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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
27/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	2025 On 02-August-18			Bond Future	130.70	130.1716	130.6987	130.1716	498.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5961	6	5961	6	0.00
27/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5971	6	5971	6	0.00
27/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5951	6	5951	6	0.00
27/07/2018	2025 On 01-November-18			Bond Future	133.06	132.5257	133.0617	132.5257	365.00
27/07/2018	2025 On 07-February-19			Bond Future	134.25	133.7031	134.2505	133.7031	0.00
27/07/2018	2025 On 02-May-19			Bond Future	136.52	135.9671	136.5208	135.9671	0.00
27/07/2018	2029 On 02-August-18			Bond Future	99.61	99.5045	99.6113	99.5045	0.00
27/07/2018	2029 On 01-November-18			Bond Future	100.36	100.2544	100.3626	100.2544	1,370.00
27/07/2018	2029 On 07-February-19			Bond Future	102.33	102.2143	102.3253	102.2143	0.00
27/07/2018	2029 On 02-May-19			Bond Future	102.99	102.8746	102.9852	102.8746	0.00
27/07/2018	2030 On 02-August-18			Bond Future	8.97	92.9840	8.9688	92.9840	34,636.00
27/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	3237	3	3237	3	0.00
27/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
27/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	267	0	267	0	7,850.00
27/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3493	3	3493	3	0.00
27/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	3301	3	3301	3	0.00
27/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	3173	3	3173	3	0.00
27/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	1	0	1	0	7,850.00
27/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	1	0	1	0	0.00
27/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	1	0	1	0	0.00
27/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	665	1	665	1	0.00
27/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	1	0	1	0	0.00
27/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3166	3	3166	3	0.00
27/07/2018	2030 On 01-November-18			Bond Future	9.03	94.6431	9.0262	94.6431	47,700.00
27/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	684	1	684	1	0.00
27/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	724	1	724	1	0.00
27/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	704	1	704	1	0.00
27/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	3659	4	3659	4	0.00
27/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	3708	4	3708	4	0.00
27/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	3610	4	3610	4	0.00
27/07/2018	2030 On 07-February-19			Bond Future	9.09	92.4669	9.0908	92.4669	167.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1449	1	1449	1	0.00
27/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1473	1	1473	1	0.00
27/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1498	1	1498	1	0.00
27/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4493	5	4493	5	0.00
27/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	4536	5	4536	5	0.00
27/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	4580	5	4580	5	0.00
27/07/2018	2030 On 02-May-19			Bond Future	9.15	94.0162	9.1504	94.0162	0.00
27/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4264	4	4264	4	0.00
27/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4339	4	4339	4	0.00
27/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4301	4	4301	4	0.00
27/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	2723	3	2723	3	0.00
27/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	2698	3	2698	3	0.00
27/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	2748	3	2748	3	0.00
27/07/2018	2032 On 02-August-18			Bond Future	9.16	95.5158	9.1641	95.5158	19,886.00
27/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3670	3	3670	3	0.00
27/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3601	3	3601	3	0.00
27/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3532	3	3532	3	0.00
27/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	1	0	1	0	0.00
27/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	1	0	1	0	0.00
27/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	1	0	1	0	0.00
27/07/2018	2032 On 01-November-18			Bond Future	9.23	93.0651	9.2259	93.0651	34,534.00
27/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	781	1	781	1	0.00
27/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	802	1	802	1	0.00
27/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	760	1	760	1	0.00
27/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4279	5	4279	5	0.00
27/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4224	4	4224	4	0.00
27/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4170	4	4170	4	0.00
27/07/2018	2032 On 07-February-19			Bond Future	9.29	94.8676	9.2943	94.8676	456.00
27/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1589	1	1589	1	0.00
27/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1562	1	1562	1	0.00
27/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1536	1	1536	1	0.00
27/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5084	5	5084	5	0.00
27/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5132	5	5132	5	0.00
27/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5035	5	5035	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	2032 On 02-May-19			Bond Future	9.35	92.3018	9.3531	92.3018	0.00
27/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4778	5	4778	5	0.00
27/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4818	5	4818	5	0.00
27/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4858	5	4858	5	0.00
27/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	2954	3	2954	3	0.00
27/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3009	3	3009	3	0.00
27/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	2982	3	2982	3	0.00
27/07/2018	2033 On 02-August-18			Bond Future	102.77	102.2522	102.7719	102.2522	9,076.00
27/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7158	8	7158	8	0.00
27/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7168	8	7168	8	0.00
27/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7148	8	7148	8	0.00
27/07/2018	2033 On 01-November-18			Bond Future	103.51	102.9802	103.5090	102.9802	5,770.00
27/07/2018	2033 On 07-February-19			Bond Future	105.53	104.9935	105.5332	104.9935	0.00
27/07/2018	2033 On 02-May-19			Bond Future	106.17	105.6281	106.1747	105.6281	0.00
27/07/2018	2037 On 02-August-18			Bond Future	9.37	92.1366	9.3688	92.1366	22,706.00
27/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4586	4	4586	4	0.00
27/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4661	4	4661	4	0.00
27/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4737	4	4737	4	0.00
27/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2037 On 01-November-18			Bond Future	9.43	93.7805	9.4264	93.7805	53,045.00
27/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	996	1	996	1	0.00
27/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	1049	1	1049	1	0.00
27/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	1023	1	1023	1	0.00
27/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	4408	5	4408	5	0.00
27/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4349	5	4349	5	0.00
27/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	4467	5	4467	5	0.00
27/07/2018	2037 On 07-February-19			Bond Future	9.49	91.3370	9.4907	91.3370	650.00
27/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1896	2	1896	2	0.00
27/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1927	2	1927	2	0.00

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27/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1958	2	1958	2	0.00
27/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	5417	6	5417	6	0.00
27/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	5523	6	5523	6	0.00
27/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	5470	6	5470	6	0.00
27/07/2018	2037 On 02-May-19			Bond Future	9.55	92.8674	9.5489	92.8674	0.00
27/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5379	5	5379	5	0.00
27/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5424	5	5424	5	0.00
27/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5334	5	5334	5	0.00
27/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	3460	4	3460	4	0.00
27/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	3428	4	3428	4	0.00
27/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3397	4	3397	4	0.00
27/07/2018	2038 On 02-August-18			Bond Future	122.43	121.3883	122.4346	121.3883	429.00
27/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12095	13	12095	13	0.00
27/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12105	13	12105	13	0.00
27/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12115	13	12115	13	0.00
27/07/2018	2038 On 01-November-18			Bond Future	124.65	123.5836	124.6482	123.5836	9,621.00
27/07/2018	2038 On 07-February-19			Bond Future	125.50	124.4094	125.4958	124.4094	0.00
27/07/2018	2038 On 02-May-19			Bond Future	127.62	126.5160	127.6181	126.5160	0.00
27/07/2018	2040 On 02-August-18			Bond Future	9.44	95.6250	9.4438	95.6250	13,118.00
27/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	5125	5	5125	5	0.00
27/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	5044	5	5044	5	0.00
27/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4963	4	4963	4	0.00
27/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2040 On 01-November-18			Bond Future	9.50	97.3311	9.5013	97.3311	19,198.00
27/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1353	1	1353	1	3,540.00
27/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	982	1	982	1	0.00
27/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	4085	4	4085	4	3,540.00
27/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1011	1	1011	1	0.00
27/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1039	1	1039	1	2,950.00

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27/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	140	0	140	0	2,950.00
27/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	955	1	955	1	0.00
27/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	4842	5	4842	5	0.00
27/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	9561	10	9561	10	0.00
27/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	4648	5	4648	5	0.00
27/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	4712	5	4712	5	0.00
27/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	4777	5	4777	5	0.00
27/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	1533	2	1533	2	0.00
27/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4043	4	4043	4	0.00
27/07/2018	2040 On 07-February-19			Bond Future	9.57	94.7058	9.5653	94.7058	100.00
27/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2028	2	2028	2	0.00
27/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2095	2	2095	2	0.00
27/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2061	2	2061	2	0.00
27/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6025	6	6025	6	0.00
27/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6084	6	6084	6	0.00
27/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	5967	6	5967	6	0.00
27/07/2018	2040 On 02-May-19			Bond Future	9.62	96.2925	9.6231	96.2925	0.00
27/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5953	6	5953	6	0.00
27/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5904	6	5904	6	0.00
27/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5856	6	5856	6	0.00
27/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	3673	4	3673	4	0.00
27/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	3707	4	3707	4	0.00
27/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	3640	4	3640	4	0.00
27/07/2018	2044 On 02-August-18			Bond Future	9.47	92.7469	9.4687	92.7469	12,764.00
27/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	5001	4	5001	4	0.00
27/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	5165	5	5165	5	0.00
27/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	5083	5	5083	5	0.00
27/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
27/07/2018	2044 On 01-November-18			Bond Future	9.52	94.4017	9.5239	94.4017	35,664.00
27/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1062	1	1062	1	0.00
27/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1091	1	1091	1	0.00
27/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1122	1	1122	1	0.00

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27/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	4717	5	4717	5	0.00
27/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	4652	5	4652	5	0.00
27/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	4782	5	4782	5	0.00
27/07/2018	2044 On 07-February-19			Bond Future	9.59	91.8450	9.5854	91.8450	108.00
27/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2219	2	2219	2	0.00
27/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2254	2	2254	2	0.00
27/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2183	2	2183	2	0.00
27/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6060	6	6060	6	0.00
27/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6001	6	6001	6	0.00
27/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	5942	6	5942	6	0.00
27/07/2018	2044 On 02-May-19			Bond Future	9.64	93.3837	9.6407	93.3837	0.00
27/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5997	6	5997	6	0.00
27/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	6096	6	6096	6	0.00
27/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	6046	6	6046	6	0.00
27/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	3715	4	3715	4	0.00
27/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	3749	4	3749	4	0.00
27/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	3783	4	3783	4	0.00
27/07/2018	2046 On 02-August-18			Bond Future	116.73	115.6057	116.7301	115.6057	8,628.00
27/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	12040	13	12040	13	0.00
27/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	12060	13	12060	13	0.00
27/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	12050	13	12050	13	0.00
27/07/2018	2046 On 01-November-18			Bond Future	117.19	116.0473	117.1913	116.0473	10,966.00
27/07/2018	2046 On 07-February-19			Bond Future	119.48	118.3159	119.4831	118.3159	0.00
27/07/2018	2046 On 02-May-19			Bond Future	119.82	118.6370	119.8215	118.6370	0.00
27/07/2018	2050 On 02-August-18			Bond Future	121.07	119.1484	121.0722	119.1484	232.00
27/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
27/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16468	18	16468	18	0.00
27/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16448	18	16448	18	0.00
27/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16458	18	16458	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
27/07/2018	2050 On 01-November-18			Bond Future	123.26	121.3033	123.2610	121.3033	9,854.00
27/07/2018	2050 On 07-February-19			Bond Future	123.90	121.9033	123.9002	121.9033	0.00
27/07/2018	2050 On 02-May-19			Bond Future	126.00	123.9674	125.9955	123.9674	0.00
27/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	AL37 On 02-August-18			Index Future	587.76	586.9930	587.7600	586.9930	0.00
27/07/2018	AL37 On 01-November-18			Index Future	598.25	597.4670	598.2450	597.4670	0.00
27/07/2018	AL37 On 07-February-19			Index Future	609.84	609.0410	609.8370	609.0410	0.00
27/07/2018	AL37 On 02-May-19			Index Future	620.04	619.2480	620.0430	619.2480	0.00
27/07/2018	AL7T On 02-August-18			Index Future	688.58	686.8060	688.5800	686.8060	0.00
27/07/2018	AL7T On 01-November-18			Index Future	700.86	699.0600	700.8630	699.0600	0.00
27/07/2018	AL7T On 07-February-19			Index Future	714.44	712.6020	714.4430	712.6020	0.00
27/07/2018	AL7T On 02-May-19			Index Future	726.40	724.5460	726.4000	724.5460	0.00
27/07/2018	ALBI On 02-August-18			Index Future	626.35	624.0370	626.3460	624.0370	407.00
27/07/2018	ALBI On 01-November-18			Index Future	637.52	635.1720	637.5190	635.1720	698.00
27/07/2018	ALBI On 07-February-19			Index Future	649.87	647.4760	649.8720	647.4760	0.00
27/07/2018	ALBI On 02-May-19			Index Future	660.75	658.3280	660.7480	658.3280	0.00
27/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	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
27/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2018	EL28 On 02-August-18			Bond Future	127.55	127.3153	127.5485	127.3153	0.00
27/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
27/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
27/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
27/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7392	8	7392	8	0.00
27/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7402	8	7402	8	0.00
27/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7382	8	7382	8	0.00
27/07/2018	ES33 On 02-August-18			Bond Future	10.62	79.4197	10.6169	79.4197	0.00
27/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3117	3	3117	3	0.00
27/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3175	3	3175	3	0.00
27/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3233	3	3233	3	0.00
27/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
27/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
27/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
27/07/2018	ES33 On 01-November-18			Bond Future	10.72	77.0485	10.7231	77.0485	9,466.00
27/07/2018	ES33 On 07-February-19			Bond Future	10.84	78.5409	10.8438	78.5409	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	ES33 On 02-May-19			Bond Future	10.95	76.0671	10.9458	76.0671	0.00
27/07/2018	ES42 On 02-August-18			Bond Future	10.82	82.3002	10.8217	82.3002	0.00
27/07/2018	ES42 On 01-November-18			Bond Future	10.92	79.5086	10.9242	79.5086	7,957.00
27/07/2018	ES42 On 07-February-19			Bond Future	11.04	81.0484	11.0367	81.0484	0.00
27/07/2018	ES42 On 02-May-19			Bond Future	11.14	78.1463	11.1365	78.1463	0.00
27/07/2018	GOVI On 02-August-18			GOVI	622.32	619.9400	622.3170	619.9400	26.00
27/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	166070	14	166070	14	0.00
27/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	165970	14	165970	14	0.00
27/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	166170	14	166170	14	0.00
27/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 01-November-18			GOVI	633.42	631.0010	633.4180	631.0010	461.00
27/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	200720	22	200720	22	0.00
27/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	200920	23	200920	23	0.00
27/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	200820	22	200820	22	0.00
27/07/2018	GOVI On 07-February-19			GOVI	645.69	643.2240	645.6920	643.2240	0.00
27/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	208180	23	208180	23	0.00
27/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	208280	23	208280	23	0.00
27/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	208380	23	208380	23	0.00
27/07/2018	GOVI On 02-May-19			GOVI	656.50	654.0050	656.4980	654.0050	0.00
27/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	86180	6	86180	6	0.00
27/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	86280	6	86280	6	0.00
27/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	86380	6	86380	6	0.00
27/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
27/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
27/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	IGOV On 02-August-18			Index Future	250.31	249.0630	250.3100	249.0630	665.00
27/07/2018	IGOV On 01-November-18			Index Future	254.84	253.5670	254.8350	253.5670	714.00
27/07/2018	IGOV On 07-February-19			Index Future	259.82	258.5250	259.8190	258.5250	0.00
27/07/2018	IGOV On 02-May-19			Index Future	264.21	262.9030	264.2130	262.9030	0.00
27/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
27/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
27/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
27/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
27/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
27/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
27/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
27/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
27/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
27/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.91	101.9200	101.9100	101.9200	0.00
27/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.90	102.9100	102.9000	102.9100	0.00
27/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9900	98.9800	98.9900	0.00
27/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.60	102.6100	102.6000	102.6100	0.00
27/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.65	99.6600	99.6500	99.6600	0.00
27/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.51	96.5200	96.5100	96.5200	0.00
27/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.73	95.7600	95.7300	95.7600	0.00
27/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.91	94.9600	94.9100	94.9600	0.00
27/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.08	95.1400	95.0800	95.1400	0.00
27/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.25	97.3300	97.2500	97.3300	51.00
27/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.37	97.4600	97.3700	97.4600	0.00
27/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.54	98.6500	98.5400	98.6500	0.00
27/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.44	102.5500	102.4400	102.5500	0.00
27/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.68	103.7800	103.6800	103.7800	0.00
27/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.07	97.1600	97.0700	97.1600	0.00
27/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.09	103.1700	103.0900	103.1700	0.00
27/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.59	98.6800	98.5900	98.6800	0.00
27/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.16	95.2700	95.1600	95.2700	0.00
27/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.15	92.2700	92.1500	92.2700	0.00
27/07/2018	IS10 On 15-June-26			Interest Rate Swap	90.88	91.0000	90.8800	91.0000	0.00
27/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.02	93.1400	93.0200	93.1400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	IS10 On 21-December-26			Interest Rate Swap	96.77	96.9000	96.7700	96.9000	0.00
27/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.32	95.4400	95.3200	95.4400	0.00
27/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.37	97.4800	97.3700	97.4800	0.00
27/07/2018	IS10 On 20-September-27			Interest Rate Swap	102.77	102.8900	102.7700	102.8900	0.00
27/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.09	103.2200	103.0900	103.2200	0.00
27/07/2018	IS10 On 22-March-28			Interest Rate Swap	96.60	96.7300	96.6000	96.7300	0.00
27/07/2018	IS10 On 20-June-28			Interest Rate Swap	103.72	103.8600	103.7200	103.8600	0.00
27/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.28	97.4300	97.2800	97.4300	0.00
27/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
27/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/07/2018	R023 On 02-August-18			Bond Future	8.04	102.1427	8.0386	102.1427	14,658.00
27/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8359	8	8359	8	0.00
27/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8392	8	8392	8	0.00
27/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8325	8	8325	8	0.00
27/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 01-November-18			Bond Future	8.10	100.0392	8.0967	100.0392	41,469.00
27/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8401	8	8401	8	0.00
27/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8369	8	8369	8	0.00
27/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8337	8	8337	8	0.00
27/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R023 On 07-February-19			Bond Future	8.17	101.9770	8.1665	101.9770	0.00
27/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7708	8	7708	8	0.00
27/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7768	8	7768	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
27/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7738	8	7738	8	0.00
27/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	27	0	27	0	0.00
27/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	26	0	26	0	0.00
27/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	27	0	27	0	0.00
27/07/2018	R023 On 02-May-19			Bond Future	8.22	99.7581	8.2214	99.7581	0.00
27/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1933	2	1933	2	0.00
27/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1912	2	1912	2	0.00
27/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1891	2	1891	2	0.00
27/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1186	1	1186	1	0.00
27/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1197	1	1197	1	0.00
27/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1176	1	1176	1	0.00
27/07/2018	R035 On 02-August-18			Bond Future	9.30	99.8460	9.3040	99.8460	37,551.00
27/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	1132	1	1132	1	0.00
27/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1194	1	1194	1	0.00
27/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1257	1	1257	1	0.00
27/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	176	0	176	0	0.00
27/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	159	0	159	0	0.00
27/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	194	0	194	0	0.00
27/07/2018	R035 On 01-November-18			Bond Future	9.37	97.1317	9.3664	97.1317	67,799.00
27/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	929	1	929	1	0.00
27/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	904	1	904	1	0.00
27/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	879	1	879	1	0.00
27/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	4505	5	4505	5	0.00
27/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	4565	5	4565	5	0.00
27/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	4446	5	4446	5	0.00
27/07/2018	R035 On 07-February-19			Bond Future	9.44	99.0131	9.4366	99.0131	298.00
27/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1828	2	1828	2	0.00
27/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1889	2	1889	2	0.00
27/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1859	2	1859	2	0.00
27/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	5655	6	5655	6	0.00
27/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	5602	6	5602	6	0.00
27/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	5709	6	5709	6	0.00
27/07/2018	R035 On 02-May-19			Bond Future	9.49	96.1743	9.4931	96.1743	0.00
27/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5265	5	5265	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5310	5	5310	5	0.00
27/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	5221	5	5221	5	0.00
27/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	3398	4	3398	4	0.00
27/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3335	4	3335	4	0.00
27/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	3366	4	3366	4	0.00
27/07/2018	R186 On 02-August-18			Bond Future	8.57	112.4101	8.5739	112.4101	70,511.00
27/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	2043	2	2043	2	0.00
27/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	189	0	189	0	0.00
27/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	135	0	135	0	0.00
27/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	4	0	4	0	3,020.00
27/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1167	1	1167	1	2,500.00
27/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	120	0	120	0	0.00
27/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
27/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2896	3	2896	3	0.00
27/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	152	0	152	0	0.00
27/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2076	2	2076	2	0.00
27/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7067	7	7067	7	0.00
27/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	843	1	843	1	0.00
27/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	62	0	62	0	2,500.00
27/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	1	0	1	0	0.00
27/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	748	1	748	1	0.00
27/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	795	1	795	1	0.00
27/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	658	1	658	1	0.00
27/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	7	0	7	0	2,500.00
27/07/2018	R186 On 01-November-18			Bond Future	8.63	114.4158	8.6334	114.4158	52,454.00
27/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1210	1	1210	1	5,000.00
27/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1403	1	1403	1	0.00
27/07/2018	R186 On 01-November-18	8.90	Call	Bond Future	2679	3	2679	3	0.00
27/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3722	4	3722	4	0.00
27/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1374	1	1374	1	0.00
27/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	304	0	304	0	5,000.00
27/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1431	1	1431	1	0.00
27/07/2018	R186 On 01-November-18	8.90	Put	Bond Future	1054	1	1054	1	2,500.00
27/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	662	1	662	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2075	2	2075	2	0.00
27/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	4550	5	4550	5	0.00
27/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2008	2	2008	2	0.00
27/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2041	2	2041	2	0.00
27/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2284	2	2284	2	0.00
27/07/2018	R186 On 07-February-19			Bond Future	8.70	111.3269	8.7004	111.3269	719.00
27/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1201	1	1201	1	0.00
27/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1244	1	1244	1	0.00
27/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1223	1	1223	1	0.00
27/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4243	4	4243	4	0.00
27/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4162	4	4162	4	0.00
27/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4202	4	4202	4	0.00
27/07/2018	R186 On 02-May-19			Bond Future	8.76	113.1923	8.7601	113.1923	0.00
27/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3776	4	3776	4	0.00
27/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3741	4	3741	4	0.00
27/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3705	4	3705	4	0.00
27/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2243	2	2243	2	0.00
27/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2265	2	2265	2	0.00
27/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2222	2	2222	2	0.00
27/07/2018	R197 On 02-August-18			Bond Future	297.00	296.2779	297.0048	296.2779	1,235.00
27/07/2018	R197 On 01-November-18			Bond Future	302.37	301.6360	302.3745	301.6360	2,350.00
27/07/2018	R197 On 07-February-19			Bond Future	300.93	300.1767	300.9317	300.1767	0.00
27/07/2018	R197 On 02-May-19			Bond Future	306.02	305.2593	306.0206	305.2593	0.00
27/07/2018	R202 On 02-August-18			Bond Future	232.74	232.4367	232.7433	232.4367	12,245.00
27/07/2018	R202 On 01-November-18			Bond Future	236.95	236.6401	236.9512	236.6401	10,129.00
27/07/2018	R202 On 07-February-19			Bond Future	237.68	237.3594	237.6780	237.3594	0.00
27/07/2018	R202 On 02-May-19			Bond Future	241.70	241.3785	241.6975	241.3785	0.00
27/07/2018	R204 On 02-August-18			Bond Future	6.59	101.5017	6.5944	101.5017	10,270.00
27/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	873	1	873	1	0.00
27/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	877	1	877	1	0.00
27/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	869	1	869	1	0.00
27/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R207 On 02-August-18			Bond Future	7.36	100.2482	7.3567	100.2482	3,471.00
27/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	682	1	682	1	0.00
27/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	655	1	655	1	0.00
27/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	669	1	669	1	0.00
27/07/2018	R207 On 01-November-18			Bond Future	7.37	102.0369	7.3735	102.0369	17,433.00
27/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	20	0	20	0	0.00
27/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	20	0	20	0	0.00
27/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	20	0	20	0	0.00
27/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	733	1	733	1	0.00
27/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	722	1	722	1	0.00
27/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	711	1	711	1	0.00
27/07/2018	R207 On 07-February-19			Bond Future	7.39	100.3683	7.3949	100.3683	0.00
27/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	20	0	20	0	0.00
27/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	20	0	20	0	0.00
27/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	19	0	19	0	0.00
27/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	791	1	791	1	0.00
27/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	800	1	800	1	0.00
27/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	783	1	783	1	0.00
27/07/2018	R207 On 02-May-19			Bond Future	7.43	102.0501	7.4347	102.0501	0.00
27/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	291	0	291	0	0.00
27/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	300	0	300	0	0.00
27/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	296	0	296	0	0.00
27/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	173	0	173	0	0.00
27/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	171	0	171	0	0.00
27/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	175	0	175	0	0.00
27/07/2018	R208 On 02-August-18			Bond Future	7.66	100.1192	7.6633	100.1192	7,728.00
27/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1250	1	1250	1	0.00
27/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1227	1	1227	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1274	1	1274	1	0.00
27/07/2018	R208 On 01-November-18			Bond Future	7.71	98.5061	7.7135	98.5061	28,717.00
27/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	55	0	55	0	0.00
27/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	56	0	56	0	0.00
27/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	53	0	53	0	0.00
27/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1328	1	1328	1	0.00
27/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1368	1	1368	1	0.00
27/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1348	1	1348	1	0.00
27/07/2018	R208 On 07-February-19			Bond Future	7.78	100.4141	7.7761	100.4141	0.00
27/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	107	0	107	0	0.00
27/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	105	0	105	0	0.00
27/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	102	0	102	0	0.00
27/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1445	2	1445	2	0.00
27/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1479	2	1479	2	0.00
27/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1462	2	1462	2	0.00
27/07/2018	R208 On 02-May-19			Bond Future	7.83	98.6968	7.8332	98.6968	0.00
27/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	876	1	876	1	0.00
27/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	887	1	887	1	0.00
27/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	899	1	899	1	0.00
27/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	545	1	545	1	0.00
27/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	557	1	557	1	0.00
27/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	551	1	551	1	0.00
27/07/2018	R209 On 02-August-18			Bond Future	9.28	75.7497	9.2837	75.7497	83,110.00
27/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	6007	6	6007	6	0.00
27/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	7	0	7	0	5,000.00
27/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1124	1	1124	1	0.00
27/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9684	9	9684	9	0.00
27/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2539	2	2539	2	435.00
27/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	7030	7	7030	7	0.00
27/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	242	0	242	0	0.00
27/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
27/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
27/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	7089	7	7089	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	7149	7	7149	7	0.00
27/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	7	0	7	0	0.00
27/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6021	6	6021	6	0.00
27/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2292	3	2292	3	0.00
27/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3232	4	3232	4	500.00
27/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	5789	6	5789	6	0.00
27/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	753	1	753	1	500.00
27/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
27/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	124	0	124	0	5,000.00
27/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
27/07/2018	R209 On 01-November-18			Bond Future	9.34	73.9535	9.3386	73.9535	115,680.00
27/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	763	1	763	1	2,000.00
27/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73420	73	73420	73	0.00
27/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73420	73	73420	73	0.00
27/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4818	5	4818	5	0.00
27/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3248	3	3248	3	2,000.00
27/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4970	5	4970	5	0.00
27/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4869	5	4869	5	0.00
27/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73420	73	73420	73	0.00
27/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2053	2	2053	2	0.00
27/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4667	4	4667	4	0.00
27/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7975	8	7975	8	0.00
27/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	229	0	229	0	0.00
27/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	724	1	724	1	0.00
27/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	687	1	687	1	0.00
27/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1232	1	1232	1	0.00
27/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	651	1	651	1	5,850.00
27/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	675	1	675	1	2,000.00
27/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2044	2	2044	2	0.00

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27/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	3922	4	3922	4	0.00
27/07/2018	R209 On 07-February-19			Bond Future	9.40	75.3859	9.3990	75.3859	340.00
27/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1689	2	1689	2	0.00
27/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1716	2	1716	2	0.00
27/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1662	2	1662	2	0.00
27/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	4785	5	4785	5	0.00
27/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	4740	5	4740	5	0.00
27/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	4695	5	4695	5	0.00
27/07/2018	R209 On 02-May-19			Bond Future	9.45	73.5010	9.4505	73.5010	0.00
27/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4507	4	4507	4	0.00
27/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4469	4	4469	4	0.00
27/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4545	4	4545	4	0.00
27/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	2960	3	2960	3	0.00
27/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	2933	3	2933	3	0.00
27/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	2907	3	2907	3	0.00
27/07/2018	R210 On 02-August-18			Bond Future	185.38	185.0484	185.3826	185.0484	300.00
27/07/2018	R210 On 01-November-18			Bond Future	186.23	185.8948	186.2341	185.8948	2,149.00
27/07/2018	R210 On 07-February-19			Bond Future	189.88	189.5290	189.8761	189.5290	0.00
27/07/2018	R210 On 02-May-19			Bond Future	190.54	190.1881	190.5371	190.1881	0.00
27/07/2018	R212 On 02-August-18			Bond Future	153.24	152.9134	153.2362	152.9134	2,357.00
27/07/2018	R212 On 01-November-18			Bond Future	156.01	155.6788	156.0066	155.6788	3,476.00
27/07/2018	R212 On 07-February-19			Bond Future	156.90	156.5686	156.9039	156.5686	0.00
27/07/2018	R212 On 02-May-19			Bond Future	159.56	159.2197	159.5573	159.2197	0.00
27/07/2018	R213 On 02-August-18			Bond Future	9.06	87.4376	9.0638	87.4376	14,535.00
27/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	446	0	446	0	0.00
27/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	413	0	413	0	0.00
27/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	381	0	381	0	0.00
27/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	438	1	438	1	0.00
27/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	472	1	472	1	0.00
27/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	406	1	406	1	0.00
27/07/2018	R213 On 01-November-18			Bond Future	9.12	85.4517	9.1237	85.4517	32,593.00
27/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	685	1	685	1	0.00
27/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	666	1	666	1	0.00

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27/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	647	1	647	1	0.00
27/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	3833	4	3833	4	0.00
27/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	3883	4	3883	4	0.00
27/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	3783	4	3783	4	0.00
27/07/2018	R213 On 07-February-19			Bond Future	9.19	87.1070	9.1913	87.1070	112.00
27/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1388	1	1388	1	0.00
27/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1412	1	1412	1	0.00
27/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1436	1	1436	1	0.00
27/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	4709	5	4709	5	0.00
27/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	4665	5	4665	5	0.00
27/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	4753	5	4753	5	0.00
27/07/2018	R213 On 02-May-19			Bond Future	9.25	85.0189	9.2455	85.0189	0.00
27/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4245	4	4245	4	0.00
27/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4208	4	4208	4	0.00
27/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4171	4	4171	4	0.00
27/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	2682	3	2682	3	0.00
27/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	2707	3	2707	3	0.00
27/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	2658	3	2658	3	0.00
27/07/2018	R214 On 02-August-18			Bond Future	9.43	75.2396	9.4286	75.2396	15,976.00
27/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	3599	4	3599	4	0.00
27/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	3521	4	3521	4	0.00
27/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	3677	4	3677	4	0.00
27/07/2018	R214 On 01-November-18			Bond Future	9.48	73.2894	9.4845	73.2894	33,162.00
27/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	661	1	661	1	0.00
27/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	680	1	680	1	0.00
27/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	700	1	700	1	0.00
27/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4306	5	4306	5	0.00
27/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	4422	5	4422	5	0.00
27/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4364	5	4364	5	0.00
27/07/2018	R214 On 07-February-19			Bond Future	9.55	74.7090	9.5470	74.7090	0.00
27/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1571	1	1571	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1598	1	1598	1	0.00
27/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1545	1	1545	1	0.00
27/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5357	6	5357	6	0.00
27/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5306	6	5306	6	0.00
27/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5256	6	5256	6	0.00
27/07/2018	R214 On 02-May-19			Bond Future	9.60	72.6666	9.5970	72.6666	0.00
27/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4936	5	4936	5	0.00
27/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4857	5	4857	5	0.00
27/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4896	5	4896	5	0.00
27/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3088	3	3088	3	0.00
27/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3061	3	3061	3	0.00
27/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3116	3	3116	3	0.00
27/07/2018	R248 On 02-August-18			Bond Future	9.47	96.1812	9.4687	96.1812	75,007.00
27/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
27/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	4728	5	4728	5	0.00
27/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	4829	5	4829	5	0.00
27/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	4627	5	4627	5	0.00
27/07/2018	R248 On 01-November-18			Bond Future	9.53	93.4648	9.5254	93.4648	91,573.00
27/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	780	1	780	1	0.00
27/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	830	1	830	1	0.00
27/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	805	1	805	1	0.00
27/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	5646	6	5646	6	0.00
27/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	5572	6	5572	6	0.00
27/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	5722	6	5722	6	0.00
27/07/2018	R248 On 07-February-19			Bond Future	9.59	95.2752	9.5888	95.2752	0.00
27/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1875	2	1875	2	0.00
27/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1908	2	1908	2	0.00
27/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1842	2	1842	2	0.00
27/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	6820	7	6820	7	0.00
27/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	6953	7	6953	7	0.00
27/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	6886	7	6886	7	0.00
27/07/2018	R248 On 02-May-19			Bond Future	9.64	92.4371	9.6396	92.4371	0.00

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27/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	6163	6	6163	6	0.00
27/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	6214	6	6214	6	0.00
27/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	6113	6	6113	6	0.00
27/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	3845	4	3845	4	0.00
27/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	3915	4	3915	4	0.00
27/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	3880	4	3880	4	0.00