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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	2025 On 02-August-18			Bond Future	130.01	130.0731	130.0106	130.0731	864.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6649	7	6649	7	0.00
16/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6659	7	6659	7	0.00
16/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6639	7	6639	7	0.00
16/07/2018	2025 On 01-November-18			Bond Future	132.36	132.4235	132.3611	132.4235	21.00
16/07/2018	2025 On 07-February-19			Bond Future	133.54	133.5993	133.5353	133.5993	0.00
16/07/2018	2025 On 02-May-19			Bond Future	135.80	138.3500	135.8038	138.3500	0.00
16/07/2018	2029 On 02-August-18			Bond Future	99.63	99.8114	99.6346	99.8114	0.00
16/07/2018	2029 On 01-November-18			Bond Future	100.39	100.5654	100.3864	100.5654	1,370.00
16/07/2018	2029 On 07-February-19			Bond Future	102.35	102.5317	102.3490	102.5317	0.00
16/07/2018	2029 On 02-May-19			Bond Future	103.02	105.0800	103.0171	105.0800	0.00
16/07/2018	2030 On 02-August-18			Bond Future	9.09	92.1812	9.0938	92.1812	45,974.00
16/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2542	2	2542	2	0.00
16/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	14	0	14	0	7,850.00
16/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	341	0	341	0	7,850.00
16/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2769	3	2769	3	0.00
16/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2598	2	2598	2	0.00
16/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2485	2	2485	2	0.00
16/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	115	0	115	0	7,850.00
16/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	136	0	136	0	0.00
16/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	152	0	152	0	0.00
16/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1577	2	1577	2	0.00
16/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	144	0	144	0	0.00
16/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4019	4	4019	4	0.00
16/07/2018	2030 On 01-November-18			Bond Future	9.16	93.8254	9.1556	93.8254	15,774.00
16/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	564	1	564	1	0.00
16/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	597	1	597	1	0.00
16/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	580	1	580	1	0.00
16/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4388	5	4388	5	0.00
16/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4440	5	4440	5	0.00
16/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4335	5	4335	5	0.00
16/07/2018	2030 On 07-February-19			Bond Future	9.23	91.6332	9.2254	91.6332	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
16/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1292	1	1292	1	0.00
16/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1314	1	1314	1	0.00
16/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1337	1	1337	1	0.00
16/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5202	5	5202	5	0.00
16/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5247	5	5247	5	0.00
16/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5293	6	5293	6	0.00
16/07/2018	2030 On 02-May-19			Bond Future	9.29	9.4000	9.2884	9.4000	0.00
16/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	638	0	638	0	0.00
16/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	763	0	763	0	0.00
16/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	701	0	701	0	0.00
16/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2032 On 02-August-18			Bond Future	9.30	94.5415	9.3038	94.5415	33,668.00
16/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2808	3	2808	3	0.00
16/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2748	3	2748	3	0.00
16/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2688	2	2688	2	0.00
16/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	162	0	162	0	0.00
16/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	171	0	171	0	0.00
16/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	153	0	153	0	0.00
16/07/2018	2032 On 01-November-18			Bond Future	9.37	92.0730	9.3702	92.0730	11,178.00
16/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	624	1	624	1	0.00
16/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	642	1	642	1	0.00
16/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	607	1	607	1	0.00
16/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5158	5	5158	5	0.00
16/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5099	5	5099	5	0.00
16/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5041	5	5041	5	0.00
16/07/2018	2032 On 07-February-19			Bond Future	9.44	93.8561	9.4441	93.8561	0.00
16/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1396	1	1396	1	0.00
16/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1373	1	1373	1	0.00
16/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1349	1	1349	1	0.00
16/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5946	6	5946	6	0.00
16/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5997	6	5997	6	0.00
16/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5895	6	5895	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	2032 On 02-May-19			Bond Future	9.51	9.6200	9.5066	9.6200	0.00
16/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	706	0	706	0	0.00
16/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	774	0	774	0	0.00
16/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	842	0	842	0	0.00
16/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2033 On 02-August-18			Bond Future	102.48	102.4623	102.4750	102.4623	9,076.00
16/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7455	7	7455	7	0.00
16/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7465	7	7465	7	0.00
16/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7445	7	7445	7	0.00
16/07/2018	2033 On 01-November-18			Bond Future	103.21	103.1928	103.2066	103.1928	5,770.00
16/07/2018	2033 On 07-February-19			Bond Future	105.22	105.2105	105.2245	105.2105	0.00
16/07/2018	2033 On 02-May-19			Bond Future	105.87	107.7800	105.8686	107.7800	0.00
16/07/2018	2037 On 02-August-18			Bond Future	9.50	91.2071	9.4987	91.2071	48,709.00
16/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3641	3	3641	3	0.00
16/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3711	3	3711	3	0.00
16/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3781	4	3781	4	0.00
16/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	100	0	100	0	0.00
16/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	112	0	112	0	0.00
16/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	106	0	106	0	0.00
16/07/2018	2037 On 01-November-18			Bond Future	9.56	92.8340	9.5602	92.8340	13,273.00
16/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	814	1	814	1	0.00
16/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	858	1	858	1	0.00
16/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	836	1	836	1	0.00
16/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5295	6	5295	6	0.00
16/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5232	6	5232	6	0.00
16/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5359	6	5359	6	0.00
16/07/2018	2037 On 07-February-19			Bond Future	9.63	90.3720	9.6291	90.3720	0.00
16/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1786	2	1786	2	0.00
16/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1813	2	1813	2	0.00

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16/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1842	2	1842	2	0.00
16/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6396	7	6396	7	0.00
16/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6509	7	6509	7	0.00
16/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6452	7	6452	7	0.00
16/07/2018	2037 On 02-May-19			Bond Future	9.69	9.8000	9.6903	9.8000	0.00
16/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	844	0	844	0	0.00
16/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	921	0	921	0	0.00
16/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	768	0	768	0	0.00
16/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2038 On 02-August-18			Bond Future	121.48	121.4613	121.4770	121.4613	2,841.00
16/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	13053	13	13053	13	0.00
16/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	13063	13	13063	13	0.00
16/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13073	13	13073	13	0.00
16/07/2018	2038 On 01-November-18			Bond Future	123.67	123.6562	123.6732	123.6562	6,813.00
16/07/2018	2038 On 07-February-19			Bond Future	124.50	124.4838	124.5008	124.4838	0.00
16/07/2018	2038 On 02-May-19			Bond Future	126.62	128.9100	126.6157	128.9100	0.00
16/07/2018	2040 On 02-August-18			Bond Future	9.58	94.4957	9.5837	94.4957	20,865.00
16/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4019	4	4019	4	0.00
16/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3945	4	3945	4	0.00
16/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3871	4	3871	4	0.00
16/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	124	0	124	0	0.00
16/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	131	0	131	0	0.00
16/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	117	0	117	0	0.00
16/07/2018	2040 On 01-November-18			Bond Future	9.65	96.1812	9.6453	96.1812	9,921.00
16/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1174	1	1174	1	3,540.00
16/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	868	1	868	1	0.00
16/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3512	3	3512	3	3,540.00
16/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	891	1	891	1	0.00
16/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	915	1	915	1	2,950.00

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16/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	106	0	106	0	2,950.00
16/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	845	1	845	1	0.00
16/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5977	6	5977	6	0.00
16/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10771	11	10771	11	0.00
16/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5768	6	5768	6	0.00
16/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5837	6	5837	6	0.00
16/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5906	6	5906	6	0.00
16/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2203	2	2203	2	0.00
16/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5108	5	5108	5	0.00
16/07/2018	2040 On 07-February-19			Bond Future	9.71	93.5334	9.7142	93.5334	0.00
16/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1783	2	1783	2	0.00
16/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1843	2	1843	2	0.00
16/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1813	2	1813	2	0.00
16/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7047	7	7047	7	0.00
16/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7109	7	7109	7	0.00
16/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6985	7	6985	7	0.00
16/07/2018	2040 On 02-May-19			Bond Future	9.78	9.8900	9.7753	9.8900	0.00
16/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	1030	0	1030	0	0.00
16/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	948	0	948	0	0.00
16/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	866	0	866	0	0.00
16/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2044 On 02-August-18			Bond Future	9.61	91.6450	9.6132	91.6450	34,512.00
16/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3859	4	3859	4	0.00
16/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4008	4	4008	4	0.00
16/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3933	4	3933	4	0.00
16/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	137	0	137	0	0.00
16/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	130	0	130	0	0.00
16/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	145	0	145	0	0.00
16/07/2018	2044 On 01-November-18			Bond Future	9.67	93.2797	9.6726	93.2797	11,691.00
16/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	837	1	837	1	0.00
16/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	861	1	861	1	0.00
16/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	886	1	886	1	0.00

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16/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5796	6	5796	6	0.00
16/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5726	6	5726	6	0.00
16/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5867	6	5867	6	0.00
16/07/2018	2044 On 07-February-19			Bond Future	9.74	90.7011	9.7389	90.7011	0.00
16/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1946	2	1946	2	0.00
16/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1977	2	1977	2	0.00
16/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1914	2	1914	2	0.00
16/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7126	7	7126	7	0.00
16/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7064	7	7064	7	0.00
16/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7001	7	7001	7	0.00
16/07/2018	2044 On 02-May-19			Bond Future	9.80	9.9100	9.7977	9.9100	0.00
16/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	863	0	863	0	0.00
16/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	1030	0	1030	0	0.00
16/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	946	0	946	0	0.00
16/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	0	0	0	0	0.00
16/07/2018	2046 On 02-August-18			Bond Future	115.31	115.2990	115.3137	115.2990	8,911.00
16/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13456	13	13456	13	0.00
16/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13476	13	13476	13	0.00
16/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13466	13	13466	13	0.00
16/07/2018	2046 On 01-November-18			Bond Future	115.75	115.7332	115.7493	115.7332	3,055.00
16/07/2018	2046 On 07-February-19			Bond Future	118.01	117.9961	118.0123	117.9961	0.00
16/07/2018	2046 On 02-May-19			Bond Future	118.33	120.4800	118.3347	120.4800	0.00
16/07/2018	2050 On 02-August-18			Bond Future	120.10	120.0850	120.1003	120.0850	5,204.00
16/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
16/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17440	17	17440	17	0.00
16/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17420	17	17420	17	0.00
16/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17430	17	17430	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	2050 On 01-November-18			Bond Future	122.27	122.2550	122.2718	122.2550	4,697.00
16/07/2018	2050 On 07-February-19			Bond Future	122.89	122.8741	122.8908	122.8741	0.00
16/07/2018	2050 On 02-May-19			Bond Future	124.98	127.2400	124.9784	127.2400	0.00
16/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	AL37 On 02-August-18			Index Future	585.77	584.7580	585.7740	584.7580	0.00
16/07/2018	AL37 On 01-November-18			Index Future	596.23	595.1890	596.2270	595.1890	0.00
16/07/2018	AL37 On 07-February-19			Index Future	607.78	606.7180	607.7780	606.7180	0.00
16/07/2018	AL37 On 02-May-19			Index Future	618.00	616.9400	617.9970	616.9400	0.00
16/07/2018	AL7T On 02-August-18			Index Future	683.35	681.6110	683.3480	681.6110	0.00
16/07/2018	AL7T On 01-November-18			Index Future	695.54	693.7690	695.5420	693.7690	0.00
16/07/2018	AL7T On 07-February-19			Index Future	709.02	707.2080	709.0170	707.2080	0.00
16/07/2018	AL7T On 02-May-19			Index Future	720.94	719.1200	720.9380	719.1200	0.00
16/07/2018	ALBI On 02-August-18			Index Future	620.44	618.5040	620.4430	618.5040	863.00
16/07/2018	ALBI On 01-November-18			Index Future	631.51	629.5360	631.5140	629.5360	237.00
16/07/2018	ALBI On 07-February-19			Index Future	643.75	641.7310	643.7490	641.7310	0.00
16/07/2018	ALBI On 02-May-19			Index Future	654.57	652.5400	654.5730	652.5400	0.00
16/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2018	EL28 On 02-August-18			Bond Future	127.20	127.6102	127.1980	127.6102	0.00
16/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
16/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
16/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
16/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7742	7	7742	7	0.00
16/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7752	7	7752	7	0.00
16/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7732	7	7732	7	0.00
16/07/2018	ES33 On 02-August-18			Bond Future	10.75	78.6569	10.7475	78.6569	0.00
16/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2321	2	2321	2	0.00
16/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2379	2	2379	2	0.00
16/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2436	2	2436	2	0.00
16/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
16/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
16/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
16/07/2018	ES33 On 01-November-18			Bond Future	10.86	76.2717	10.8583	76.2717	9,466.00
16/07/2018	ES33 On 07-February-19			Bond Future	10.98	77.7489	10.9843	77.7489	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
16/07/2018	ES33 On 02-May-19			Bond Future	11.09	11.2500	11.0900	11.2500	0.00
16/07/2018	ES42 On 02-August-18			Bond Future	10.97	81.3262	10.9721	81.3262	0.00
16/07/2018	ES42 On 01-November-18			Bond Future	11.08	78.5168	11.0798	78.5168	7,957.00
16/07/2018	ES42 On 07-February-19			Bond Future	11.20	80.0373	11.1983	80.0373	0.00
16/07/2018	ES42 On 02-May-19			Bond Future	11.30	11.4600	11.3026	11.4600	0.00
16/07/2018	GOVI On 02-August-18			GOVI	616.09	614.0810	616.0850	614.0810	475.00
16/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	103750	8	103750	8	0.00
16/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	103650	8	103650	8	0.00
16/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	103850	8	103850	8	0.00
16/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 01-November-18			GOVI	627.08	625.0340	627.0780	625.0340	0.00
16/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	264120	28	264120	28	0.00
16/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	264320	28	264320	28	0.00
16/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	264220	28	264220	28	0.00
16/07/2018	GOVI On 07-February-19			GOVI	639.23	637.1410	639.2270	637.1410	0.00
16/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	272830	29	272830	29	0.00
16/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	272930	29	272930	29	0.00
16/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	273030	29	273030	29	0.00
16/07/2018	GOVI On 02-May-19			GOVI	649.98	647.8700	649.9750	647.8700	0.00
16/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	20950	0	20950	0	0.00
16/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	21050	0	21050	0	0.00
16/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	21150	0	21150	0	0.00
16/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
16/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
16/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	IGOV On 02-August-18			Index Future	249.46	249.5170	249.4630	249.5170	852.00
16/07/2018	IGOV On 01-November-18			Index Future	253.97	254.0260	253.9740	254.0260	227.00
16/07/2018	IGOV On 07-February-19			Index Future	258.94	258.9930	258.9400	258.9930	0.00
16/07/2018	IGOV On 02-May-19			Index Future	263.34	263.4000	263.3390	263.4000	0.00
16/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
16/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
16/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5800	99.5700	99.5800	0.00
16/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0300	102.0100	102.0300	0.00
16/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.93	99.9500	99.9300	99.9500	0.00
16/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
16/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
16/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3200	99.3100	99.3200	0.00
16/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7700	99.7500	99.7700	0.00
16/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.93	101.9500	101.9300	101.9500	0.00
16/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.93	102.9600	102.9300	102.9600	0.00
16/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.02	99.0600	99.0200	99.0600	0.00
16/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.65	102.7100	102.6500	102.7100	0.00
16/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.72	99.8000	99.7200	99.8000	0.00
16/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.59	96.6800	96.5900	96.6800	0.00
16/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.84	95.9300	95.8400	95.9300	0.00
16/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.06	95.1500	95.0600	95.1500	0.00
16/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.26	95.3600	95.2600	95.3600	0.00
16/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.47	97.5900	97.4700	97.5900	51.00
16/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.61	97.7500	97.6100	97.7500	0.00
16/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.83	98.9900	98.8300	98.9900	0.00
16/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.76	102.9200	102.7600	102.9200	0.00
16/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.04	104.2000	104.0400	104.2000	0.00
16/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.48	97.6400	97.4800	97.6400	0.00
16/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.52	103.6800	103.5200	103.6800	0.00
16/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.06	99.2300	99.0600	99.2300	0.00
16/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.85	96.1200	95.8500	96.1200	0.00
16/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.86	93.1400	92.8600	93.1400	0.00
16/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.60	91.9000	91.6000	91.9000	0.00
16/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.76	94.0600	93.7600	94.0600	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
16/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.53	97.8400	97.5300	97.8400	0.00
16/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.10	96.4200	96.1000	96.4200	0.00
16/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.16	98.5000	98.1600	98.5000	0.00
16/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.57	103.9100	103.5700	103.9100	0.00
16/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.91	104.2600	103.9100	104.2600	0.00
16/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.46	97.8400	97.4600	97.8400	0.00
16/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.57	104.9600	104.5700	104.9600	0.00
16/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.18	98.5800	98.1800	98.5800	0.00
16/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
16/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
16/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/07/2018	R023 On 02-August-18			Bond Future	8.13	101.7559	8.1321	101.7559	39,520.00
16/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8010	8	8010	8	0.00
16/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8044	8	8044	8	0.00
16/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7977	8	7977	8	0.00
16/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R023 On 01-November-18			Bond Future	8.20	99.6450	8.1966	99.6450	16,530.00
16/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8047	8	8047	8	0.00
16/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8015	8	8015	8	0.00
16/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7983	8	7983	8	0.00
16/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
16/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
16/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
16/07/2018	R023 On 07-February-19			Bond Future	8.27	101.5750	8.2746	101.5750	0.00
16/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7355	7	7355	7	0.00
16/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7414	7	7414	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
16/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7384	7	7384	7	0.00
16/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	35	0	35	0	0.00
16/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	35	0	35	0	0.00
16/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	36	0	36	0	0.00
16/07/2018	R023 On 02-May-19			Bond Future	8.33	8.4500	8.3346	8.4500	0.00
16/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	397	0	397	0	0.00
16/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	366	0	366	0	0.00
16/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	334	0	334	0	0.00
16/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R035 On 02-August-18			Bond Future	9.43	98.8859	9.4334	98.8859	61,131.00
16/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	936	1	936	1	0.00
16/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	976	1	976	1	0.00
16/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1017	1	1017	1	0.00
16/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1004	1	1004	1	0.00
16/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	964	1	964	1	0.00
16/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1044	1	1044	1	0.00
16/07/2018	R035 On 01-November-18			Bond Future	9.50	96.1540	9.4999	96.1540	7,228.00
16/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	756	1	756	1	0.00
16/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	735	1	735	1	0.00
16/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	714	1	714	1	0.00
16/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5400	6	5400	6	0.00
16/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5464	6	5464	6	0.00
16/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5336	6	5336	6	0.00
16/07/2018	R035 On 07-February-19			Bond Future	9.58	98.0163	9.5750	98.0163	0.00
16/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1631	2	1631	2	0.00
16/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1686	2	1686	2	0.00
16/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1658	2	1658	2	0.00
16/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6539	7	6539	7	0.00
16/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6483	7	6483	7	0.00
16/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6596	7	6596	7	0.00
16/07/2018	R035 On 02-May-19			Bond Future	9.63	9.7400	9.6346	9.7400	0.00
16/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	803	0	803	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
16/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	879	0	879	0	0.00
16/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	728	0	728	0	0.00
16/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R186 On 02-August-18			Bond Future	8.70	111.5971	8.7034	111.5971	87,245.00
16/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1503	1	1503	1	0.00
16/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	248	0	248	0	0.00
16/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	205	0	205	0	0.00
16/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	35	0	35	0	3,020.00
16/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	882	1	882	1	2,500.00
16/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
16/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	191	0	191	0	0.00
16/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2207	2	2207	2	0.00
16/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	218	0	218	0	0.00
16/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2921	3	2921	3	0.00
16/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7881	8	7881	8	0.00
16/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1728	2	1728	2	0.00
16/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	591	1	591	1	2,500.00
16/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	126	0	126	0	0.00
16/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1628	2	1628	2	0.00
16/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1678	2	1678	2	0.00
16/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1531	2	1531	2	0.00
16/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	281	0	281	0	2,500.00
16/07/2018	R186 On 01-November-18			Bond Future	8.77	113.5878	8.7687	113.5878	20,817.00
16/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	989	1	989	1	5,000.00
16/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1151	1	1151	1	0.00
16/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3201	3	3201	3	0.00
16/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1128	1	1128	1	0.00
16/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	240	0	240	0	5,000.00
16/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1176	1	1176	1	0.00
16/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	969	1	969	1	5,000.00
16/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2656	3	2656	3	0.00
16/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5314	6	5314	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2580	3	2580	3	0.00
16/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2618	3	2618	3	0.00
16/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2890	3	2890	3	0.00
16/07/2018	R186 On 07-February-19			Bond Future	8.84	110.4826	8.8426	110.4826	0.00
16/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1020	1	1020	1	0.00
16/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1057	1	1057	1	0.00
16/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1038	1	1038	1	0.00
16/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4906	5	4906	5	0.00
16/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4820	5	4820	5	0.00
16/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4862	5	4862	5	0.00
16/07/2018	R186 On 02-May-19			Bond Future	8.91	9.0200	8.9072	9.0200	0.00
16/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	704	0	704	0	0.00
16/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	647	0	647	0	0.00
16/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	590	0	590	0	0.00
16/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R197 On 02-August-18			Bond Future	297.37	297.3362	297.3710	297.3362	1,273.00
16/07/2018	R197 On 01-November-18			Bond Future	302.75	302.7090	302.7474	302.7090	2,350.00
16/07/2018	R197 On 07-February-19			Bond Future	301.31	301.2718	301.3099	301.2718	0.00
16/07/2018	R197 On 02-May-19			Bond Future	306.43	311.9800	306.4282	311.9800	0.00
16/07/2018	R202 On 02-August-18			Bond Future	232.08	232.0505	232.0794	232.0505	18,864.00
16/07/2018	R202 On 01-November-18			Bond Future	236.28	236.2435	236.2754	236.2435	3,515.00
16/07/2018	R202 On 07-February-19			Bond Future	236.99	236.9558	236.9874	236.9558	0.00
16/07/2018	R202 On 02-May-19			Bond Future	241.01	245.3700	241.0132	245.3700	0.00
16/07/2018	R204 On 02-August-18			Bond Future	6.63	101.4900	6.6256	101.4900	10,270.00
16/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	862	1	862	1	0.00
16/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	865	1	865	1	0.00
16/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	858	1	858	1	0.00
16/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R207 On 02-August-18			Bond Future	7.42	100.1669	7.4167	100.1669	20,070.00
16/07/2018	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
16/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
16/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
16/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	763	1	763	1	0.00
16/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	736	1	736	1	0.00
16/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	749	1	749	1	0.00
16/07/2018	R207 On 01-November-18			Bond Future	7.45	101.9536	7.4461	101.9536	1,678.00
16/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	13	0	13	0	0.00
16/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	12	0	12	0	0.00
16/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	13	0	13	0	0.00
16/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	807	1	807	1	0.00
16/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	796	1	796	1	0.00
16/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	785	1	785	1	0.00
16/07/2018	R207 On 07-February-19			Bond Future	7.49	100.2833	7.4902	100.2833	0.00
16/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	14	0	14	0	0.00
16/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	14	0	14	0	0.00
16/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	14	0	14	0	0.00
16/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	869	1	869	1	0.00
16/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	878	1	878	1	0.00
16/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	861	1	861	1	0.00
16/07/2018	R207 On 02-May-19			Bond Future	7.55	7.6200	7.5510	7.6200	0.00
16/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	39	0	39	0	0.00
16/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	52	0	52	0	0.00
16/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	46	0	46	0	0.00
16/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R208 On 02-August-18			Bond Future	7.72	99.9839	7.7161	99.9839	14,964.00
16/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	1	0	0.00
16/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	1	0	0.00
16/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	1	0	0.00
16/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1374	1	1374	1	0.00
16/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1350	1	1350	1	0.00
16/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1397	2	1397	2	0.00
16/07/2018	R208 On 01-November-18			Bond Future	7.77	98.3679	7.7720	98.3679	14,322.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	48	0	48	0	0.00
16/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	50	0	50	0	0.00
16/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	47	0	47	0	0.00
16/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1446	2	1446	2	0.00
16/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1486	2	1486	2	0.00
16/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1466	2	1466	2	0.00
16/07/2018	R208 On 07-February-19			Bond Future	7.84	100.2730	7.8430	100.2730	0.00
16/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	88	0	88	0	0.00
16/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	85	0	85	0	0.00
16/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	82	0	82	0	0.00
16/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1553	2	1553	2	0.00
16/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1585	2	1585	2	0.00
16/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1569	2	1569	2	0.00
16/07/2018	R208 On 02-May-19			Bond Future	7.90	8.0300	7.9043	8.0300	0.00
16/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	198	0	198	0	0.00
16/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	215	0	215	0	0.00
16/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	232	0	232	0	0.00
16/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R209 On 02-August-18			Bond Future	9.41	74.9428	9.4072	74.9428	116,636.00
16/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5172	5	5172	5	0.00
16/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	55	0	55	0	5,000.00
16/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	934	1	934	1	0.00
16/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8838	9	8838	9	0.00
16/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	16	0	16	0	0.00
16/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6187	6	6187	6	0.00
16/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	329	0	329	0	0.00
16/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1960	2	1960	2	435.00
16/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
16/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
16/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6247	6	6247	6	0.00
16/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6306	6	6306	6	0.00
16/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	3	0	3	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
16/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	3	0	3	0	0.00
16/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	274	0	274	0	0.00
16/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6866	7	6866	7	0.00
16/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3185	3	3185	3	0.00
16/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	3	0	3	0	0.00
16/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4093	4	4093	4	500.00
16/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6635	7	6635	7	0.00
16/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1686	2	1686	2	500.00
16/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
16/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	779	1	779	1	5,000.00
16/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	10	0	10	0	435.00
16/07/2018	R209 On 01-November-18			Bond Future	9.47	73.1319	9.4657	73.1319	8,553.00
16/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72560	72	72560	72	0.00
16/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	636	1	636	1	2,000.00
16/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72560	72	72560	72	0.00
16/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4253	4	4253	4	0.00
16/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2813	3	2813	3	2,000.00
16/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4395	4	4395	4	0.00
16/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72560	72	72560	72	0.00
16/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1749	2	1749	2	0.00
16/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4300	4	4300	4	0.00
16/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4113	4	4113	4	0.00
16/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7252	7	7252	7	0.00
16/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	365	0	365	0	0.00
16/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1030	1	1030	1	0.00
16/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	936	1	936	1	5,850.00
16/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	982	1	982	1	0.00
16/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1657	2	1657	2	0.00
16/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	966	1	966	1	2,000.00
16/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2600	3	2600	3	0.00
16/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4654	5	4654	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
16/07/2018	R209 On 07-February-19			Bond Future	9.53	74.5482	9.5302	74.5482	0.00
16/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1528	1	1528	1	0.00
16/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1552	1	1552	1	0.00
16/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1504	1	1504	1	0.00
16/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5503	6	5503	6	0.00
16/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5456	6	5456	6	0.00
16/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5409	6	5409	6	0.00
16/07/2018	R209 On 02-May-19			Bond Future	9.58	9.6900	9.5845	9.6900	0.00
16/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	688	0	688	0	0.00
16/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	623	0	623	0	0.00
16/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	752	0	752	0	0.00
16/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R210 On 02-August-18			Bond Future	184.92	185.5240	184.9225	185.5240	1,480.00
16/07/2018	R210 On 01-November-18			Bond Future	185.77	186.3763	185.7657	186.3763	699.00
16/07/2018	R210 On 07-February-19			Bond Future	189.40	190.0205	189.3976	190.0205	0.00
16/07/2018	R210 On 02-May-19			Bond Future	190.06	194.1700	190.0647	194.1700	0.00
16/07/2018	R212 On 02-August-18			Bond Future	153.25	153.4397	153.2518	153.4397	4,307.00
16/07/2018	R212 On 01-November-18			Bond Future	156.02	156.2123	156.0225	156.2123	1,526.00
16/07/2018	R212 On 07-February-19			Bond Future	156.92	157.1130	156.9191	157.1130	0.00
16/07/2018	R212 On 02-May-19			Bond Future	159.58	162.7000	159.5847	162.7000	0.00
16/07/2018	R213 On 02-August-18			Bond Future	9.19	86.6246	9.1928	86.6246	28,017.00
16/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	455	0	455	0	0.00
16/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	432	0	432	0	0.00
16/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	410	0	410	0	0.00
16/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1306	2	1306	2	0.00
16/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1350	2	1350	2	0.00
16/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1262	2	1262	2	0.00
16/07/2018	R213 On 01-November-18			Bond Future	9.26	84.6237	9.2570	84.6237	16,104.00
16/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	559	1	559	1	0.00
16/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	543	1	543	1	0.00
16/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	528	0	528	0	0.00
16/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4574	5	4574	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
16/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4627	5	4627	5	0.00
16/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4521	5	4521	5	0.00
16/07/2018	R213 On 07-February-19			Bond Future	9.33	86.2627	9.3297	86.2627	0.00
16/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1226	1	1226	1	0.00
16/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1247	1	1247	1	0.00
16/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1269	1	1269	1	0.00
16/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5425	6	5425	6	0.00
16/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5379	6	5379	6	0.00
16/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5472	6	5472	6	0.00
16/07/2018	R213 On 02-May-19			Bond Future	9.39	9.4900	9.3872	9.4900	0.00
16/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	699	0	699	0	0.00
16/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	637	0	637	0	0.00
16/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	575	0	575	0	0.00
16/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R214 On 02-August-18			Bond Future	9.57	74.2909	9.5722	74.2909	30,070.00
16/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	11	0	11	0	0.00
16/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	14	0	14	0	0.00
16/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	13	0	13	0	0.00
16/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4638	5	4638	5	0.00
16/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4561	5	4561	5	0.00
16/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4715	5	4715	5	0.00
16/07/2018	R214 On 01-November-18			Bond Future	9.63	72.3233	9.6321	72.3233	11,522.00
16/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	589	1	589	1	0.00
16/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	606	1	606	1	0.00
16/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	624	1	624	1	0.00
16/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5275	6	5275	6	0.00
16/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5395	6	5395	6	0.00
16/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5335	6	5335	6	0.00
16/07/2018	R214 On 07-February-19			Bond Future	9.70	73.7240	9.6993	73.7240	0.00
16/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1377	1	1377	1	0.00
16/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1400	1	1400	1	0.00
16/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1354	1	1354	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
16/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6231	6	6231	6	0.00
16/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6178	6	6178	6	0.00
16/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6125	6	6125	6	0.00
16/07/2018	R214 On 02-May-19			Bond Future	9.75	9.8600	9.7525	9.8600	0.00
16/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	798	0	798	0	0.00
16/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	663	0	663	0	0.00
16/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	730	0	730	0	0.00
16/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R248 On 02-August-18			Bond Future	9.61	95.0119	9.6124	95.0119	84,567.00
16/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	14	0	14	0	0.00
16/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	12	0	12	0	0.00
16/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	11	0	11	0	0.00
16/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6055	6	6055	6	0.00
16/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6155	7	6155	7	0.00
16/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5956	6	5956	6	0.00
16/07/2018	R248 On 01-November-18			Bond Future	9.67	92.2742	9.6733	92.2742	20,516.00
16/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	611	1	611	1	0.00
16/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	651	1	651	1	0.00
16/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	631	1	631	1	0.00
16/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6810	7	6810	7	0.00
16/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6731	7	6731	7	0.00
16/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6891	7	6891	7	0.00
16/07/2018	R248 On 07-February-19			Bond Future	9.74	94.0614	9.7415	94.0614	0.00
16/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1647	2	1647	2	0.00
16/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1676	2	1676	2	0.00
16/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1618	2	1618	2	0.00
16/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7953	8	7953	8	0.00
16/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8093	8	8093	8	0.00
16/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8023	8	8023	8	0.00
16/07/2018	R248 On 02-May-19			Bond Future	9.80	9.9000	9.7956	9.9000	0.00
16/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	903	0	903	0	0.00
16/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	989	0	989	0	0.00

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16/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	817	0	817	0	0.00
16/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	0	0	0	0	0.00
16/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	0	0	0	0	0.00