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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
18/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	2025 On 02-August-18			Bond Future	130.08	130.0271	130.0786	130.0271	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
18/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6581	7	6581	7	0.00
18/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6591	7	6591	7	0.00
18/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6571	7	6571	7	0.00
18/07/2018	2025 On 01-November-18			Bond Future	132.43	132.3783	132.4306	132.3783	21.00
18/07/2018	2025 On 07-February-19			Bond Future	133.61	133.5530	133.6077	133.5530	0.00
18/07/2018	2025 On 02-May-19			Bond Future	135.87	135.8219	135.8741	135.8219	0.00
18/07/2018	2029 On 02-August-18			Bond Future	99.50	99.6472	99.4968	99.6472	0.00
18/07/2018	2029 On 01-November-18			Bond Future	100.25	100.3994	100.2463	100.3994	1,370.00
18/07/2018	2029 On 07-February-19			Bond Future	102.21	102.3625	102.2072	102.3625	0.00
18/07/2018	2029 On 02-May-19			Bond Future	102.87	103.0308	102.8703	103.0308	0.00
18/07/2018	2030 On 02-August-18			Bond Future	9.07	92.6943	9.0704	92.6943	43,401.00
18/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2653	3	2653	3	0.00
18/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	12	0	12	0	7,850.00
18/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	341	0	341	0	7,850.00
18/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2888	3	2888	3	0.00
18/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2711	3	2711	3	0.00
18/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2595	3	2595	3	0.00
18/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	77	0	77	0	7,850.00
18/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	93	0	93	0	0.00
18/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	105	0	105	0	0.00
18/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1421	1	1421	1	0.00
18/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	99	0	99	0	0.00
18/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3860	4	3860	4	0.00
18/07/2018	2030 On 01-November-18			Bond Future	9.13	94.3484	9.1313	94.3484	23,053.00
18/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	644	1	644	1	0.00
18/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	679	1	679	1	0.00
18/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	661	1	661	1	0.00
18/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4310	4	4310	4	0.00
18/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4361	4	4361	4	0.00
18/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4258	4	4258	4	0.00
18/07/2018	2030 On 07-February-19			Bond Future	9.20	92.1665	9.2001	92.1665	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
18/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1260	1	1260	1	0.00
18/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1282	1	1282	1	0.00
18/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1304	1	1304	1	0.00
18/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5007	5	5007	5	0.00
18/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5052	5	5052	5	0.00
18/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5098	5	5098	5	0.00
18/07/2018	2030 On 02-May-19			Bond Future	9.26	93.7157	9.2626	93.7157	0.00
18/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4081	4	4081	4	0.00
18/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4151	4	4151	4	0.00
18/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4116	4	4116	4	0.00
18/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3252	3	3252	3	0.00
18/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3224	3	3224	3	0.00
18/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3279	3	3279	3	0.00
18/07/2018	2032 On 02-August-18			Bond Future	9.27	95.0955	9.2707	95.0955	30,658.00
18/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2993	3	2993	3	0.00
18/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2930	3	2930	3	0.00
18/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2867	3	2867	3	0.00
18/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	105	0	105	0	0.00
18/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	112	0	112	0	0.00
18/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	99	0	99	0	0.00
18/07/2018	2032 On 01-November-18			Bond Future	9.34	92.6375	9.3361	92.6375	14,659.00
18/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	663	1	663	1	0.00
18/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	681	1	681	1	0.00
18/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	645	1	645	1	0.00
18/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4953	5	4953	5	0.00
18/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4895	5	4895	5	0.00
18/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4838	5	4838	5	0.00
18/07/2018	2032 On 07-February-19			Bond Future	9.41	94.4318	9.4085	94.4318	0.00
18/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1374	1	1374	1	0.00
18/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1351	1	1351	1	0.00
18/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1327	1	1327	1	0.00
18/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5675	6	5675	6	0.00
18/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5727	6	5727	6	0.00
18/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5625	6	5625	6	0.00

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18/07/2018	2032 On 02-May-19			Bond Future	9.47	91.8635	9.4703	91.8635	0.00
18/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4547	5	4547	5	0.00
18/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4584	5	4584	5	0.00
18/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4622	5	4622	5	0.00
18/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3530	4	3530	4	0.00
18/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3591	4	3591	4	0.00
18/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3560	4	3560	4	0.00
18/07/2018	2033 On 02-August-18			Bond Future	102.53	102.4879	102.5273	102.4879	9,076.00
18/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7403	7	7403	7	0.00
18/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7413	7	7413	7	0.00
18/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7393	7	7393	7	0.00
18/07/2018	2033 On 01-November-18			Bond Future	103.26	103.2201	103.2600	103.2201	5,770.00
18/07/2018	2033 On 07-February-19			Bond Future	105.28	105.2383	105.2799	105.2383	0.00
18/07/2018	2033 On 02-May-19			Bond Future	105.92	105.8828	105.9225	105.8828	0.00
18/07/2018	2037 On 02-August-18			Bond Future	9.49	91.8269	9.4854	91.8269	48,709.00
18/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3715	4	3715	4	0.00
18/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3786	4	3786	4	0.00
18/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3857	4	3857	4	0.00
18/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	69	0	69	0	0.00
18/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	78	0	78	0	0.00
18/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	73	0	73	0	0.00
18/07/2018	2037 On 01-November-18			Bond Future	9.55	93.4655	9.5464	93.4655	27,080.00
18/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	820	1	820	1	0.00
18/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	864	1	864	1	0.00
18/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	842	1	842	1	0.00
18/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5192	5	5192	5	0.00
18/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5129	5	5129	5	0.00
18/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5256	5	5256	5	0.00
18/07/2018	2037 On 07-February-19			Bond Future	9.61	91.0160	9.6148	91.0160	0.00
18/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1701	2	1701	2	0.00
18/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1729	2	1729	2	0.00

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18/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1757	2	1757	2	0.00
18/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6199	6	6199	6	0.00
18/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6313	6	6313	6	0.00
18/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6256	6	6256	6	0.00
18/07/2018	2037 On 02-May-19			Bond Future	9.68	92.5458	9.6759	92.5458	0.00
18/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5067	5	5067	5	0.00
18/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5109	5	5109	5	0.00
18/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5026	5	5026	5	0.00
18/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4146	4	4146	4	0.00
18/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4111	4	4111	4	0.00
18/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	4077	4	4077	4	0.00
18/07/2018	2038 On 02-August-18			Bond Future	121.54	121.4928	121.5422	121.4928	2,841.00
18/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12988	13	12988	13	0.00
18/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12998	13	12998	13	0.00
18/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13008	13	13008	13	0.00
18/07/2018	2038 On 01-November-18			Bond Future	123.74	123.6896	123.7399	123.6896	6,813.00
18/07/2018	2038 On 07-February-19			Bond Future	124.57	124.5177	124.5703	124.5177	0.00
18/07/2018	2038 On 02-May-19			Bond Future	126.68	126.6330	126.6833	126.6330	0.00
18/07/2018	2040 On 02-August-18			Bond Future	9.57	95.2482	9.5653	95.2482	20,832.00
18/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	4139	4	4139	4	0.00
18/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	4064	4	4064	4	0.00
18/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3988	4	3988	4	0.00
18/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	84	0	84	0	0.00
18/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	89	0	89	0	0.00
18/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	79	0	79	0	0.00
18/07/2018	2040 On 01-November-18			Bond Future	9.63	96.9479	9.6264	96.9479	10,945.00
18/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1197	1	1197	1	3,540.00
18/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	884	1	884	1	0.00
18/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3578	4	3578	4	3,540.00
18/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	908	1	908	1	0.00
18/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	932	1	932	1	2,950.00

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18/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	106	0	106	0	2,950.00
18/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	861	1	861	1	0.00
18/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	5831	6	5831	6	0.00
18/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10610	10	10610	10	0.00
18/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5624	5	5624	5	0.00
18/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5692	6	5692	6	0.00
18/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5761	6	5761	6	0.00
18/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2108	2	2108	2	0.00
18/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4969	5	4969	5	0.00
18/07/2018	2040 On 07-February-19			Bond Future	9.69	94.3152	9.6946	94.3152	0.00
18/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1711	2	1711	2	0.00
18/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1771	2	1771	2	0.00
18/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1740	2	1740	2	0.00
18/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6808	7	6808	7	0.00
18/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6870	7	6870	7	0.00
18/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6746	7	6746	7	0.00
18/07/2018	2040 On 02-May-19			Bond Future	9.76	95.9003	9.7554	95.9003	0.00
18/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5597	6	5597	6	0.00
18/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5552	6	5552	6	0.00
18/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5508	6	5508	6	0.00
18/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4438	4	4438	4	0.00
18/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4475	4	4475	4	0.00
18/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4401	4	4401	4	0.00
18/07/2018	2044 On 02-August-18			Bond Future	9.60	92.3213	9.6000	92.3213	25,415.00
18/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3934	4	3934	4	0.00
18/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	4086	4	4086	4	0.00
18/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	4009	4	4009	4	0.00
18/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	98	0	98	0	0.00
18/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	92	0	92	0	0.00
18/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	104	0	104	0	0.00
18/07/2018	2044 On 01-November-18			Bond Future	9.66	93.9688	9.6590	93.9688	20,788.00
18/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	843	1	843	1	0.00
18/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	868	1	868	1	0.00
18/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	893	1	893	1	0.00

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18/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5685	6	5685	6	0.00
18/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5615	5	5615	5	0.00
18/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5755	6	5755	6	0.00
18/07/2018	2044 On 07-February-19			Bond Future	9.72	91.4037	9.7248	91.4037	0.00
18/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1856	2	1856	2	0.00
18/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1887	2	1887	2	0.00
18/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1824	2	1824	2	0.00
18/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6915	7	6915	7	0.00
18/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6852	7	6852	7	0.00
18/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6789	7	6789	7	0.00
18/07/2018	2044 On 02-May-19			Bond Future	9.78	92.9399	9.7834	92.9399	0.00
18/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5600	6	5600	6	0.00
18/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5691	6	5691	6	0.00
18/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5645	6	5645	6	0.00
18/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4540	4	4540	4	0.00
18/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4578	4	4578	4	0.00
18/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4616	5	4616	5	0.00
18/07/2018	2046 On 02-August-18			Bond Future	115.37	115.3289	115.3743	115.3289	8,628.00
18/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13396	13	13396	13	0.00
18/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13416	13	13416	13	0.00
18/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13406	13	13406	13	0.00
18/07/2018	2046 On 01-November-18			Bond Future	115.81	115.7650	115.8113	115.7650	4,055.00
18/07/2018	2046 On 07-February-19			Bond Future	118.08	118.0283	118.0766	118.0283	0.00
18/07/2018	2046 On 02-May-19			Bond Future	118.40	118.3511	118.3972	118.3511	0.00
18/07/2018	2050 On 02-August-18			Bond Future	119.91	120.1160	119.9083	120.1160	5,204.00
18/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
18/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17632	17	17632	17	0.00
18/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17612	17	17612	17	0.00
18/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17622	17	17622	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
18/07/2018	2050 On 01-November-18			Bond Future	122.08	122.2880	122.0765	122.2880	4,697.00
18/07/2018	2050 On 07-February-19			Bond Future	122.69	122.9073	122.6931	122.9073	0.00
18/07/2018	2050 On 02-May-19			Bond Future	124.77	124.9954	124.7743	124.9954	0.00
18/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	AL37 On 02-August-18			Index Future	586.31	586.2950	586.3130	586.2950	0.00
18/07/2018	AL37 On 01-November-18			Index Future	596.78	596.7580	596.7750	596.7580	0.00
18/07/2018	AL37 On 07-February-19			Index Future	608.34	608.3200	608.3410	608.3200	0.00
18/07/2018	AL37 On 02-May-19			Index Future	618.55	618.5480	618.5540	618.5480	0.00
18/07/2018	AL7T On 02-August-18			Index Future	684.10	684.6840	684.0950	684.6840	0.00
18/07/2018	AL7T On 01-November-18			Index Future	696.30	696.9030	696.3030	696.9030	0.00
18/07/2018	AL7T On 07-February-19			Index Future	709.80	710.4050	709.7970	710.4050	0.00
18/07/2018	AL7T On 02-May-19			Index Future	721.71	722.3500	721.7130	722.3500	0.00
18/07/2018	ALBI On 02-August-18			Index Future	621.20	622.0390	621.2010	622.0390	449.00
18/07/2018	ALBI On 01-November-18			Index Future	632.29	633.1400	632.2860	633.1400	456.00
18/07/2018	ALBI On 07-February-19			Index Future	644.54	645.4070	644.5390	645.4070	0.00
18/07/2018	ALBI On 02-May-19			Index Future	655.36	656.2590	655.3600	656.2590	0.00
18/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	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
18/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2018	EL28 On 02-August-18			Bond Future	127.27	127.2166	127.2727	127.2166	0.00
18/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
18/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
18/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
18/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7667	8	7667	8	0.00
18/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7677	8	7677	8	0.00
18/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7657	8	7657	8	0.00
18/07/2018	ES33 On 02-August-18			Bond Future	10.73	79.1581	10.7328	79.1581	0.00
18/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2410	3	2410	3	0.00
18/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2468	3	2468	3	0.00
18/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2526	3	2526	3	0.00
18/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
18/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
18/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
18/07/2018	ES33 On 01-November-18			Bond Future	10.84	76.7825	10.8430	76.7825	9,466.00
18/07/2018	ES33 On 07-February-19			Bond Future	10.97	78.2697	10.9683	78.2697	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
18/07/2018	ES33 On 02-May-19			Bond Future	11.07	75.7954	11.0738	75.7954	0.00
18/07/2018	ES42 On 02-August-18			Bond Future	10.95	81.8978	10.9524	81.8978	0.00
18/07/2018	ES42 On 01-November-18			Bond Future	11.06	79.0993	11.0594	79.0993	7,957.00
18/07/2018	ES42 On 07-February-19			Bond Future	11.18	80.6311	11.1770	80.6311	0.00
18/07/2018	ES42 On 02-May-19			Bond Future	11.28	77.7263	11.2809	77.7263	0.00
18/07/2018	GOVI On 02-August-18			GOVI	616.91	617.7580	616.9060	617.7580	477.00
18/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	111960	12	111960	12	0.00
18/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	111860	12	111860	12	0.00
18/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	112060	12	112060	12	0.00
18/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18			GOVI	627.92	628.7820	627.9150	628.7820	0.00
18/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	255750	25	255750	25	0.00
18/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	255950	25	255950	25	0.00
18/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	255850	25	255850	25	0.00
18/07/2018	GOVI On 07-February-19			GOVI	640.08	640.9650	640.0840	640.9650	0.00
18/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	264260	26	264260	26	0.00
18/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	264360	26	264360	26	0.00
18/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	264460	26	264460	26	0.00
18/07/2018	GOVI On 02-May-19			GOVI	650.83	651.7420	650.8290	651.7420	0.00
18/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	29490	4	29490	4	0.00
18/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	29590	4	29590	4	0.00
18/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	29690	4	29690	4	0.00
18/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
18/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
18/07/2018	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
18/07/2018	IGOV On 02-August-18			Index Future	249.53	249.5720	249.5300	249.5720	852.00
18/07/2018	IGOV On 01-November-18			Index Future	254.04	254.0850	254.0420	254.0850	226.00
18/07/2018	IGOV On 07-February-19			Index Future	259.01	259.0540	259.0110	259.0540	0.00
18/07/2018	IGOV On 02-May-19			Index Future	263.41	263.4560	263.4060	263.4560	0.00
18/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
18/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2300	102.2300	102.2300	0.00
18/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
18/07/2018	IS01 On 20-June-19			Interest Rate Swap	101.99	102.0000	101.9900	102.0000	0.00
18/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
18/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
18/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
18/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
18/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.73	99.7400	99.7300	99.7400	0.00
18/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9100	101.9200	101.9100	0.00
18/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.9100	102.9000	102.9100	0.00
18/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9900	98.9800	98.9900	0.00
18/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.60	102.6100	102.6000	102.6100	0.00
18/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6700	99.6600	99.6700	0.00
18/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.53	96.5400	96.5300	96.5400	0.00
18/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.78	95.7800	95.7800	95.7800	0.00
18/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.00	94.9900	95.0000	94.9900	0.00
18/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.20	95.1900	95.2000	95.1900	0.00
18/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.41	97.4000	97.4100	97.4000	51.00
18/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.56	97.5400	97.5600	97.5400	0.00
18/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.77	98.7600	98.7700	98.7600	0.00
18/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.69	102.6800	102.6900	102.6800	0.00
18/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.95	103.9400	103.9500	103.9400	0.00
18/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.37	97.3500	97.3700	97.3500	0.00
18/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.40	103.3900	103.4000	103.3900	0.00
18/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.94	98.9200	98.9400	98.9200	0.00
18/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.70	95.6600	95.7000	95.6600	0.00
18/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.70	92.6600	92.7000	92.6600	0.00
18/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.44	91.4000	91.4400	91.4000	0.00
18/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.59	93.5500	93.5900	93.5500	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
18/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.35	97.3300	97.3500	97.3300	0.00
18/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.91	95.9000	95.9100	95.9000	0.00
18/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.96	97.9600	97.9600	97.9600	0.00
18/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.37	103.3700	103.3700	103.3700	0.00
18/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.70	103.7000	103.7000	103.7000	0.00
18/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.24	97.2300	97.2400	97.2300	0.00
18/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.37	104.3500	104.3700	104.3500	0.00
18/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.96	97.9500	97.9600	97.9500	0.00
18/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
18/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/07/2018	R023 On 02-August-18			Bond Future	8.10	102.0428	8.0993	102.0428	26,307.00
18/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8132	8	8132	8	0.00
18/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8166	8	8166	8	0.00
18/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8099	8	8099	8	0.00
18/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R023 On 01-November-18			Bond Future	8.16	99.9378	8.1615	99.9378	19,978.00
18/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8171	8	8171	8	0.00
18/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8139	8	8139	8	0.00
18/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8107	8	8107	8	0.00
18/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
18/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
18/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
18/07/2018	R023 On 07-February-19			Bond Future	8.24	101.8737	8.2364	101.8737	0.00
18/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7484	7	7484	7	0.00
18/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7543	8	7543	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7514	8	7514	8	0.00
18/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	37	0	37	0	0.00
18/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	36	0	36	0	0.00
18/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	38	0	38	0	0.00
18/07/2018	R023 On 02-May-19			Bond Future	8.29	99.6583	8.2945	99.6583	0.00
18/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1944	2	1944	2	0.00
18/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1924	2	1924	2	0.00
18/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1903	2	1903	2	0.00
18/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1431	1	1431	1	0.00
18/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1442	1	1442	1	0.00
18/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1420	1	1420	1	0.00
18/07/2018	R035 On 02-August-18			Bond Future	9.42	99.5014	9.4206	99.5014	60,945.00
18/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	925	1	925	1	0.00
18/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	966	1	966	1	0.00
18/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1008	1	1008	1	0.00
18/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	890	1	890	1	0.00
18/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	853	1	853	1	0.00
18/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	929	1	929	1	0.00
18/07/2018	R035 On 01-November-18			Bond Future	9.49	96.7813	9.4866	96.7813	36,299.00
18/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	762	1	762	1	0.00
18/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	740	1	740	1	0.00
18/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	719	1	719	1	0.00
18/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5300	5	5300	5	0.00
18/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5364	5	5364	5	0.00
18/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5237	5	5237	5	0.00
18/07/2018	R035 On 07-February-19			Bond Future	9.56	98.6559	9.5611	98.6559	0.00
18/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1554	2	1554	2	0.00
18/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1608	2	1608	2	0.00
18/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1581	2	1581	2	0.00
18/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6354	6	6354	6	0.00
18/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6297	6	6297	6	0.00
18/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6411	6	6411	6	0.00
18/07/2018	R035 On 02-May-19			Bond Future	9.62	95.8161	9.6206	95.8161	0.00
18/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5031	5	5031	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
18/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5072	5	5072	5	0.00
18/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4989	5	4989	5	0.00
18/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4154	4	4154	4	0.00
18/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	4085	4	4085	4	0.00
18/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4120	4	4120	4	0.00
18/07/2018	R186 On 02-August-18			Bond Future	8.69	112.0474	8.6855	112.0474	84,978.00
18/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1554	2	1554	2	0.00
18/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	197	0	197	0	0.00
18/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	242	0	242	0	0.00
18/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	30	0	30	0	3,020.00
18/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	904	1	904	1	2,500.00
18/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	184	0	184	0	0.00
18/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
18/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2283	2	2283	2	0.00
18/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	211	0	211	0	0.00
18/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2804	3	2804	3	0.00
18/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7769	8	7769	8	0.00
18/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1609	2	1609	2	0.00
18/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	501	0	501	0	2,500.00
18/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	90	0	90	0	0.00
18/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1509	1	1509	1	0.00
18/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1412	1	1412	1	0.00
18/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1559	2	1559	2	0.00
18/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	220	0	220	0	2,500.00
18/07/2018	R186 On 01-November-18			Bond Future	8.75	114.0469	8.7499	114.0469	22,829.00
18/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1015	1	1015	1	5,000.00
18/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1182	1	1182	1	0.00
18/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3268	3	3268	3	0.00
18/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1158	1	1158	1	0.00
18/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	249	0	249	0	5,000.00
18/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1207	1	1207	1	0.00
18/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	922	1	922	1	5,000.00
18/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2572	3	2572	3	0.00
18/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5209	5	5209	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
18/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2497	2	2497	2	0.00
18/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2535	2	2535	2	0.00
18/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2803	3	2803	3	0.00
18/07/2018	R186 On 07-February-19			Bond Future	8.82	110.9509	8.8228	110.9509	0.00
18/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1017	1	1017	1	0.00
18/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1055	1	1055	1	0.00
18/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1036	1	1036	1	0.00
18/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4785	5	4785	5	0.00
18/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4700	5	4700	5	0.00
18/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4742	5	4742	5	0.00
18/07/2018	R186 On 02-May-19			Bond Future	8.89	112.8158	8.8869	112.8158	0.00
18/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3680	4	3680	4	0.00
18/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3646	4	3646	4	0.00
18/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3611	4	3611	4	0.00
18/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2882	3	2882	3	0.00
18/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2905	3	2905	3	0.00
18/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2860	3	2860	3	0.00
18/07/2018	R197 On 02-August-18			Bond Future	297.37	297.2670	297.3746	297.2670	1,273.00
18/07/2018	R197 On 01-November-18			Bond Future	302.75	302.6422	302.7515	302.6422	2,350.00
18/07/2018	R197 On 07-February-19			Bond Future	301.32	301.2031	301.3172	301.2031	0.00
18/07/2018	R197 On 02-May-19			Bond Future	306.43	306.3198	306.4284	306.3198	0.00
18/07/2018	R202 On 02-August-18			Bond Future	232.75	232.6636	232.7530	232.6636	18,679.00
18/07/2018	R202 On 01-November-18			Bond Future	236.96	236.8706	236.9613	236.8706	3,700.00
18/07/2018	R202 On 07-February-19			Bond Future	237.69	237.5947	237.6892	237.5947	0.00
18/07/2018	R202 On 02-May-19			Bond Future	241.72	241.6311	241.7214	241.6311	0.00
18/07/2018	R204 On 02-August-18			Bond Future	6.64	101.4970	6.6366	101.4970	10,270.00
18/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	857	1	857	1	0.00
18/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	861	1	861	1	0.00
18/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	854	1	854	1	0.00
18/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R207 On 02-August-18			Bond Future	7.39	100.2645	7.3897	100.2645	20,062.00
18/07/2018	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
18/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
18/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
18/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	727	1	727	1	0.00
18/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	700	1	700	1	0.00
18/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	713	1	713	1	0.00
18/07/2018	R207 On 01-November-18			Bond Future	7.41	102.0538	7.4131	102.0538	1,678.00
18/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	14	0	14	0	0.00
18/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	13	0	13	0	0.00
18/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	14	0	14	0	0.00
18/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	772	1	772	1	0.00
18/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	760	1	760	1	0.00
18/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	750	1	750	1	0.00
18/07/2018	R207 On 07-February-19			Bond Future	7.45	100.3856	7.4462	100.3856	0.00
18/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	16	0	16	0	0.00
18/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	15	0	15	0	0.00
18/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	15	0	15	0	0.00
18/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	832	1	832	1	0.00
18/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	840	1	840	1	0.00
18/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	823	1	823	1	0.00
18/07/2018	R207 On 02-May-19			Bond Future	7.50	102.0730	7.4956	102.0730	0.00
18/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	308	0	308	0	0.00
18/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	317	0	317	0	0.00
18/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	312	0	312	0	0.00
18/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	230	0	230	0	0.00
18/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	228	0	228	0	0.00
18/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	232	0	232	0	0.00
18/07/2018	R208 On 02-August-18			Bond Future	7.69	100.1640	7.6884	100.1640	14,964.00
18/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	1	0	0.00
18/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	1	0	0.00
18/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	1	0	0.00
18/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1309	1	1309	1	0.00
18/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1286	1	1286	1	0.00
18/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1333	1	1333	1	0.00
18/07/2018	R208 On 01-November-18			Bond Future	7.74	98.5519	7.7411	98.5519	14,364.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	49	0	49	0	0.00
18/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	51	0	51	0	0.00
18/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	48	0	48	0	0.00
18/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1381	1	1381	1	0.00
18/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1421	1	1421	1	0.00
18/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1401	1	1401	1	0.00
18/07/2018	R208 On 07-February-19			Bond Future	7.81	100.4609	7.8074	100.4609	0.00
18/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	91	0	91	0	0.00
18/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	88	0	88	0	0.00
18/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	85	0	85	0	0.00
18/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1489	1	1489	1	0.00
18/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1521	2	1521	2	0.00
18/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1505	2	1505	2	0.00
18/07/2018	R208 On 02-May-19			Bond Future	7.87	98.7496	7.8655	98.7496	0.00
18/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	981	1	981	1	0.00
18/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	992	1	992	1	0.00
18/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	1003	1	1003	1	0.00
18/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	705	1	705	1	0.00
18/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	717	1	717	1	0.00
18/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	711	1	711	1	0.00
18/07/2018	R209 On 02-August-18			Bond Future	9.39	75.4969	9.3946	75.4969	89,878.00
18/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	5254	5	5254	5	0.00
18/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8924	9	8924	9	0.00
18/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	55	0	55	0	5,000.00
18/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	951	1	951	1	0.00
18/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	15	0	15	0	0.00
18/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2011	2	2011	2	435.00
18/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6272	6	6272	6	0.00
18/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	330	0	330	0	0.00
18/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
18/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
18/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6331	6	6331	6	0.00
18/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6390	7	6390	7	0.00
18/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	2	0	2	0	0.00
18/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	239	0	239	0	0.00
18/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6781	7	6781	7	0.00
18/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	2	0	2	0	0.00
18/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3099	3	3099	3	0.00
18/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4006	4	4006	4	500.00
18/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6549	6	6549	6	0.00
18/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1600	1	1600	1	500.00
18/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	711	1	711	1	5,000.00
18/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
18/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	8	0	8	0	435.00
18/07/2018	R209 On 01-November-18			Bond Future	9.45	73.6965	9.4527	73.6965	89,063.00
18/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72647	73	72647	73	0.00
18/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	639	1	639	1	2,000.00
18/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4297	4	4297	4	0.00
18/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2843	3	2843	3	2,000.00
18/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72647	73	72647	73	0.00
18/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4440	5	4440	5	0.00
18/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72647	73	72647	73	0.00
18/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1766	2	1766	2	0.00
18/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4345	4	4345	4	0.00
18/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4156	4	4156	4	0.00
18/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7317	7	7317	7	0.00
18/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	343	0	343	0	0.00
18/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	986	1	986	1	0.00
18/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	894	1	894	1	5,850.00
18/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	939	1	939	1	0.00
18/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1600	2	1600	2	0.00
18/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2529	2	2529	2	0.00
18/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	924	1	924	1	2,000.00
18/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4571	4	4571	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
18/07/2018	R209 On 07-February-19			Bond Future	9.52	75.1239	9.5167	75.1239	0.00
18/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1457	2	1457	2	0.00
18/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1481	2	1481	2	0.00
18/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1433	2	1433	2	0.00
18/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5344	5	5344	5	0.00
18/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5296	5	5296	5	0.00
18/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5248	5	5248	5	0.00
18/07/2018	R209 On 02-May-19			Bond Future	9.57	73.2385	9.5709	73.2385	0.00
18/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4334	4	4334	4	0.00
18/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4299	4	4299	4	0.00
18/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4369	4	4369	4	0.00
18/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3587	4	3587	4	0.00
18/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3557	3	3557	3	0.00
18/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3527	3	3527	3	0.00
18/07/2018	R210 On 02-August-18			Bond Future	185.02	184.9459	185.0162	184.9459	1,480.00
18/07/2018	R210 On 01-November-18			Bond Future	185.86	185.7899	185.8615	185.7899	949.00
18/07/2018	R210 On 07-February-19			Bond Future	189.50	189.4223	189.4969	189.4223	0.00
18/07/2018	R210 On 02-May-19			Bond Future	190.16	190.0901	190.1613	190.0901	0.00
18/07/2018	R212 On 02-August-18			Bond Future	153.33	153.2700	153.3272	153.2700	4,307.00
18/07/2018	R212 On 01-November-18			Bond Future	156.10	156.0415	156.0996	156.0415	1,526.00
18/07/2018	R212 On 07-February-19			Bond Future	157.00	156.9386	156.9993	156.9386	0.00
18/07/2018	R212 On 02-May-19			Bond Future	159.66	159.6047	159.6625	159.6047	0.00
18/07/2018	R213 On 02-August-18			Bond Future	9.17	87.1262	9.1701	87.1262	28,004.00
18/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	463	1	463	1	0.00
18/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	439	0	439	0	0.00
18/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	415	0	415	0	0.00
18/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1164	1	1164	1	0.00
18/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1207	1	1207	1	0.00
18/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1121	1	1121	1	0.00
18/07/2018	R213 On 01-November-18			Bond Future	9.23	85.1349	9.2334	85.1349	18,903.00
18/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	581	1	581	1	0.00
18/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	564	1	564	1	0.00
18/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	548	1	548	1	0.00
18/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4443	4	4443	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
18/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4496	4	4496	4	0.00
18/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4391	4	4391	4	0.00
18/07/2018	R213 On 07-February-19			Bond Future	9.31	86.7841	9.3051	86.7841	0.00
18/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1201	1	1201	1	0.00
18/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1223	1	1223	1	0.00
18/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1244	1	1244	1	0.00
18/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5245	5	5245	5	0.00
18/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5199	5	5199	5	0.00
18/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5291	5	5291	5	0.00
18/07/2018	R213 On 02-May-19			Bond Future	9.36	84.6951	9.3622	84.6951	0.00
18/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4128	4	4128	4	0.00
18/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4094	4	4094	4	0.00
18/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4059	4	4059	4	0.00
18/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3301	3	3301	3	0.00
18/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3328	3	3328	3	0.00
18/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3274	3	3274	3	0.00
18/07/2018	R214 On 02-August-18			Bond Future	9.55	74.8682	9.5546	74.8682	23,670.00
18/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	9	0	9	0	0.00
18/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	11	0	11	0	0.00
18/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	10	0	10	0	0.00
18/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4510	4	4510	4	0.00
18/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4433	4	4433	4	0.00
18/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4587	4	4587	4	0.00
18/07/2018	R214 On 01-November-18			Bond Future	9.61	72.9116	9.6140	72.9116	17,922.00
18/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	601	1	601	1	0.00
18/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	619	1	619	1	0.00
18/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	637	1	637	1	0.00
18/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5161	5	5161	5	0.00
18/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5280	5	5280	5	0.00
18/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5220	5	5220	5	0.00
18/07/2018	R214 On 07-February-19			Bond Future	9.68	74.3239	9.6805	74.3239	0.00
18/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1318	1	1318	1	0.00
18/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1342	1	1342	1	0.00
18/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1295	1	1295	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
18/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6042	6	6042	6	0.00
18/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5989	6	5989	6	0.00
18/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5936	6	5936	6	0.00
18/07/2018	R214 On 02-May-19			Bond Future	9.73	72.2789	9.7335	72.2789	0.00
18/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4624	5	4624	5	0.00
18/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4550	5	4550	5	0.00
18/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4587	5	4587	5	0.00
18/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3726	4	3726	4	0.00
18/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3695	4	3695	4	0.00
18/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3757	4	3757	4	0.00
18/07/2018	R248 On 02-August-18			Bond Future	9.59	95.7508	9.5947	95.7508	84,567.00
18/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	10	0	10	0	0.00
18/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	9	0	9	0	0.00
18/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	8	0	8	0	0.00
18/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	5892	6	5892	6	0.00
18/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	5992	6	5992	6	0.00
18/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	5792	6	5792	6	0.00
18/07/2018	R248 On 01-November-18			Bond Future	9.66	93.0269	9.6551	93.0269	80,008.00
18/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	622	1	622	1	0.00
18/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	663	1	663	1	0.00
18/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	642	1	642	1	0.00
18/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6659	6	6659	6	0.00
18/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6580	6	6580	6	0.00
18/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6739	7	6739	7	0.00
18/07/2018	R248 On 07-February-19			Bond Future	9.72	94.8289	9.7226	94.8289	0.00
18/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1568	2	1568	2	0.00
18/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1597	2	1597	2	0.00
18/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1539	2	1539	2	0.00
18/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7707	8	7707	8	0.00
18/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	7848	8	7848	8	0.00
18/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7777	8	7777	8	0.00
18/07/2018	R248 On 02-May-19			Bond Future	9.78	91.9881	9.7765	91.9881	0.00
18/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5782	6	5782	6	0.00
18/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5829	6	5829	6	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
18/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5736	6	5736	6	0.00
18/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4673	5	4673	5	0.00
18/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4751	5	4751	5	0.00
18/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4712	5	4712	5	0.00