1	0.00
26/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	781	1	1	1	0.00
26/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	4825	5	5	5	0.00
26/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	4886	5	5	5	0.00
26/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	4763	5	5	5	0.00
26/07/2018	R035 On 07-February-19			Bond Future	9.49	98.9239	99.0131	98.9239	298.00
26/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1694	2	2	2	0.00
26/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1752	2	2	2	0.00
26/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1723	2	2	2	0.00
26/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	5947	6	6	6	0.00
26/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	5892	6	6	6	0.00
26/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6002	6	6	6	0.00
26/07/2018	R035 On 02-May-19			Bond Future	9.55	96.0827	96.1743	96.0827	0.00
26/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5020	5	5	5	0.00
26/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5063	5	5	5	0.00
26/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4976	5	5	5	0.00
26/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	3586	4	4	4	0.00
26/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3521	4	4	4	0.00
26/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	3553	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
26/07/2018	R186 On 02-August-18			Bond Future	8.61	112.4059	112.4101	112.4059	70,511.00
26/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1799	2	2	2	0.00
26/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	102	0	0	0	0.00
26/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	144	0	0	0	0.00
26/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	3	0	0	0	3,020.00
26/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	972	1	1	1	2,500.00
26/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	91	0	0	0	0.00
26/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
26/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2640	3	3	3	0.00
26/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	115	0	0	0	0.00
26/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2333	2	2	2	0.00
26/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7324	7	7	7	0.00
26/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1071	1	1	1	0.00
26/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	124	0	0	0	2,500.00
26/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	3	0	0	0	0.00
26/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	968	1	1	1	0.00
26/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	870	1	1	1	0.00
26/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1019	1	1	1	0.00
26/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	21	0	0	0	2,500.00
26/07/2018	R186 On 01-November-18			Bond Future	8.68	114.4115	114.4158	114.4115	50,879.00
26/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1115	1	1	1	5,000.00
26/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1297	1	1	1	0.00
26/07/2018	R186 On 01-November-18	8.90	Call	Bond Future	2520	0	3	0	0.00
26/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3533	4	4	4	0.00
26/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1270	1	1	1	0.00
26/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	271	0	0	0	5,000.00
26/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1324	1	1	1	0.00
26/07/2018	R186 On 01-November-18	8.90	Put	Bond Future	1157	0	1	0	2,500.00
26/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	735	1	1	1	5,000.00
26/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2233	2	2	2	0.00
26/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	4778	5	5	5	0.00
26/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2162	2	2	2	0.00
26/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2197	2	2	2	0.00
26/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2450	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
26/07/2018	R186 On 07-February-19			Bond Future	8.75	111.3233	111.3269	111.3233	719.00
26/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1124	1	1	1	0.00
26/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1165	1	1	1	0.00
26/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1144	1	1	1	0.00
26/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4432	4	4	4	0.00
26/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4350	4	4	4	0.00
26/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4391	4	4	4	0.00
26/07/2018	R186 On 02-May-19			Bond Future	8.81	113.1876	113.1923	113.1876	0.00
26/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3623	4	4	4	0.00
26/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3588	4	4	4	0.00
26/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3553	4	4	4	0.00
26/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2360	2	2	2	0.00
26/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2382	2	2	2	0.00
26/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2338	2	2	2	0.00
26/07/2018	R197 On 02-August-18			Bond Future	296.28	296.8631	296.2779	296.8631	1,235.00
26/07/2018	R197 On 01-November-18			Bond Future	301.64	302.2318	301.6360	302.2318	2,350.00
26/07/2018	R197 On 07-February-19			Bond Future	300.18	300.7860	300.1767	300.7860	0.00
26/07/2018	R197 On 02-May-19			Bond Future	305.26	305.8762	305.2593	305.8762	0.00
26/07/2018	R202 On 02-August-18			Bond Future	232.44	232.4069	232.4367	232.4069	12,645.00
26/07/2018	R202 On 01-November-18			Bond Future	236.64	236.6098	236.6401	236.6098	9,729.00
26/07/2018	R202 On 07-February-19			Bond Future	237.36	237.3297	237.3594	237.3297	0.00
26/07/2018	R202 On 02-May-19			Bond Future	241.38	241.3463	241.3785	241.3463	0.00
26/07/2018	R204 On 02-August-18			Bond Future	6.61	101.5052	101.5017	101.5052	10,270.00
26/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	869	1	1	1	0.00
26/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	872	1	1	1	0.00
26/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	865	1	1	1	0.00
26/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R207 On 02-August-18			Bond Future	7.40	100.2682	100.2482	100.2682	3,471.00
26/07/2018	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
26/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	737	1	1	1	0.00
26/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	710	1	1	1	0.00
26/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	724	1	1	1	0.00
26/07/2018	R207 On 01-November-18			Bond Future	7.42	102.0572	102.0369	102.0572	17,433.00
26/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	16	0	0	0	0.00
26/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	16	0	0	0	0.00
26/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	0	0	0.00
26/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	785	1	1	1	0.00
26/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	774	1	1	1	0.00
26/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	763	1	1	1	0.00
26/07/2018	R207 On 07-February-19			Bond Future	7.46	100.3897	100.3683	100.3897	0.00
26/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	16	0	0	0	0.00
26/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	16	0	0	0	0.00
26/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	16	0	0	0	0.00
26/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	844	1	1	1	0.00
26/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	853	1	1	1	0.00
26/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	836	1	1	1	0.00
26/07/2018	R207 On 02-May-19			Bond Future	7.52	102.0709	102.0501	102.0709	0.00
26/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	261	0	0	0	0.00
26/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	269	0	0	0	0.00
26/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	265	0	0	0	0.00
26/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	197	0	0	0	0.00
26/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	195	0	0	0	0.00
26/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	200	0	0	0	0.00
26/07/2018	R208 On 02-August-18			Bond Future	7.70	100.1882	100.1192	100.1882	7,728.00
26/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1345	1	1	1	0.00
26/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1322	1	1	1	0.00
26/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1369	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
26/07/2018	R208 On 01-November-18			Bond Future	7.76	98.5763	98.5061	98.5763	28,717.00
26/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	46	0	0	0	0.00
26/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	47	0	0	0	0.00
26/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	44	0	0	0	0.00
26/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1415	1	1	1	0.00
26/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1455	1	1	1	0.00
26/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1435	1	1	1	0.00
26/07/2018	R208 On 07-February-19			Bond Future	7.83	100.4863	100.4141	100.4863	0.00
26/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	93	0	0	0	0.00
26/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	91	0	0	0	0.00
26/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	89	0	0	0	0.00
26/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1529	1	2	1	0.00
26/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1564	2	2	2	0.00
26/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1547	1	2	1	0.00
26/07/2018	R208 On 02-May-19			Bond Future	7.89	98.7694	98.6968	98.7694	0.00
26/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	822	1	1	1	0.00
26/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	833	1	1	1	0.00
26/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	844	1	1	1	0.00
26/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	588	1	1	1	0.00
26/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	601	1	1	1	0.00
26/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	594	1	1	1	0.00
26/07/2018	R209 On 02-August-18			Bond Future	9.33	75.6767	75.7497	75.6767	83,123.00
26/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5658	6	6	6	0.00
26/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	5	0	0	0	5,000.00
26/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	890	1	1	1	0.00
26/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9335	9	9	9	0.00
26/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2206	2	2	2	435.00
26/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6681	7	7	7	0.00
26/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	173	0	0	0	0.00
26/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
26/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
26/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6740	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
26/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6800	7	7	7	0.00
26/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	23	0	0	0	0.00
26/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6370	6	6	6	0.00
26/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2639	3	3	3	0.00
26/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
26/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	239	0	0	0	5,000.00
26/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3580	4	4	4	500.00
26/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
26/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6138	6	6	6	0.00
26/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1033	1	1	1	500.00
26/07/2018	R209 On 01-November-18			Bond Future	9.39	73.8793	73.9535	73.8793	115,680.00
26/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73066	73	73	73	0.00
26/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	680	1	1	1	2,000.00
26/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73066	73	73	73	0.00
26/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4550	5	5	5	0.00
26/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3027	3	3	3	2,000.00
26/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4698	5	5	5	0.00
26/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73066	73	73	73	0.00
26/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1886	2	2	2	0.00
26/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4599	5	5	5	0.00
26/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4403	4	4	4	0.00
26/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7656	8	8	8	0.00
26/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	264	0	0	0	0.00
26/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	815	1	1	1	0.00
26/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	734	1	1	1	5,850.00
26/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	773	1	1	1	0.00
26/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1366	1	1	1	0.00
26/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	760	1	1	1	2,000.00
26/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2232	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
26/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4193	4	4	4	0.00
26/07/2018	R209 On 07-February-19			Bond Future	9.45	75.3107	75.3859	75.3107	340.00
26/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1569	2	2	2	0.00
26/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1595	2	2	2	0.00
26/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1544	2	2	2	0.00
26/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5028	5	5	5	0.00
26/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	4982	5	5	5	0.00
26/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	4936	5	5	5	0.00
26/07/2018	R209 On 02-May-19			Bond Future	9.51	73.4239	73.5010	73.4239	0.00
26/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4299	4	4	4	0.00
26/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4263	4	4	4	0.00
26/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4336	4	4	4	0.00
26/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3120	3	3	3	0.00
26/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3092	3	3	3	0.00
26/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3064	3	3	3	0.00
26/07/2018	R210 On 02-August-18			Bond Future	185.05	185.0248	185.0484	185.0248	1,480.00
26/07/2018	R210 On 01-November-18			Bond Future	185.89	185.8708	185.8948	185.8708	969.00
26/07/2018	R210 On 07-February-19			Bond Future	189.53	189.5056	189.5290	189.5056	0.00
26/07/2018	R210 On 02-May-19			Bond Future	190.19	190.1627	190.1881	190.1627	0.00
26/07/2018	R212 On 02-August-18			Bond Future	152.91	152.8441	152.9134	152.8441	2,357.00
26/07/2018	R212 On 01-November-18			Bond Future	155.68	155.6083	155.6788	155.6083	3,476.00
26/07/2018	R212 On 07-February-19			Bond Future	156.57	156.4977	156.5686	156.4977	0.00
26/07/2018	R212 On 02-May-19			Bond Future	159.22	159.1462	159.2197	159.1462	0.00
26/07/2018	R213 On 02-August-18			Bond Future	9.11	87.4994	87.4376	87.4994	14,535.00
26/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	340	0	0	0	0.00
26/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	313	0	0	0	0.00
26/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	288	0	0	0	0.00
26/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	641	1	1	1	0.00
26/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	682	1	1	1	0.00
26/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	602	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
26/07/2018	R213 On 01-November-18			Bond Future	9.17	85.5147	85.4517	85.5147	32,593.00
26/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	616	1	1	1	0.00
26/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	598	1	1	1	0.00
26/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	581	1	1	1	0.00
26/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4073	4	4	4	0.00
26/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4124	4	4	4	0.00
26/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4022	4	4	4	0.00
26/07/2018	R213 On 07-February-19			Bond Future	9.24	87.1717	87.1070	87.1717	112.00
26/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1294	1	1	1	0.00
26/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1317	1	1	1	0.00
26/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1340	1	1	1	0.00
26/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	4928	5	5	5	0.00
26/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	4883	5	5	5	0.00
26/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	4973	5	5	5	0.00
26/07/2018	R213 On 02-May-19			Bond Future	9.30	85.0840	85.0189	85.0840	0.00
26/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4065	4	4	4	0.00
26/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4029	4	4	4	0.00
26/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	3993	4	4	4	0.00
26/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	2820	3	3	3	0.00
26/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	2846	3	3	3	0.00
26/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	2795	3	3	3	0.00
26/07/2018	R214 On 02-August-18			Bond Future	9.48	75.1634	75.2396	75.1634	15,976.00
26/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4000	4	4	4	0.00
26/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	3922	4	4	4	0.00
26/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4078	4	4	4	0.00
26/07/2018	R214 On 01-November-18			Bond Future	9.54	73.2117	73.2894	73.2117	33,162.00
26/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	577	1	1	1	0.00
26/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	594	1	1	1	0.00
26/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	611	1	1	1	0.00
26/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4626	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
26/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	4746	5	5	5	0.00
26/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4686	5	5	5	0.00
26/07/2018	R214 On 07-February-19			Bond Future	9.61	74.6303	74.7090	74.6303	0.00
26/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1444	1	1	1	0.00
26/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1469	1	1	1	0.00
26/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1419	1	1	1	0.00
26/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5647	6	6	6	0.00
26/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5595	6	6	6	0.00
26/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5544	6	6	6	0.00
26/07/2018	R214 On 02-May-19			Bond Future	9.66	72.5860	72.6666	72.5860	0.00
26/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4693	5	5	5	0.00
26/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4616	5	5	5	0.00
26/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4654	5	5	5	0.00
26/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3268	3	3	3	0.00
26/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3239	3	3	3	0.00
26/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3297	3	3	3	0.00
26/07/2018	R248 On 02-August-18			Bond Future	9.52	96.1294	96.1812	96.1294	75,007.00
26/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
26/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5242	5	5	5	0.00
26/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5343	5	5	5	0.00
26/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5141	5	5	5	0.00
26/07/2018	R248 On 01-November-18			Bond Future	9.58	93.4120	93.4648	93.4120	91,573.00
26/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	677	1	1	1	0.00
26/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	723	1	1	1	0.00
26/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	700	1	1	1	0.00
26/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6064	6	6	6	0.00
26/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	5987	6	6	6	0.00
26/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6142	6	6	6	0.00
26/07/2018	R248 On 07-February-19			Bond Future	9.65	95.2221	95.2752	95.2221	0.00
26/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1718	2	2	2	0.00
26/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1749	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
26/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1687	2	2	2	0.00
26/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7195	7	7	7	0.00
26/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	7331	7	7	7	0.00
26/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7262	7	7	7	0.00
26/07/2018	R248 On 02-May-19			Bond Future	9.70	92.3823	92.4371	92.3823	0.00
26/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5853	6	6	6	0.00
26/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5902	6	6	6	0.00
26/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5804	6	6	6	0.00
26/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4073	4	4	4	0.00
26/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4146	4	4	4	0.00
26/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4109	4	4	4	0.00