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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
20/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	2025 On 02-August-18			Bond Future	129.95	130.0952	129.9546	130.0952	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
20/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6705	7	6705	7	0.00
20/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6715	7	6715	7	0.00
20/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6695	7	6695	7	0.00
20/07/2018	2025 On 01-November-18			Bond Future	132.30	132.4476	132.3041	132.4476	28.00
20/07/2018	2025 On 07-February-19			Bond Future	133.48	133.6237	133.4781	133.6237	0.00
20/07/2018	2025 On 02-May-19			Bond Future	135.74	135.8920	135.7425	135.8920	0.00
20/07/2018	2029 On 02-August-18			Bond Future	99.52	99.5095	99.5223	99.5095	0.00
20/07/2018	2029 On 01-November-18			Bond Future	100.27	100.2593	100.2719	100.2593	1,370.00
20/07/2018	2029 On 07-February-19			Bond Future	102.23	102.2195	102.2329	102.2195	0.00
20/07/2018	2029 On 02-May-19			Bond Future	102.90	102.8841	102.8967	102.8841	0.00
20/07/2018	2030 On 02-August-18			Bond Future	9.10	92.2796	9.1041	92.2796	43,401.00
20/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2426	2	2426	2	0.00
20/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	5	0	5	0	7,850.00
20/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	240	0	240	0	7,850.00
20/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2660	3	2660	3	0.00
20/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2484	2	2484	2	0.00
20/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2368	2	2368	2	0.00
20/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	74	0	74	0	7,850.00
20/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	91	0	91	0	0.00
20/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	104	0	104	0	0.00
20/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1545	2	1545	2	0.00
20/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	97	0	97	0	0.00
20/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4078	4	4078	4	0.00
20/07/2018	2030 On 01-November-18			Bond Future	9.17	93.9265	9.1663	93.9265	23,053.00
20/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	578	1	578	1	0.00
20/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	611	1	611	1	0.00
20/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	594	1	594	1	0.00
20/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4472	5	4472	5	0.00
20/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4525	5	4525	5	0.00
20/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4420	5	4420	5	0.00
20/07/2018	2030 On 07-February-19			Bond Future	9.24	91.7365	9.2365	91.7365	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
20/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1179	1	1179	1	0.00
20/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1200	1	1200	1	0.00
20/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1222	1	1222	1	0.00
20/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5158	5	5158	5	0.00
20/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5205	5	5205	5	0.00
20/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5251	5	5251	5	0.00
20/07/2018	2030 On 02-May-19			Bond Future	9.30	93.2769	9.3002	93.2769	0.00
20/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	3938	4	3938	4	0.00
20/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4006	4	4006	4	0.00
20/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	3972	4	3972	4	0.00
20/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3346	3	3346	3	0.00
20/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3318	3	3318	3	0.00
20/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3374	3	3374	3	0.00
20/07/2018	2032 On 02-August-18			Bond Future	9.30	94.7533	9.3045	94.7533	30,658.00
20/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2746	3	2746	3	0.00
20/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2684	3	2684	3	0.00
20/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2621	3	2621	3	0.00
20/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	103	0	103	0	0.00
20/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	110	0	110	0	0.00
20/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	96	0	96	0	0.00
20/07/2018	2032 On 01-November-18			Bond Future	9.37	92.2893	9.3710	92.2893	14,766.00
20/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	595	1	595	1	0.00
20/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	612	1	612	1	0.00
20/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	578	1	578	1	0.00
20/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5134	5	5134	5	0.00
20/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5075	5	5075	5	0.00
20/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5016	5	5016	5	0.00
20/07/2018	2032 On 07-February-19			Bond Future	9.44	94.0769	9.4448	94.0769	0.00
20/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1287	1	1287	1	0.00
20/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1264	1	1264	1	0.00
20/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1241	1	1241	1	0.00
20/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5842	6	5842	6	0.00
20/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5894	6	5894	6	0.00
20/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5790	6	5790	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
20/07/2018	2032 On 02-May-19			Bond Future	9.51	91.5012	9.5077	91.5012	0.00
20/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4390	4	4390	4	0.00
20/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4427	4	4427	4	0.00
20/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4464	4	4464	4	0.00
20/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3630	4	3630	4	0.00
20/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3691	4	3691	4	0.00
20/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3660	4	3660	4	0.00
20/07/2018	2033 On 02-August-18			Bond Future	102.43	102.5403	102.4266	102.5403	9,076.00
20/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7503	7	7503	7	0.00
20/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7513	7	7513	7	0.00
20/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7493	7	7493	7	0.00
20/07/2018	2033 On 01-November-18			Bond Future	103.16	103.2735	103.1573	103.2735	5,770.00
20/07/2018	2033 On 07-February-19			Bond Future	105.17	105.2927	105.1748	105.2927	0.00
20/07/2018	2033 On 02-May-19			Bond Future	105.82	105.9367	105.8158	105.9367	0.00
20/07/2018	2037 On 02-August-18			Bond Future	9.52	91.2451	9.5241	91.2451	48,709.00
20/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3401	3	3401	3	0.00
20/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3472	3	3472	3	0.00
20/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3543	3	3543	3	0.00
20/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	67	0	67	0	0.00
20/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	77	0	77	0	0.00
20/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	72	0	72	0	0.00
20/07/2018	2037 On 01-November-18			Bond Future	9.59	92.8735	9.5864	92.8735	27,080.00
20/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	729	1	729	1	0.00
20/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	770	1	770	1	0.00
20/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	749	1	749	1	0.00
20/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5417	5	5417	5	0.00
20/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5352	5	5352	5	0.00
20/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5482	6	5482	6	0.00
20/07/2018	2037 On 07-February-19			Bond Future	9.66	90.4125	9.6561	90.4125	0.00
20/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1586	2	1586	2	0.00
20/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1612	2	1612	2	0.00

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20/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1639	2	1639	2	0.00
20/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6405	6	6405	6	0.00
20/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6521	7	6521	7	0.00
20/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6463	7	6463	7	0.00
20/07/2018	2037 On 02-May-19			Bond Future	9.72	91.9307	9.7185	91.9307	0.00
20/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	4869	5	4869	5	0.00
20/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	4910	5	4910	5	0.00
20/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	4828	5	4828	5	0.00
20/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4279	4	4279	4	0.00
20/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4243	4	4243	4	0.00
20/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	4207	4	4207	4	0.00
20/07/2018	2038 On 02-August-18			Bond Future	121.57	121.5581	121.5739	121.5581	2,841.00
20/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12956	13	12956	13	0.00
20/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12966	13	12966	13	0.00
20/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12976	13	12976	13	0.00
20/07/2018	2038 On 01-November-18			Bond Future	123.77	123.7561	123.7718	123.7561	6,813.00
20/07/2018	2038 On 07-February-19			Bond Future	124.60	124.5856	124.6023	124.5856	0.00
20/07/2018	2038 On 02-May-19			Bond Future	126.72	126.7004	126.7160	126.7004	0.00
20/07/2018	2040 On 02-August-18			Bond Future	9.60	94.6664	9.5991	94.6664	20,832.00
20/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3842	4	3842	4	0.00
20/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3766	4	3766	4	0.00
20/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3691	4	3691	4	0.00
20/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	79	0	79	0	0.00
20/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	84	0	84	0	0.00
20/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	74	0	74	0	0.00
20/07/2018	2040 On 01-November-18			Bond Future	9.66	96.3557	9.6612	96.3557	10,980.00
20/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1090	1	1090	1	3,540.00
20/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	796	1	796	1	0.00
20/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3376	3	3376	3	3,540.00
20/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	819	1	819	1	0.00
20/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	841	1	841	1	2,950.00

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20/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	89	0	89	0	2,950.00
20/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	775	1	775	1	0.00
20/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6042	6	6042	6	0.00
20/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10890	11	10890	11	0.00
20/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5830	6	5830	6	0.00
20/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5900	6	5900	6	0.00
20/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	5971	6	5971	6	0.00
20/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2204	2	2204	2	0.00
20/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5159	5	5159	5	0.00
20/07/2018	2040 On 07-February-19			Bond Future	9.73	93.7117	9.7305	93.7117	0.00
20/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1604	2	1604	2	0.00
20/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1661	2	1661	2	0.00
20/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1632	2	1632	2	0.00
20/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7003	7	7003	7	0.00
20/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7067	7	7067	7	0.00
20/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	6940	7	6940	7	0.00
20/07/2018	2040 On 02-May-19			Bond Future	9.79	95.2852	9.7924	95.2852	0.00
20/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5407	5	5407	5	0.00
20/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5363	5	5363	5	0.00
20/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5319	5	5319	5	0.00
20/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4558	5	4558	5	0.00
20/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4596	5	4596	5	0.00
20/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4520	5	4520	5	0.00
20/07/2018	2044 On 02-August-18			Bond Future	9.63	91.7290	9.6288	91.7290	21,313.00
20/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3672	4	3672	4	0.00
20/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3824	4	3824	4	0.00
20/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3748	4	3748	4	0.00
20/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	89	0	89	0	0.00
20/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	83	0	83	0	0.00
20/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	95	0	95	0	0.00
20/07/2018	2044 On 01-November-18			Bond Future	9.69	93.3660	9.6886	93.3660	26,360.00
20/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	766	1	766	1	0.00
20/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	789	1	789	1	0.00
20/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	813	1	813	1	0.00

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20/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5864	6	5864	6	0.00
20/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5793	6	5793	6	0.00
20/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	5936	6	5936	6	0.00
20/07/2018	2044 On 07-February-19			Bond Future	9.76	90.7894	9.7554	90.7894	0.00
20/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1756	2	1756	2	0.00
20/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1787	2	1787	2	0.00
20/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1726	2	1726	2	0.00
20/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7080	7	7080	7	0.00
20/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7016	7	7016	7	0.00
20/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6952	7	6952	7	0.00
20/07/2018	2044 On 02-May-19			Bond Future	9.81	92.3138	9.8149	92.3138	0.00
20/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5434	5	5434	5	0.00
20/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5523	5	5523	5	0.00
20/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5479	5	5479	5	0.00
20/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4640	5	4640	5	0.00
20/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4679	5	4679	5	0.00
20/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4718	5	4718	5	0.00
20/07/2018	2046 On 02-August-18			Bond Future	115.40	115.3895	115.4046	115.3895	8,628.00
20/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13365	13	13365	13	0.00
20/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13385	13	13385	13	0.00
20/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13375	13	13375	13	0.00
20/07/2018	2046 On 01-November-18			Bond Future	115.84	115.8268	115.8418	115.8268	10,966.00
20/07/2018	2046 On 07-February-19			Bond Future	118.11	118.0913	118.1072	118.0913	0.00
20/07/2018	2046 On 02-May-19			Bond Future	118.43	118.4136	118.4287	118.4136	0.00
20/07/2018	2050 On 02-August-18			Bond Future	119.94	119.9241	119.9398	119.9241	5,204.00
20/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
20/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17600	18	17600	18	0.00
20/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17580	18	17580	18	0.00
20/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17590	18	17590	18	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
20/07/2018	2050 On 01-November-18			Bond Future	122.11	122.0926	122.1081	122.0926	4,697.00
20/07/2018	2050 On 07-February-19			Bond Future	122.72	122.7082	122.7249	122.7082	0.00
20/07/2018	2050 On 02-May-19			Bond Future	124.81	124.7913	124.8068	124.7913	0.00
20/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	AL37 On 02-August-18			Index Future	585.49	585.3730	585.4890	585.3730	0.00
20/07/2018	AL37 On 01-November-18			Index Future	595.94	595.8200	595.9350	595.8200	0.00
20/07/2018	AL37 On 07-February-19			Index Future	607.48	607.3620	607.4830	607.3620	0.00
20/07/2018	AL37 On 02-May-19			Index Future	617.68	617.5640	617.6810	617.5640	0.00
20/07/2018	AL7T On 02-August-18			Index Future	682.58	682.0720	682.5830	682.0720	0.00
20/07/2018	AL7T On 01-November-18			Index Future	694.76	694.2440	694.7620	694.2440	0.00
20/07/2018	AL7T On 07-February-19			Index Future	708.23	707.6930	708.2250	707.6930	0.00
20/07/2018	AL7T On 02-May-19			Index Future	720.11	719.5810	720.1130	719.5810	0.00
20/07/2018	ALBI On 02-August-18			Index Future	619.65	619.1570	619.6520	619.1570	449.00
20/07/2018	ALBI On 01-November-18			Index Future	630.71	630.2070	630.7080	630.2070	456.00
20/07/2018	ALBI On 07-February-19			Index Future	642.93	642.4150	642.9300	642.4150	0.00
20/07/2018	ALBI On 02-May-19			Index Future	653.72	653.2060	653.7230	653.2060	0.00
20/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	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
20/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2018	EL28 On 02-August-18			Bond Future	127.20	127.1842	127.2030	127.1842	0.00
20/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
20/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
20/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
20/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7737	8	7737	8	0.00
20/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7747	8	7747	8	0.00
20/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7727	8	7727	8	0.00
20/07/2018	ES33 On 02-August-18			Bond Future	10.77	78.7302	10.7706	78.7302	0.00
20/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2181	2	2181	2	0.00
20/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2239	2	2239	2	0.00
20/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2297	2	2297	2	0.00
20/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
20/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
20/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
20/07/2018	ES33 On 01-November-18			Bond Future	10.88	76.3469	10.8822	76.3469	9,466.00
20/07/2018	ES33 On 07-February-19			Bond Future	11.01	77.8257	11.0091	77.8257	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
20/07/2018	ES33 On 02-May-19			Bond Future	11.12	75.3428	11.1159	75.3428	0.00
20/07/2018	ES42 On 02-August-18			Bond Future	10.99	81.4778	10.9852	81.4778	0.00
20/07/2018	ES42 On 01-November-18			Bond Future	11.09	78.6718	11.0935	78.6718	7,957.00
20/07/2018	ES42 On 07-February-19			Bond Future	11.21	80.1955	11.2123	80.1955	0.00
20/07/2018	ES42 On 02-May-19			Bond Future	11.32	77.2820	11.3175	77.2820	0.00
20/07/2018	GOVI On 02-August-18			GOVI	615.32	614.7910	615.3200	614.7910	366.00
20/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	96100	9	96100	9	0.00
20/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	96000	9	96000	9	0.00
20/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	96200	9	96200	9	0.00
20/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 01-November-18			GOVI	626.30	625.7620	626.2990	625.7620	111.00
20/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	271910	28	271910	28	0.00
20/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	272110	28	272110	28	0.00
20/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	272010	28	272010	28	0.00
20/07/2018	GOVI On 07-February-19			GOVI	638.44	637.8850	638.4360	637.8850	0.00
20/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	280740	29	280740	29	0.00
20/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	280840	29	280840	29	0.00
20/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	280940	29	280940	29	0.00
20/07/2018	GOVI On 02-May-19			GOVI	649.15	648.5990	649.1530	648.5990	0.00
20/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	12730	1	12730	1	0.00
20/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	12830	1	12830	1	0.00
20/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	12930	1	12930	1	0.00
20/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
20/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
20/07/2018	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
20/07/2018	IGOV On 02-August-18			Index Future	249.42	249.4270	249.4180	249.4270	665.00
20/07/2018	IGOV On 01-November-18			Index Future	253.93	253.9370	253.9270	253.9370	714.00
20/07/2018	IGOV On 07-February-19			Index Future	258.89	258.9020	258.8930	258.9020	0.00
20/07/2018	IGOV On 02-May-19			Index Future	263.29	263.2980	263.2860	263.2980	0.00
20/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
20/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
20/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5800	99.5900	99.5800	0.00
20/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0200	102.0400	102.0200	0.00
20/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.98	99.9600	99.9800	99.9600	0.00
20/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
20/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
20/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3200	99.3200	99.3200	0.00
20/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7600	99.7800	99.7600	0.00
20/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	101.9600	101.9800	101.9600	0.00
20/07/2018	IS02 On 20-December-19			Interest Rate Swap	103.00	102.9600	103.0000	102.9600	0.00
20/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.10	99.0600	99.1000	99.0600	0.00
20/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.75	102.7000	102.7500	102.7000	0.00
20/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.83	99.7800	99.8300	99.7800	0.00
20/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.71	96.6600	96.7100	96.6600	0.00
20/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.96	95.9100	95.9600	95.9100	0.00
20/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.18	95.1300	95.1800	95.1300	0.00
20/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.39	95.3400	95.3900	95.3400	0.00
20/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.62	97.5600	97.6200	97.5600	51.00
20/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.77	97.7100	97.7700	97.7100	0.00
20/07/2018	IS05 On 21-June-22			Interest Rate Swap	99.00	98.9400	99.0000	98.9400	0.00
20/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.92	102.8700	102.9200	102.8700	0.00
20/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.18	104.1400	104.1800	104.1400	0.00
20/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.61	97.5700	97.6100	97.5700	0.00
20/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.63	103.6000	103.6300	103.6000	0.00
20/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.17	99.1500	99.1700	99.1500	0.00
20/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.88	95.9300	95.8800	95.9300	0.00
20/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.89	92.9500	92.8900	92.9500	0.00
20/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.64	91.7000	91.6400	91.7000	0.00
20/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.78	93.8400	93.7800	93.8400	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
20/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.53	97.6000	97.5300	97.6000	0.00
20/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.09	96.1500	96.0900	96.1500	0.00
20/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.14	98.2000	98.1400	98.2000	0.00
20/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.53	103.6100	103.5300	103.6100	0.00
20/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.87	103.9500	103.8700	103.9500	0.00
20/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.41	97.5100	97.4100	97.5100	0.00
20/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.53	104.6300	104.5300	104.6300	0.00
20/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.13	98.2400	98.1300	98.2400	0.00
20/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
20/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/07/2018	R023 On 02-August-18			Bond Future	8.14	101.8827	8.1435	101.8827	26,287.00
20/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7968	8	7968	8	0.00
20/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8001	8	8001	8	0.00
20/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7934	8	7934	8	0.00
20/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R023 On 01-November-18			Bond Future	8.21	99.7749	8.2088	99.7749	20,526.00
20/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8003	8	8003	8	0.00
20/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7972	8	7972	8	0.00
20/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7940	8	7940	8	0.00
20/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
20/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
20/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
20/07/2018	R023 On 07-February-19			Bond Future	8.29	101.7077	8.2875	101.7077	0.00
20/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7316	7	7316	7	0.00
20/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7375	7	7375	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
20/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7346	7	7346	7	0.00
20/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	40	0	40	0	0.00
20/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	39	0	39	0	0.00
20/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	41	0	41	0	0.00
20/07/2018	R023 On 02-May-19			Bond Future	8.35	99.4879	8.3493	99.4879	0.00
20/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1843	2	1843	2	0.00
20/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1823	2	1823	2	0.00
20/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1803	2	1803	2	0.00
20/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1504	2	1504	2	0.00
20/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1515	2	1515	2	0.00
20/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1492	1	1492	1	0.00
20/07/2018	R035 On 02-August-18			Bond Future	9.45	98.9599	9.4543	98.9599	60,594.00
20/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	731	1	731	1	0.00
20/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	769	1	769	1	0.00
20/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	807	1	807	1	0.00
20/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	963	1	963	1	0.00
20/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	922	1	922	1	0.00
20/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1006	1	1006	1	0.00
20/07/2018	R035 On 01-November-18			Bond Future	9.52	96.2300	9.5215	96.2300	36,963.00
20/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	684	1	684	1	0.00
20/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	664	1	664	1	0.00
20/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	644	1	644	1	0.00
20/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5499	6	5499	6	0.00
20/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5564	6	5564	6	0.00
20/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5434	6	5434	6	0.00
20/07/2018	R035 On 07-February-19			Bond Future	9.60	98.0941	9.5973	98.0941	0.00
20/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1456	1	1456	1	0.00
20/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1508	1	1508	1	0.00
20/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1482	1	1482	1	0.00
20/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6536	7	6536	7	0.00
20/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6479	7	6479	7	0.00
20/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6594	7	6594	7	0.00
20/07/2018	R035 On 02-May-19			Bond Future	9.66	95.2434	9.6579	95.2434	0.00
20/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	4857	5	4857	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
20/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	4898	5	4898	5	0.00
20/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4817	5	4817	5	0.00
20/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4267	4	4267	4	0.00
20/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	4197	4	4197	4	0.00
20/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4232	4	4232	4	0.00
20/07/2018	R186 On 02-August-18			Bond Future	8.72	111.6549	8.7244	111.6549	84,737.00
20/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	156	0	156	0	0.00
20/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1331	1	1331	1	0.00
20/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	123	0	123	0	0.00
20/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	13	0	13	0	3,020.00
20/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	719	1	719	1	2,500.00
20/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	113	0	113	0	0.00
20/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
20/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2043	2	2043	2	0.00
20/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	133	0	133	0	0.00
20/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3031	3	3031	3	0.00
20/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8012	8	8012	8	0.00
20/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1781	2	1781	2	0.00
20/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	559	1	559	1	2,500.00
20/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	93	0	93	0	0.00
20/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1674	2	1674	2	0.00
20/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1727	2	1727	2	0.00
20/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	240	0	240	0	2,500.00
20/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1570	2	1570	2	0.00
20/07/2018	R186 On 01-November-18			Bond Future	8.79	113.6474	8.7906	113.6474	23,516.00
20/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	916	1	916	1	5,000.00
20/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1073	1	1073	1	0.00
20/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3081	3	3081	3	0.00
20/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1050	1	1050	1	0.00
20/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	212	0	212	0	5,000.00
20/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1096	1	1096	1	0.00
20/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	983	1	983	1	5,000.00
20/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2712	3	2712	3	0.00
20/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5420	5	5420	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
20/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2635	3	2635	3	0.00
20/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2673	3	2673	3	0.00
20/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2951	3	2951	3	0.00
20/07/2018	R186 On 07-February-19			Bond Future	8.87	110.5438	8.8656	110.5438	0.00
20/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	938	1	938	1	0.00
20/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	974	1	974	1	0.00
20/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	956	1	956	1	0.00
20/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4960	5	4960	5	0.00
20/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4872	5	4872	5	0.00
20/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4916	5	4916	5	0.00
20/07/2018	R186 On 02-May-19			Bond Future	8.93	112.4001	8.9316	112.4001	0.00
20/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3528	3	3528	3	0.00
20/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3494	3	3494	3	0.00
20/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3460	3	3460	3	0.00
20/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2988	3	2988	3	0.00
20/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	3011	3	3011	3	0.00
20/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2965	3	2965	3	0.00
20/07/2018	R197 On 02-August-18			Bond Future	296.75	296.7156	296.7518	296.7156	1,235.00
20/07/2018	R197 On 01-November-18			Bond Future	302.12	302.0810	302.1168	302.0810	2,350.00
20/07/2018	R197 On 07-February-19			Bond Future	300.67	300.6308	300.6691	300.6308	0.00
20/07/2018	R197 On 02-May-19			Bond Future	305.77	305.7338	305.7696	305.7338	0.00
20/07/2018	R202 On 02-August-18			Bond Future	232.81	232.7826	232.8124	232.7826	12,968.00
20/07/2018	R202 On 01-November-18			Bond Future	237.02	236.9920	237.0215	236.9920	9,411.00
20/07/2018	R202 On 07-February-19			Bond Future	237.75	237.7181	237.7497	237.7181	0.00
20/07/2018	R202 On 02-May-19			Bond Future	241.78	241.7536	241.7830	241.7536	0.00
20/07/2018	R204 On 02-August-18			Bond Future	6.65	101.4888	6.6502	101.4888	10,270.00
20/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	852	1	852	1	0.00
20/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	856	1	856	1	0.00
20/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	849	1	849	1	0.00
20/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R207 On 02-August-18			Bond Future	7.44	100.1903	7.4404	100.1903	19,367.00
20/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00

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20/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
20/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
20/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	795	1	795	1	0.00
20/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	767	1	767	1	0.00
20/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	781	1	781	1	0.00
20/07/2018	R207 On 01-November-18			Bond Future	7.48	101.9782	7.4750	101.9782	2,468.00
20/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	9	0	9	0	0.00
20/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	9	0	9	0	0.00
20/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	10	0	10	0	0.00
20/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	837	1	837	1	0.00
20/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	825	1	825	1	0.00
20/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	814	1	814	1	0.00
20/07/2018	R207 On 07-February-19			Bond Future	7.53	100.3087	7.5271	100.3087	0.00
20/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	11	0	11	0	0.00
20/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	11	0	11	0	0.00
20/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	11	0	11	0	0.00
20/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	898	1	898	1	0.00
20/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	907	1	907	1	0.00
20/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	890	1	890	1	0.00
20/07/2018	R207 On 02-May-19			Bond Future	7.60	101.9931	7.6047	101.9931	0.00
20/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	269	0	269	0	0.00
20/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	277	0	277	0	0.00
20/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	273	0	273	0	0.00
20/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	263	0	263	0	0.00
20/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	260	0	260	0	0.00
20/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	266	0	266	0	0.00
20/07/2018	R208 On 02-August-18			Bond Future	7.74	100.0392	7.7432	100.0392	14,964.00
20/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
20/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
20/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
20/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1436	1	1436	1	0.00
20/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1412	1	1412	1	0.00
20/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1459	1	1459	1	0.00
20/07/2018	R208 On 01-November-18			Bond Future	7.80	98.4250	7.8022	98.4250	17,307.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	36	0	36	0	0.00
20/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	38	0	38	0	0.00
20/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	35	0	35	0	0.00
20/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1497	1	1497	1	0.00
20/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1538	2	1538	2	0.00
20/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1518	2	1518	2	0.00
20/07/2018	R208 On 07-February-19			Bond Future	7.88	100.3315	7.8769	100.3315	0.00
20/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	73	0	73	0	0.00
20/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	70	0	70	0	0.00
20/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	67	0	67	0	0.00
20/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1602	2	1602	2	0.00
20/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1636	2	1636	2	0.00
20/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1619	2	1619	2	0.00
20/07/2018	R208 On 02-May-19			Bond Future	7.94	98.6165	7.9442	98.6165	0.00
20/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	905	1	905	1	0.00
20/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	916	1	916	1	0.00
20/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	927	1	927	1	0.00
20/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	763	1	763	1	0.00
20/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	776	1	776	1	0.00
20/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	769	1	769	1	0.00
20/07/2018	R209 On 02-August-18			Bond Future	9.43	75.0027	9.4335	75.0027	89,848.00
20/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4989	5	4989	5	0.00
20/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	27	0	27	0	5,000.00
20/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	755	1	755	1	0.00
20/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8660	9	8660	9	0.00
20/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	6	0	6	0	0.00
20/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
20/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1760	2	1760	2	435.00
20/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	6007	6	6007	6	0.00
20/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	223	0	223	0	0.00
20/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
20/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	6067	6	6067	6	0.00
20/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6126	6	6126	6	0.00
20/07/2018	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
20/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	1	0	1	0	0.00
20/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	251	0	251	0	0.00
20/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	1	0	1	0	0.00
20/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3336	3	3336	3	0.00
20/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7044	7	7044	7	0.00
20/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4261	4	4261	4	500.00
20/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6813	7	6813	7	0.00
20/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1757	2	1757	2	500.00
20/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
20/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	779	1	779	1	5,000.00
20/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	6	0	6	0	435.00
20/07/2018	R209 On 01-November-18			Bond Future	9.49	73.1935	9.4928	73.1935	89,063.00
20/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72379	72	72379	72	0.00
20/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	566	1	566	1	2,000.00
20/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72379	72	72379	72	0.00
20/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4223	4	4223	4	0.00
20/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4083	4	4083	4	0.00
20/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2663	3	2663	3	2,000.00
20/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72379	72	72379	72	0.00
20/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1626	2	1626	2	0.00
20/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4129	4	4129	4	0.00
20/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3944	4	3944	4	0.00
20/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7067	7	7067	7	0.00
20/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	362	0	362	0	0.00
20/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1043	1	1043	1	0.00
20/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	945	1	945	1	5,850.00
20/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	993	1	993	1	0.00
20/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1688	2	1688	2	0.00
20/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	977	1	977	1	2,000.00
20/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2658	3	2658	3	0.00
20/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4766	5	4766	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
20/07/2018	R209 On 07-February-19			Bond Future	9.56	74.6112	9.5581	74.6112	0.00
20/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1358	1	1358	1	0.00
20/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1382	1	1382	1	0.00
20/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1336	1	1336	1	0.00
20/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5520	6	5520	6	0.00
20/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5471	6	5471	6	0.00
20/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5422	5	5422	5	0.00
20/07/2018	R209 On 02-May-19			Bond Future	9.61	72.7160	9.6134	72.7160	0.00
20/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4166	4	4166	4	0.00
20/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4132	4	4132	4	0.00
20/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4201	4	4201	4	0.00
20/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3698	4	3698	4	0.00
20/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3668	4	3668	4	0.00
20/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3638	4	3638	4	0.00
20/07/2018	R210 On 02-August-18			Bond Future	184.91	184.8842	184.9077	184.8842	1,480.00
20/07/2018	R210 On 01-November-18			Bond Future	185.75	185.7272	185.7504	185.7272	969.00
20/07/2018	R210 On 07-February-19			Bond Future	189.38	189.3584	189.3831	189.3584	0.00
20/07/2018	R210 On 02-May-19			Bond Future	190.05	190.0225	190.0458	190.0225	0.00
20/07/2018	R212 On 02-August-18			Bond Future	153.36	153.3454	153.3635	153.3454	2,387.00
20/07/2018	R212 On 01-November-18			Bond Future	156.14	156.1183	156.1362	156.1183	3,446.00
20/07/2018	R212 On 07-February-19			Bond Future	157.04	157.0168	157.0361	157.0168	0.00
20/07/2018	R212 On 02-May-19			Bond Future	159.70	159.6822	159.7000	159.6822	0.00
20/07/2018	R213 On 02-August-18			Bond Future	9.21	86.7164	9.2089	86.7164	28,004.00
20/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	331	0	331	0	0.00
20/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	311	0	311	0	0.00
20/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	292	0	292	0	0.00
20/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1290	1	1290	1	0.00
20/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1337	1	1337	1	0.00
20/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1244	1	1244	1	0.00
20/07/2018	R213 On 01-November-18			Bond Future	9.27	84.7179	9.2736	84.7179	18,919.00
20/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	513	1	513	1	0.00
20/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	498	0	498	0	0.00
20/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	483	0	483	0	0.00
20/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4635	5	4635	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
20/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4689	5	4689	5	0.00
20/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4582	5	4582	5	0.00
20/07/2018	R213 On 07-February-19			Bond Future	9.35	86.3590	9.3468	86.3590	0.00
20/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1115	1	1115	1	0.00
20/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1135	1	1135	1	0.00
20/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1156	1	1156	1	0.00
20/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5421	5	5421	5	0.00
20/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5374	5	5374	5	0.00
20/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5469	6	5469	6	0.00
20/07/2018	R213 On 02-May-19			Bond Future	9.41	84.2615	9.4053	84.2615	0.00
20/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	3967	4	3967	4	0.00
20/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	3933	4	3933	4	0.00
20/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	3899	4	3899	4	0.00
20/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3408	3	3408	3	0.00
20/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3436	3	3436	3	0.00
20/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3381	3	3381	3	0.00
20/07/2018	R214 On 02-August-18			Bond Future	9.59	74.4240	9.5884	74.4240	23,670.00
20/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	3	0	3	0	0.00
20/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	4	0	4	0	0.00
20/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	4	0	4	0	0.00
20/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4744	5	4744	5	0.00
20/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4666	5	4666	5	0.00
20/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4822	5	4822	5	0.00
20/07/2018	R214 On 01-November-18			Bond Future	9.65	72.4594	9.6489	72.4594	18,322.00
20/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	538	1	538	1	0.00
20/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	555	1	555	1	0.00
20/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	571	1	571	1	0.00
20/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5339	5	5339	5	0.00
20/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5461	6	5461	6	0.00
20/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5400	5	5400	5	0.00
20/07/2018	R214 On 07-February-19			Bond Future	9.72	73.8630	9.7165	73.8630	0.00
20/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1234	1	1234	1	0.00
20/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1257	1	1257	1	0.00
20/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1212	1	1212	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
20/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6208	6	6208	6	0.00
20/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6154	6	6154	6	0.00
20/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6100	6	6100	6	0.00
20/07/2018	R214 On 02-May-19			Bond Future	9.77	71.8090	9.7704	71.8090	0.00
20/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4468	4	4468	4	0.00
20/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4396	4	4396	4	0.00
20/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4432	4	4432	4	0.00
20/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3824	4	3824	4	0.00
20/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3793	4	3793	4	0.00
20/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3855	4	3855	4	0.00
20/07/2018	R248 On 02-August-18			Bond Future	9.62	95.1826	9.6236	95.1826	76,267.00
20/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	4	0	4	0	0.00
20/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	4	0	4	0	0.00
20/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	3	0	3	0	0.00
20/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6147	6	6147	6	0.00
20/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6248	6	6248	6	0.00
20/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6047	6	6047	6	0.00
20/07/2018	R248 On 01-November-18			Bond Future	9.68	92.4487	9.6848	92.4487	90,308.00
20/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	559	1	559	1	0.00
20/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	598	1	598	1	0.00
20/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	578	1	578	1	0.00
20/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6860	7	6860	7	0.00
20/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6780	7	6780	7	0.00
20/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	6942	7	6942	7	0.00
20/07/2018	R248 On 07-February-19			Bond Future	9.75	94.2396	9.7534	94.2396	0.00
20/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1478	1	1478	1	0.00
20/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1506	1	1506	1	0.00
20/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1451	1	1451	1	0.00
20/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7887	8	7887	8	0.00
20/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8030	8	8030	8	0.00
20/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	7958	8	7958	8	0.00
20/07/2018	R248 On 02-May-19			Bond Future	9.81	91.3874	9.8080	91.3874	0.00
20/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5610	6	5610	6	0.00
20/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5656	6	5656	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>
20/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5565	6	5565	6	0.00
20/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4776	5	4776	5	0.00
20/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4856	5	4856	5	0.00
20/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4816	5	4816	5	0.00