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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
31/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	2025 On 02-August-18			Bond Future	130.86	130.8593	130.8625	130.8593	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
31/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	5797	6	5797	6	0.00
31/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	5807	6	5807	6	0.00
31/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	5787	6	5787	6	0.00
31/07/2018	2025 On 01-November-18			Bond Future	133.23	133.2253	133.2286	133.2253	365.00
31/07/2018	2025 On 07-February-19			Bond Future	134.42	134.4175	134.4211	134.4175	0.00
31/07/2018	2025 On 02-May-19			Bond Future	136.69	136.6875	136.6912	136.6875	0.00
31/07/2018	2029 On 02-August-18			Bond Future	99.62	99.6140	99.6169	99.6140	0.00
31/07/2018	2029 On 01-November-18			Bond Future	100.37	100.3655	100.3684	100.3655	1,370.00
31/07/2018	2029 On 07-February-19			Bond Future	102.33	102.3285	102.3316	102.3285	0.00
31/07/2018	2029 On 02-May-19			Bond Future	102.99	102.9859	102.9892	102.9859	0.00
31/07/2018	2030 On 02-August-18			Bond Future	8.97	93.2286	8.9726	93.2286	34,636.00
31/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	3211	3	3211	3	0.00
31/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	0	0	0	0	7,850.00
31/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	94	0	94	0	7,850.00
31/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	3467	3	3467	3	0.00
31/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	3275	3	3275	3	0.00
31/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	3146	3	3146	3	0.00
31/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	0	0	0	0	7,850.00
31/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	517	1	517	1	0.00
31/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	3191	3	3191	3	0.00
31/07/2018	2030 On 01-November-18			Bond Future	9.03	94.8914	9.0301	94.8914	47,771.00
31/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	696	1	696	1	0.00
31/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	735	1	735	1	0.00
31/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	716	1	716	1	0.00
31/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	3697	4	3697	4	0.00
31/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	3746	4	3746	4	0.00
31/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	3647	4	3647	4	0.00
31/07/2018	2030 On 07-February-19			Bond Future	9.09	92.7210	9.0948	92.7210	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
31/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1456	1	1456	1	0.00
31/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1480	1	1480	1	0.00
31/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1504	1	1504	1	0.00
31/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	4526	5	4526	5	0.00
31/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	4570	5	4570	5	0.00
31/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	4614	5	4614	5	0.00
31/07/2018	2030 On 02-May-19			Bond Future	9.15	94.2698	9.1549	94.2698	0.00
31/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	4182	4	4182	4	0.00
31/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	4257	4	4257	4	0.00
31/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	4219	4	4219	4	0.00
31/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	2670	3	2670	3	0.00
31/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	2645	3	2645	3	0.00
31/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	2696	3	2696	3	0.00
31/07/2018	2032 On 02-August-18			Bond Future	9.16	95.7817	9.1627	95.7817	19,886.00
31/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	3679	4	3679	4	0.00
31/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	3610	4	3610	4	0.00
31/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	3541	3	3541	3	0.00
31/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2032 On 01-November-18			Bond Future	9.22	93.3352	9.2245	93.3352	34,700.00
31/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	730	1	730	1	0.00
31/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	750	1	750	1	0.00
31/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	709	1	709	1	0.00
31/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	4218	4	4218	4	0.00
31/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	4163	4	4163	4	0.00
31/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	4108	4	4108	4	0.00
31/07/2018	2032 On 07-February-19			Bond Future	9.29	95.1439	9.2928	95.1439	456.00
31/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1616	2	1616	2	0.00
31/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1590	2	1590	2	0.00
31/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1564	1	1564	1	0.00
31/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5101	5	5101	5	0.00
31/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5149	5	5149	5	0.00
31/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5052	5	5052	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
31/07/2018	2032 On 02-May-19			Bond Future	9.35	92.5779	9.3519	92.5779	0.00
31/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4785	5	4785	5	0.00
31/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4827	5	4827	5	0.00
31/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4868	5	4868	5	0.00
31/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	2955	3	2955	3	0.00
31/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3008	3	3008	3	0.00
31/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	2982	3	2982	3	0.00
31/07/2018	2033 On 02-August-18			Bond Future	103.16	102.7747	103.1594	102.7747	9,076.00
31/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	6771	7	6771	7	0.00
31/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	6781	7	6781	7	0.00
31/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	6761	7	6761	7	0.00
31/07/2018	2033 On 01-November-18			Bond Future	103.90	103.5119	103.9035	103.5119	5,770.00
31/07/2018	2033 On 07-February-19			Bond Future	105.94	105.5365	105.9359	105.5365	0.00
31/07/2018	2033 On 02-May-19			Bond Future	106.58	106.1754	106.5817	106.1754	0.00
31/07/2018	2037 On 02-August-18			Bond Future	9.37	92.5563	9.3675	92.5563	22,706.00
31/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	4596	5	4596	5	0.00
31/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	4671	5	4671	5	0.00
31/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	4747	5	4747	5	0.00
31/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2037 On 01-November-18			Bond Future	9.43	94.2071	9.4251	94.2071	48,614.00
31/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	933	1	933	1	0.00
31/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	985	1	985	1	0.00
31/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	958	1	958	1	0.00
31/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	4333	4	4333	4	0.00
31/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	4274	4	4274	4	0.00
31/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	4394	4	4394	4	0.00
31/07/2018	2037 On 07-February-19			Bond Future	9.49	91.7728	9.4893	91.7728	650.00
31/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1923	2	1923	2	0.00
31/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1954	2	1954	2	0.00

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31/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1985	2	1985	2	0.00
31/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	5432	5	5432	5	0.00
31/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	5540	6	5540	6	0.00
31/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	5486	5	5486	5	0.00
31/07/2018	2037 On 02-May-19			Bond Future	9.55	93.3057	9.5477	93.3057	0.00
31/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	5378	5	5378	5	0.00
31/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	5424	5	5424	5	0.00
31/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	5332	5	5332	5	0.00
31/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	3448	3	3448	3	0.00
31/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	3418	3	3418	3	0.00
31/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	3387	3	3387	3	0.00
31/07/2018	2038 On 02-August-18			Bond Future	122.44	122.4380	122.4414	122.4380	429.00
31/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12089	12	12089	12	0.00
31/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12099	12	12099	12	0.00
31/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12109	12	12109	12	0.00
31/07/2018	2038 On 01-November-18			Bond Future	124.66	124.6518	124.6554	124.6518	9,621.00
31/07/2018	2038 On 07-February-19			Bond Future	125.50	125.4996	125.5034	125.4996	0.00
31/07/2018	2038 On 02-May-19			Bond Future	127.62	127.6188	127.6228	127.6188	0.00
31/07/2018	2040 On 02-August-18			Bond Future	9.44	96.0767	9.4425	96.0767	13,118.00
31/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	5136	5	5136	5	0.00
31/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	5055	5	5055	5	0.00
31/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	4974	5	4974	5	0.00
31/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2040 On 01-November-18			Bond Future	9.50	97.7904	9.5000	97.7904	19,698.00
31/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1384	1	1384	1	3,540.00
31/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	1019	1	1019	1	0.00
31/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	4087	4	4087	4	3,540.00
31/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	1047	1	1047	1	0.00
31/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	1075	1	1075	1	2,950.00

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31/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	121	0	121	0	2,950.00
31/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	992	1	992	1	0.00
31/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	4868	5	4868	5	0.00
31/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	9531	10	9531	10	0.00
31/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	4673	5	4673	5	0.00
31/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	4737	5	4737	5	0.00
31/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	4803	5	4803	5	0.00
31/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	1523	2	1523	2	0.00
31/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	4062	4	4062	4	0.00
31/07/2018	2040 On 07-February-19			Bond Future	9.56	95.1749	9.5640	95.1749	100.00
31/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	2063	2	2063	2	0.00
31/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	2129	2	2129	2	0.00
31/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	2096	2	2096	2	0.00
31/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	6048	6	6048	6	0.00
31/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	6107	6	6107	6	0.00
31/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	5990	6	5990	6	0.00
31/07/2018	2040 On 02-May-19			Bond Future	9.62	96.7647	9.6220	96.7647	0.00
31/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5877	6	5877	6	0.00
31/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5828	6	5828	6	0.00
31/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5779	6	5779	6	0.00
31/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	3588	4	3588	4	0.00
31/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	3621	4	3621	4	0.00
31/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	3554	4	3554	4	0.00
31/07/2018	2044 On 02-August-18			Bond Future	9.48	93.1617	9.4775	93.1617	12,705.00
31/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	4922	5	4922	5	0.00
31/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	5086	5	5086	5	0.00
31/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	5004	5	5004	5	0.00
31/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	0	0	0	0	0.00
31/07/2018	2044 On 01-November-18			Bond Future	9.53	94.8232	9.5330	94.8232	38,689.00
31/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	1075	1	1075	1	0.00
31/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	1104	1	1104	1	0.00
31/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	1133	1	1133	1	0.00

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31/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	4810	5	4810	5	0.00
31/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	4745	5	4745	5	0.00
31/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	4877	5	4877	5	0.00
31/07/2018	2044 On 07-February-19			Bond Future	9.59	92.2757	9.5947	92.2757	108.00
31/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	2226	2	2226	2	0.00
31/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	2261	2	2261	2	0.00
31/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	2191	2	2191	2	0.00
31/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	6150	6	6150	6	0.00
31/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	6090	6	6090	6	0.00
31/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	6031	6	6031	6	0.00
31/07/2018	2044 On 02-May-19			Bond Future	9.65	93.8169	9.6505	93.8169	0.00
31/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5877	6	5877	6	0.00
31/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5976	6	5976	6	0.00
31/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5927	6	5927	6	0.00
31/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	3681	4	3681	4	0.00
31/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	3715	4	3715	4	0.00
31/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	3749	4	3749	4	0.00
31/07/2018	2046 On 02-August-18			Bond Future	116.96	116.7334	116.9605	116.7334	7,628.00
31/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	11809	12	11809	12	0.00
31/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	11829	12	11829	12	0.00
31/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	11819	12	11819	12	0.00
31/07/2018	2046 On 01-November-18			Bond Future	117.43	117.1949	117.4259	117.1949	11,966.00
31/07/2018	2046 On 07-February-19			Bond Future	119.72	119.4871	119.7228	119.4871	0.00
31/07/2018	2046 On 02-May-19			Bond Future	120.06	119.8225	120.0624	119.8225	0.00
31/07/2018	2050 On 02-August-18			Bond Future	121.08	121.0757	121.0796	121.0757	232.00
31/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
31/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	16460	16	16460	16	0.00
31/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	16440	16	16440	16	0.00
31/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	16450	16	16450	16	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
31/07/2018	2050 On 01-November-18			Bond Future	123.27	123.2649	123.2688	123.2649	9,854.00
31/07/2018	2050 On 07-February-19			Bond Future	123.91	123.9042	123.9083	123.9042	0.00
31/07/2018	2050 On 02-May-19			Bond Future	126.00	125.9966	126.0008	125.9966	0.00
31/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	AL37 On 02-August-18			Index Future	587.62	587.6000	587.6180	587.6000	0.00
31/07/2018	AL37 On 01-November-18			Index Future	598.10	598.0800	598.0980	598.0800	0.00
31/07/2018	AL37 On 07-February-19			Index Future	609.69	609.6730	609.6920	609.6730	0.00
31/07/2018	AL37 On 02-May-19			Index Future	619.88	619.8620	619.8820	619.8620	0.00
31/07/2018	AL7T On 02-August-18			Index Future	688.49	688.2500	688.4890	688.2500	0.00
31/07/2018	AL7T On 01-November-18			Index Future	700.77	700.5250	700.7680	700.5250	0.00
31/07/2018	AL7T On 07-February-19			Index Future	714.35	714.1040	714.3520	714.1040	0.00
31/07/2018	AL7T On 02-May-19			Index Future	726.29	726.0380	726.2920	726.0380	0.00
31/07/2018	ALBI On 02-August-18			Index Future	626.32	626.0230	626.3220	626.0230	246.00
31/07/2018	ALBI On 01-November-18			Index Future	637.49	637.1880	637.4920	637.1880	863.00
31/07/2018	ALBI On 07-February-19			Index Future	649.85	649.5390	649.8500	649.5390	0.00
31/07/2018	ALBI On 02-May-19			Index Future	660.71	660.3950	660.7110	660.3950	0.00
31/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	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
31/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2018	EL28 On 02-August-18			Bond Future	127.45	127.6617	127.4533	127.6617	0.00
31/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
31/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
31/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
31/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7487	7	7487	7	0.00
31/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7497	7	7497	7	0.00
31/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7477	7	7477	7	0.00
31/07/2018	ES33 On 02-August-18			Bond Future	10.61	79.7099	10.6146	79.7099	0.00
31/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3131	3	3131	3	0.00
31/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3189	3	3189	3	0.00
31/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	3247	3	3247	3	0.00
31/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
31/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
31/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
31/07/2018	ES33 On 01-November-18			Bond Future	10.72	77.3434	10.7208	77.3434	9,466.00
31/07/2018	ES33 On 07-February-19			Bond Future	10.84	78.8423	10.8413	78.8423	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
31/07/2018	ES33 On 02-May-19			Bond Future	10.94	76.3697	10.9436	76.3697	0.00
31/07/2018	ES42 On 02-August-18			Bond Future	10.82	82.6682	10.8195	82.6682	0.00
31/07/2018	ES42 On 01-November-18			Bond Future	10.92	79.8826	10.9219	79.8826	7,957.00
31/07/2018	ES42 On 07-February-19			Bond Future	11.03	81.4305	11.0342	81.4305	0.00
31/07/2018	ES42 On 02-May-19			Bond Future	11.13	78.5307	11.1343	78.5307	0.00
31/07/2018	GOVI On 02-August-18			GOVI	622.27	621.9370	622.2650	621.9370	26.00
31/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	165550	16	165550	16	0.00
31/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	165450	16	165450	16	0.00
31/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	165650	16	165650	16	0.00
31/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 01-November-18			GOVI	633.36	633.0290	633.3630	633.0290	460.00
31/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	201270	20	201270	20	0.00
31/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	201470	20	201470	20	0.00
31/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	201370	20	201370	20	0.00
31/07/2018	GOVI On 07-February-19			GOVI	645.64	645.2990	645.6410	645.2990	0.00
31/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	208690	21	208690	21	0.00
31/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	208790	21	208790	21	0.00
31/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	208890	21	208890	21	0.00
31/07/2018	GOVI On 02-May-19			GOVI	656.43	656.0840	656.4320	656.0840	0.00
31/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	85520	8	85520	8	0.00
31/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	85620	8	85620	8	0.00
31/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	85720	8	85720	8	0.00
31/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
31/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
31/07/2018	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
31/07/2018	IGOV On 02-August-18			Index Future	250.71	250.5970	250.7140	250.5970	424.00
31/07/2018	IGOV On 01-November-18			Index Future	255.25	255.1280	255.2470	255.1280	718.00
31/07/2018	IGOV On 07-February-19			Index Future	260.24	260.1190	260.2400	260.1190	0.00
31/07/2018	IGOV On 02-May-19			Index Future	264.64	264.5130	264.6360	264.5130	0.00
31/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
31/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
31/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.57	99.5700	99.5700	99.5700	0.00
31/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.00	102.0000	102.0000	102.0000	0.00
31/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.90	99.9100	99.9000	99.9100	0.00
31/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
31/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
31/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.31	99.3100	99.3100	99.3100	0.00
31/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
31/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.90	101.9100	101.9000	101.9100	0.00
31/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.89	102.9000	102.8900	102.9000	0.00
31/07/2018	IS02 On 23-March-20			Interest Rate Swap	98.96	98.9800	98.9600	98.9800	0.00
31/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.57	102.5900	102.5700	102.5900	0.00
31/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.61	99.6400	99.6100	99.6400	0.00
31/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.47	96.4900	96.4700	96.4900	0.00
31/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.69	95.7100	95.6900	95.7100	0.00
31/07/2018	IS05 On 15-June-21			Interest Rate Swap	94.89	94.9000	94.8900	94.9000	0.00
31/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.05	95.0800	95.0500	95.0800	0.00
31/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.23	97.2600	97.2300	97.2600	51.00
31/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.34	97.3900	97.3400	97.3900	0.00
31/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.51	98.5700	98.5100	98.5700	0.00
31/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.41	102.4700	102.4100	102.4700	0.00
31/07/2018	IS05 On 20-December-22			Interest Rate Swap	103.64	103.7000	103.6400	103.7000	0.00
31/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.02	97.0800	97.0200	97.0800	0.00
31/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.03	103.0900	103.0300	103.0900	0.00
31/07/2018	IS05 On 19-September-23			Interest Rate Swap	98.52	98.5900	98.5200	98.5900	0.00
31/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.19	95.2100	95.1900	95.2100	0.00
31/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.18	92.2000	92.1800	92.2000	0.00
31/07/2018	IS10 On 15-June-26			Interest Rate Swap	90.92	90.9200	90.9200	90.9200	0.00
31/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.07	93.0700	93.0700	93.0700	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
31/07/2018	IS10 On 21-December-26			Interest Rate Swap	96.84	96.8300	96.8400	96.8300	0.00
31/07/2018	IS10 On 15-March-27			Interest Rate Swap	95.39	95.3800	95.3900	95.3800	0.00
31/07/2018	IS10 On 21-June-27			Interest Rate Swap	97.45	97.4300	97.4500	97.4300	0.00
31/07/2018	IS10 On 20-September-27			Interest Rate Swap	102.86	102.8400	102.8600	102.8400	0.00
31/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.18	103.1700	103.1800	103.1700	0.00
31/07/2018	IS10 On 22-March-28			Interest Rate Swap	96.68	96.6800	96.6800	96.6800	0.00
31/07/2018	IS10 On 20-June-28			Interest Rate Swap	103.81	103.8100	103.8100	103.8100	0.00
31/07/2018	IS10 On 19-September-28			Interest Rate Swap	97.37	97.3800	97.3700	97.3800	0.00
31/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
31/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
31/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
31/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/07/2018	R023 On 02-August-18			Bond Future	8.05	102.2408	8.0474	102.2408	14,658.00
31/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	8326	8	8326	8	0.00
31/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	8359	8	8359	8	0.00
31/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	8292	8	8292	8	0.00
31/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R023 On 01-November-18			Bond Future	8.11	100.1384	8.1063	100.1384	41,469.00
31/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8367	8	8367	8	0.00
31/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	8335	8	8335	8	0.00
31/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	8303	8	8303	8	0.00
31/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R023 On 07-February-19			Bond Future	8.18	102.0792	8.1767	102.0792	0.00
31/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7670	8	7670	8	0.00
31/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7730	8	7730	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
31/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7700	8	7700	8	0.00
31/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	23	0	23	0	0.00
31/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	22	0	22	0	0.00
31/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	23	0	23	0	0.00
31/07/2018	R023 On 02-May-19			Bond Future	8.23	99.8569	8.2330	99.8569	0.00
31/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1877	2	1877	2	0.00
31/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1856	2	1856	2	0.00
31/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1836	2	1836	2	0.00
31/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1167	1	1167	1	0.00
31/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1178	1	1178	1	0.00
31/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1157	1	1157	1	0.00
31/07/2018	R035 On 02-August-18			Bond Future	9.30	100.2228	9.3027	100.2228	37,551.00
31/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	994	1	994	1	0.00
31/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	1066	1	1066	1	0.00
31/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	1139	1	1139	1	0.00
31/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	37	0	37	0	0.00
31/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	30	0	30	0	0.00
31/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	46	0	46	0	0.00
31/07/2018	R035 On 01-November-18			Bond Future	9.37	97.5147	9.3651	97.5147	68,023.00
31/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	949	1	949	1	0.00
31/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	924	1	924	1	0.00
31/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	899	1	899	1	0.00
31/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	4514	5	4514	5	0.00
31/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	4575	5	4575	5	0.00
31/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	4455	4	4455	4	0.00
31/07/2018	R035 On 07-February-19			Bond Future	9.44	99.4045	9.4352	99.4045	298.00
31/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1758	2	1758	2	0.00
31/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1819	2	1819	2	0.00
31/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1788	2	1788	2	0.00
31/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	5573	6	5573	6	0.00
31/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	5520	6	5520	6	0.00
31/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	5627	6	5627	6	0.00
31/07/2018	R035 On 02-May-19			Bond Future	9.49	96.5673	9.4919	96.5673	0.00
31/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	5260	5	5260	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
31/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	5305	5	5305	5	0.00
31/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	5216	5	5216	5	0.00
31/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	3383	3	3383	3	0.00
31/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	3321	3	3321	3	0.00
31/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	3352	3	3352	3	0.00
31/07/2018	R186 On 02-August-18			Bond Future	8.58	112.6082	8.5777	112.6082	70,061.00
31/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	2012	2	2012	2	0.00
31/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	58	0	58	0	0.00
31/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	29	0	29	0	0.00
31/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	0	0	0	0	3,020.00
31/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	1088	1	1088	1	2,500.00
31/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	23	0	23	0	0.00
31/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
31/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2871	3	2871	3	0.00
31/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	37	0	37	0	0.00
31/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	2096	2	2096	2	0.00
31/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	7090	7	7090	7	0.00
31/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	769	1	769	1	0.00
31/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	6	0	6	0	2,500.00
31/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	656	1	656	1	0.00
31/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	712	1	712	1	0.00
31/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	550	1	550	1	0.00
31/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	0	0	0	0	2,500.00
31/07/2018	R186 On 01-November-18			Bond Future	8.64	114.6167	8.6373	114.6167	55,290.00
31/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	1162	1	1162	1	5,000.00
31/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1352	1	1352	1	0.00
31/07/2018	R186 On 01-November-18	8.90	Call	Bond Future	2625	3	2625	3	0.00
31/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3669	4	3669	4	0.00
31/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1324	1	1324	1	0.00
31/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	278	0	278	0	5,000.00
31/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1380	1	1380	1	0.00
31/07/2018	R186 On 01-November-18	8.90	Put	Bond Future	1025	1	1025	1	2,500.00
31/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	633	1	633	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
31/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2049	2	2049	2	0.00
31/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	4549	5	4549	5	0.00
31/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	1981	2	1981	2	0.00
31/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2015	2	2015	2	0.00
31/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	2259	2	2259	2	0.00
31/07/2018	R186 On 07-February-19			Bond Future	8.70	111.5328	8.7044	111.5328	719.00
31/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	1135	1	1135	1	0.00
31/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	1177	1	1177	1	0.00
31/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	1155	1	1155	1	0.00
31/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	4200	4	4200	4	0.00
31/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4118	4	4118	4	0.00
31/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4159	4	4159	4	0.00
31/07/2018	R186 On 02-May-19			Bond Future	8.76	113.3959	8.7648	113.3959	0.00
31/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3776	4	3776	4	0.00
31/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3740	4	3740	4	0.00
31/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3703	4	3703	4	0.00
31/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	2270	2	2270	2	0.00
31/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	2290	2	2290	2	0.00
31/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	2249	2	2249	2	0.00
31/07/2018	R197 On 02-August-18			Bond Future	297.71	297.7031	297.7095	297.7031	1,235.00
31/07/2018	R197 On 01-November-18			Bond Future	303.09	303.0857	303.0922	303.0857	2,350.00
31/07/2018	R197 On 07-February-19			Bond Future	301.66	301.6574	301.6644	301.6574	0.00
31/07/2018	R197 On 02-May-19			Bond Future	306.76	306.7510	306.7585	306.7510	0.00
31/07/2018	R202 On 02-August-18			Bond Future	233.03	232.7499	233.0337	232.7499	12,245.00
31/07/2018	R202 On 01-November-18			Bond Future	237.25	236.9580	237.2472	236.9580	10,129.00
31/07/2018	R202 On 07-February-19			Bond Future	237.98	237.6854	237.9806	237.6854	0.00
31/07/2018	R202 On 02-May-19			Bond Future	242.00	241.6991	241.9994	241.6991	0.00
31/07/2018	R204 On 02-August-18			Bond Future	6.61	101.5023	6.6084	101.5023	7,022.00
31/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	868	1	868	1	0.00
31/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	872	1	872	1	0.00
31/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	864	1	864	1	0.00
31/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
31/07/2018	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
31/07/2018	R207 On 02-August-18			Bond Future	7.37	100.2896	7.3713	100.2896	3,471.00
31/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	702	1	702	1	0.00
31/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	675	1	675	1	0.00
31/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	689	1	689	1	0.00
31/07/2018	R207 On 01-November-18			Bond Future	7.39	102.0784	7.3915	102.0784	17,852.00
31/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	16	0	16	0	0.00
31/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	16	0	16	0	0.00
31/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	16	0	0.00
31/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	750	1	750	1	0.00
31/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	739	1	739	1	0.00
31/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	728	1	728	1	0.00
31/07/2018	R207 On 07-February-19			Bond Future	7.42	100.4117	7.4178	100.4117	0.00
31/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	17	0	17	0	0.00
31/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	17	0	17	0	0.00
31/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	16	0	16	0	0.00
31/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	808	1	808	1	0.00
31/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	817	1	817	1	0.00
31/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	800	1	800	1	0.00
31/07/2018	R207 On 02-May-19			Bond Future	7.47	102.0891	7.4691	102.0891	0.00
31/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	272	0	272	0	0.00
31/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	280	0	280	0	0.00
31/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	276	0	276	0	0.00
31/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	176	0	176	0	0.00
31/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	174	0	174	0	0.00
31/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	178	0	178	0	0.00
31/07/2018	R208 On 02-August-18			Bond Future	7.67	100.1920	7.6723	100.1920	7,728.00
31/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1271	1	1271	1	0.00
31/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1248	1	1248	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
31/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1295	1	1295	1	0.00
31/07/2018	R208 On 01-November-18			Bond Future	7.72	98.5796	7.7236	98.5796	28,717.00
31/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	47	0	47	0	0.00
31/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	48	0	48	0	0.00
31/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	45	0	45	0	0.00
31/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1341	1	1341	1	0.00
31/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1381	1	1381	1	0.00
31/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1361	1	1361	1	0.00
31/07/2018	R208 On 07-February-19			Bond Future	7.79	100.4900	7.7873	100.4900	0.00
31/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	91	0	91	0	0.00
31/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	88	0	88	0	0.00
31/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	85	0	85	0	0.00
31/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1450	1	1450	1	0.00
31/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1483	1	1483	1	0.00
31/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1467	1	1467	1	0.00
31/07/2018	R208 On 02-May-19			Bond Future	7.85	98.7690	7.8472	98.7690	0.00
31/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	889	1	889	1	0.00
31/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	900	1	900	1	0.00
31/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	912	1	912	1	0.00
31/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	582	1	582	1	0.00
31/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	593	1	593	1	0.00
31/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	588	1	588	1	0.00
31/07/2018	R209 On 02-August-18			Bond Future	9.28	76.0681	9.2825	76.0681	78,391.00
31/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	6015	6	6015	6	0.00
31/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	5,000.00
31/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	1030	1	1030	1	0.00
31/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	9692	10	9692	10	0.00
31/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	7038	7	7038	7	0.00
31/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	89	0	89	0	0.00
31/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	2540	3	2540	3	435.00
31/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
31/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	7097	7	7097	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
31/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	7157	7	7157	7	0.00
31/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	2276	2	2276	2	0.00
31/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	6013	6	6013	6	0.00
31/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
31/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	3223	3	3223	3	0.00
31/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	5781	6	5781	6	0.00
31/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	592	1	592	1	0.00
31/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	22	0	22	0	5,000.00
31/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	0	0	0	0	435.00
31/07/2018	R209 On 01-November-18			Bond Future	9.34	74.2772	9.3374	74.2772	120,196.00
31/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	73429	73	73429	73	0.00
31/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	782	1	782	1	2,000.00
31/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4836	5	4836	5	0.00
31/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	3255	3	3255	3	2,000.00
31/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	73429	73	73429	73	0.00
31/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4988	5	4988	5	0.00
31/07/2018	R209 On 01-November-18	9.47	Call	Bond Future	2534	0	2534	0	0.00
31/07/2018	R209 On 01-November-18	8.98	Call	Bond Future	984	0	984	0	0.00
31/07/2018	R209 On 01-November-18	9.82	Call	Bond Future	4093	0	4093	0	0.00
31/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	73429	73	73429	73	0.00
31/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	2047	2	2047	2	0.00
31/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4887	5	4887	5	0.00
31/07/2018	R209 On 01-November-18	9.49	Call	Bond Future	2614	0	2614	0	0.00
31/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	4685	5	4685	5	0.00
31/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7955	8	7955	8	0.00
31/07/2018	R209 On 01-November-18	9.84	Call	Bond Future	4190	0	4190	0	0.00
31/07/2018	R209 On 01-November-18	8.99	Call	Bond Future	1009	0	1009	0	760.00
31/07/2018	R209 On 01-November-18	9.84	Put	Bond Future	873	0	873	0	0.00
31/07/2018	R209 On 01-November-18	8.99	Put	Bond Future	3438	0	3438	0	0.00
31/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	200	0	200	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
31/07/2018	R209 On 01-November-18	9.49	Put	Bond Future	1583	0	1583	0	0.00
31/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	734	1	734	1	0.00
31/07/2018	R209 On 01-November-18	9.82	Put	Bond Future	903	0	903	0	760.00
31/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	661	1	661	1	5,850.00
31/07/2018	R209 On 01-November-18	9.47	Put	Bond Future	1637	0	1637	0	760.00
31/07/2018	R209 On 01-November-18	8.98	Put	Bond Future	3485	0	3485	0	0.00
31/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	696	1	696	1	0.00
31/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1230	1	1230	1	0.00
31/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2029	2	2029	2	0.00
31/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	684	1	684	1	2,000.00
31/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
31/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	3932	4	3932	4	0.00
31/07/2018	R209 On 07-February-19			Bond Future	9.40	75.7166	9.3977	75.7166	340.00
31/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1630	2	1630	2	0.00
31/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1656	2	1656	2	0.00
31/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1603	2	1603	2	0.00
31/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	4716	5	4716	5	0.00
31/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	4671	5	4671	5	0.00
31/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	4626	5	4626	5	0.00
31/07/2018	R209 On 02-May-19			Bond Future	9.45	73.8335	9.4495	73.8335	0.00
31/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4504	4	4504	4	0.00
31/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4466	4	4466	4	0.00
31/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4541	5	4541	5	0.00
31/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	2950	3	2950	3	0.00
31/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	2923	3	2923	3	0.00
31/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	2896	3	2896	3	0.00
31/07/2018	R210 On 02-August-18			Bond Future	185.24	185.5429	185.2372	185.5429	300.00
31/07/2018	R210 On 01-November-18			Bond Future	186.09	186.3976	186.0863	186.3976	2,149.00
31/07/2018	R210 On 07-February-19			Bond Future	189.73	190.0431	189.7261	190.0431	0.00
31/07/2018	R210 On 02-May-19			Bond Future	190.38	190.7022	190.3800	190.7022	0.00
31/07/2018	R212 On 02-August-18			Bond Future	153.44	153.4421	153.4449	153.4421	2,357.00
31/07/2018	R212 On 01-November-18			Bond Future	156.22	156.2165	156.2193	156.2165	3,476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2018	R212 On 07-February-19			Bond Future	157.12	157.1180	157.1212	157.1180	0.00
31/07/2018	R212 On 02-May-19			Bond Future	159.77	159.7711	159.7745	159.7711	0.00
31/07/2018	R213 On 02-August-18			Bond Future	9.07	87.6446	9.0726	87.6446	14,535.00
31/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	243	0	243	0	0.00
31/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	212	0	212	0	0.00
31/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	183	0	183	0	0.00
31/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	295	0	295	0	0.00
31/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	333	0	333	0	0.00
31/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	260	0	260	0	0.00
31/07/2018	R213 On 01-November-18			Bond Future	9.13	85.6618	9.1327	85.6618	32,893.00
31/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	629	1	629	1	0.00
31/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	611	1	611	1	0.00
31/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	593	1	593	1	0.00
31/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	3837	4	3837	4	0.00
31/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	3888	4	3888	4	0.00
31/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	3787	4	3787	4	0.00
31/07/2018	R213 On 07-February-19			Bond Future	9.20	87.3220	9.2006	87.3220	112.00
31/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1314	1	1314	1	0.00
31/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1337	1	1337	1	0.00
31/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1360	1	1360	1	0.00
31/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	4694	5	4694	5	0.00
31/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	4650	5	4650	5	0.00
31/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	4738	5	4738	5	0.00
31/07/2018	R213 On 02-May-19			Bond Future	9.26	85.2333	9.2555	85.2333	0.00
31/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	4218	4	4218	4	0.00
31/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	4182	4	4182	4	0.00
31/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	4145	4	4145	4	0.00
31/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	2719	3	2719	3	0.00
31/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	2744	3	2744	3	0.00
31/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	2694	3	2694	3	0.00
31/07/2018	R214 On 02-August-18			Bond Future	9.43	75.6091	9.4274	75.6091	15,576.00
31/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	3590	4	3590	4	0.00
31/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	3512	4	3512	4	0.00
31/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	3668	4	3668	4	0.00
31/07/2018	R214 On 01-November-18			Bond Future	9.48	73.6649	9.4833	73.6649	33,662.00
31/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	688	1	688	1	0.00
31/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	709	1	709	1	0.00
31/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	729	1	729	1	0.00
31/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	4327	4	4327	4	0.00
31/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	4441	4	4441	4	0.00
31/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	4384	4	4384	4	0.00
31/07/2018	R214 On 07-February-19			Bond Future	9.55	75.0926	9.5457	75.0926	0.00
31/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1603	2	1603	2	0.00
31/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1629	2	1629	2	0.00
31/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1577	2	1577	2	0.00
31/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	5380	5	5380	5	0.00
31/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	5329	5	5329	5	0.00
31/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	5278	5	5278	5	0.00
31/07/2018	R214 On 02-May-19			Bond Future	9.60	73.0529	9.5959	73.0529	0.00
31/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4949	5	4949	5	0.00
31/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4868	5	4868	5	0.00
31/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4909	5	4909	5	0.00
31/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3093	3	3093	3	0.00
31/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3066	3	3066	3	0.00
31/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3120	3	3120	3	0.00
31/07/2018	R248 On 02-August-18			Bond Future	9.47	96.6080	9.4675	96.6080	74,628.00
31/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	0	0	0	0	0.00
31/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	4717	5	4717	5	0.00
31/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	4818	5	4818	5	0.00
31/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	4616	5	4616	5	0.00
31/07/2018	R248 On 01-November-18			Bond Future	9.52	93.8986	9.5242	93.8986	96,472.00
31/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	827	1	827	1	0.00
31/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	877	1	877	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
31/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	851	1	851	1	0.00
31/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	5682	6	5682	6	0.00
31/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	5607	6	5607	6	0.00
31/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	5757	6	5757	6	0.00
31/07/2018	R248 On 07-February-19			Bond Future	9.59	95.7184	9.5874	95.7184	0.00
31/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1931	2	1931	2	0.00
31/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1964	2	1964	2	0.00
31/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1899	2	1899	2	0.00
31/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	6864	7	6864	7	0.00
31/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	6997	7	6997	7	0.00
31/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	6930	7	6930	7	0.00
31/07/2018	R248 On 02-May-19			Bond Future	9.64	92.8830	9.6384	92.8830	0.00
31/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	6101	6	6101	6	0.00
31/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	6152	6	6152	6	0.00
31/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	6051	6	6051	6	0.00
31/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	3773	4	3773	4	0.00
31/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	3843	4	3843	4	0.00
31/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	3808	4	3808	4	0.00