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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/07/2018 TO: 13/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0904 On 31-March-36			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
13/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	2025 On 02-August-18			Bond Future	130.07	129.8987	130.0731	129.8987	864.00
13/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6587	7	7	7	0.00
13/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6597	7	7	7	0.00
13/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6577	7	7	7	0.00
13/07/2018	2025 On 01-November-18			Bond Future	132.42	132.2465	132.4235	132.2465	21.00
13/07/2018	2025 On 07-February-19			Bond Future	133.60	133.4192	133.5993	133.4192	0.00
13/07/2018	2029 On 02-August-18			Bond Future	99.81	99.7040	99.8114	99.7040	1,370.00
13/07/2018	2029 On 01-November-18			Bond Future	100.57	100.4564	100.5654	100.4564	0.00
13/07/2018	2029 On 07-February-19			Bond Future	102.53	102.4210	102.5317	102.4210	0.00
13/07/2018	2030 On 02-August-18			Bond Future	9.13	92.2095	92.1812	92.2095	45,974.00
13/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2354	2	2	2	0.00
13/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	17	0	0	0	7,850.00
13/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	325	0	0	0	7,850.00
13/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2571	3	3	3	0.00
13/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2408	2	2	2	0.00
13/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2301	2	2	2	0.00
13/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	189	0	0	0	7,850.00
13/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	219	0	0	0	0.00
13/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	240	0	0	0	0.00
13/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1834	2	2	2	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
13/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	229	0	0	0	0.00
13/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4294	4	4	4	0.00
13/07/2018	2030 On 01-November-18			Bond Future	9.20	93.8548	93.8254	93.8548	15,774.00
13/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	524	1	1	1	0.00
13/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	555	1	1	1	0.00
13/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	539	1	1	1	0.00
13/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4625	5	5	5	0.00
13/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4679	5	5	5	0.00
13/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4572	5	5	5	0.00
13/07/2018	2030 On 07-February-19			Bond Future	9.27	91.6632	91.6332	91.6632	0.00
13/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1226	1	1	1	0.00
13/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1247	1	1	1	0.00
13/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1269	1	1	1	0.00
13/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5417	5	5	5	0.00
13/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5464	5	5	5	0.00
13/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5511	5	6	5	0.00
13/07/2018	2032 On 02-August-18			Bond Future	9.34	94.6085	94.5415	94.6085	33,668.00
13/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2605	3	3	3	0.00
13/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2548	3	3	3	0.00
13/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2491	3	2	3	0.00
13/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	256	0	0	0	0.00
13/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	268	0	0	0	0.00
13/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	245	0	0	0	0.00
13/07/2018	2032 On 01-November-18			Bond Future	9.41	92.1416	92.0730	92.1416	11,178.00
13/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	583	1	1	1	0.00
13/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	600	1	1	1	0.00
13/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	567	1	1	1	0.00
13/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5418	5	5	5	0.00
13/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5358	5	5	5	0.00
13/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5299	5	5	5	0.00
13/07/2018	2032 On 07-February-19			Bond Future	9.49	93.9262	93.8561	93.9262	0.00
13/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1326	1	1	1	0.00
13/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1303	1	1	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
13/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1281	1	1	1	0.00
13/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	6183	6	6	6	0.00
13/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	6235	6	6	6	0.00
13/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	6131	6	6	6	0.00
13/07/2018	2033 On 02-August-18			Bond Future	102.46	102.3222	102.4623	102.3222	9,076.00
13/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7468	8	7	8	0.00
13/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7478	8	7	8	0.00
13/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7458	8	7	8	0.00
13/07/2018	2033 On 01-November-18			Bond Future	103.19	103.0505	103.1928	103.0505	5,770.00
13/07/2018	2033 On 07-February-19			Bond Future	105.21	105.0657	105.2105	105.0657	0.00
13/07/2018	2037 On 02-August-18			Bond Future	9.54	91.2010	91.2071	91.2010	48,709.00
13/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3390	3	3	3	0.00
13/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3456	3	3	3	0.00
13/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3523	4	4	4	0.00
13/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	172	0	0	0	0.00
13/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	190	0	0	0	0.00
13/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	181	0	0	0	0.00
13/07/2018	2037 On 01-November-18			Bond Future	9.60	92.8283	92.8340	92.8283	13,273.00
13/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	761	1	1	1	0.00
13/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	803	1	1	1	0.00
13/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	782	1	1	1	0.00
13/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5577	6	6	6	0.00
13/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5513	6	6	6	0.00
13/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5642	6	6	6	0.00
13/07/2018	2037 On 07-February-19			Bond Future	9.67	90.3663	90.3720	90.3663	0.00
13/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1701	2	2	2	0.00
13/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1728	2	2	2	0.00
13/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1755	2	2	2	0.00
13/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6651	7	7	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
13/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6766	7	7	7	0.00
13/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6708	7	7	7	0.00
13/07/2018	2038 On 02-August-18			Bond Future	121.46	121.4453	121.4613	121.4453	5,995.00
13/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	13069	13	13	13	0.00
13/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	13079	13	13	13	0.00
13/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	13089	13	13	13	0.00
13/07/2018	2038 On 01-November-18			Bond Future	123.66	123.6401	123.6562	123.6401	3,385.00
13/07/2018	2038 On 07-February-19			Bond Future	124.48	124.4679	124.4838	124.4679	0.00
13/07/2018	2040 On 02-August-18			Bond Future	9.63	94.5324	94.4957	94.5324	20,865.00
13/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3709	4	4	4	0.00
13/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3639	4	4	4	0.00
13/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3568	4	4	4	0.00
13/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	215	0	0	0	0.00
13/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	225	0	0	0	0.00
13/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	205	0	0	0	0.00
13/07/2018	2040 On 01-November-18			Bond Future	9.69	96.2190	96.1812	96.2190	9,921.00
13/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	802	1	1	1	0.00
13/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1090	1	1	1	3,540.00
13/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3317	3	3	3	3,540.00
13/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	824	1	1	1	0.00
13/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	847	1	1	1	2,950.00
13/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	96	0	0	0	2,950.00
13/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	781	1	1	1	0.00
13/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6317	6	6	6	0.00
13/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	11166	11	11	11	0.00
13/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	6104	6	6	6	0.00
13/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	6175	6	6	6	0.00
13/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2412	2	2	2	0.00
13/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6246	6	6	6	0.00

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13/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5429	5	5	5	0.00
13/07/2018	2040 On 07-February-19			Bond Future	9.76	93.5721	93.5334	93.5721	0.00
13/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1683	2	2	2	0.00
13/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1740	2	2	2	0.00
13/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1711	2	2	2	0.00
13/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7357	7	7	7	0.00
13/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7420	7	7	7	0.00
13/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7294	7	7	7	0.00
13/07/2018	2044 On 02-August-18			Bond Future	9.65	91.6385	91.6450	91.6385	34,512.00
13/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3594	4	4	4	0.00
13/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3736	4	4	4	0.00
13/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3665	4	4	4	0.00
13/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	229	0	0	0	0.00
13/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	218	0	0	0	0.00
13/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	239	0	0	0	0.00
13/07/2018	2044 On 01-November-18			Bond Future	9.71	93.2736	93.2797	93.2736	11,691.00
13/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	781	1	1	1	0.00
13/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	804	1	1	1	0.00
13/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	827	1	1	1	0.00
13/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	6105	6	6	6	0.00
13/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	6033	6	6	6	0.00
13/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6177	6	6	6	0.00
13/07/2018	2044 On 07-February-19			Bond Future	9.78	90.6949	90.7011	90.6949	0.00
13/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1853	2	2	2	0.00
13/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1883	2	2	2	0.00
13/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1822	2	2	2	0.00
13/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7408	7	7	7	0.00
13/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7344	7	7	7	0.00
13/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7280	7	7	7	0.00
13/07/2018	2046 On 02-August-18			Bond Future	115.30	115.3941	115.2990	115.3941	11,611.00
13/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2046 On 02-August-18	128.77	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
13/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13471	13	13	13	0.00
13/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13491	13	13	13	0.00
13/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13481	13	13	13	0.00
13/07/2018	2046 On 01-November-18			Bond Future	115.73	115.8303	115.7332	115.8303	355.00
13/07/2018	2046 On 07-February-19			Bond Future	118.00	118.0955	117.9961	118.0955	0.00
13/07/2018	2050 On 02-August-18			Bond Future	120.09	119.8148	120.0850	119.8148	7,829.00
13/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
13/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17455	18	17	18	0.00
13/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17435	18	17	18	0.00
13/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17445	18	17	18	0.00
13/07/2018	2050 On 01-November-18			Bond Future	122.25	121.9804	122.2550	121.9804	2,072.00
13/07/2018	2050 On 07-February-19			Bond Future	122.87	122.5942	122.8741	122.5942	0.00
13/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	AL37 On 02-August-18			Index Future	584.76	584.7390	584.7580	584.7390	0.00
13/07/2018	AL37 On 01-November-18			Index Future	595.19	595.1720	595.1890	595.1720	0.00
13/07/2018	AL37 On 07-February-19			Index Future	606.72	606.7020	606.7180	606.7020	0.00
13/07/2018	AL7T On 02-August-18			Index Future	681.61	681.6490	681.6110	681.6490	0.00
13/07/2018	AL7T On 01-November-18			Index Future	693.77	693.8120	693.7690	693.8120	0.00
13/07/2018	AL7T On 07-February-19			Index Future	707.21	707.2520	707.2080	707.2520	0.00
13/07/2018	ALBI On 02-August-18			Index Future	618.50	618.6360	618.5040	618.6360	863.00
13/07/2018	ALBI On 01-November-18			Index Future	629.54	629.6740	629.5360	629.6740	237.00
13/07/2018	ALBI On 07-February-19			Index Future	641.73	641.8720	641.7310	641.8720	0.00
13/07/2018	C002 On 31-March-32			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
13/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2018	C210 On 31-March-28			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
13/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2018	EL28 On 02-August-18			Bond Future	127.61	127.5915	127.6102	127.5915	0.00
13/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
13/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
13/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
13/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7330	7	7	7	0.00
13/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7340	7	7	7	0.00
13/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7320	7	7	7	0.00
13/07/2018	ES33 On 02-August-18			Bond Future	10.79	78.6800	78.6569	78.6800	7,466.00
13/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2040	2	2	2	0.00
13/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2098	2	2	2	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
13/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2156	2	2	2	0.00
13/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
13/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
13/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
13/07/2018	ES33 On 01-November-18			Bond Future	10.91	76.2956	76.2717	76.2956	2,000.00
13/07/2018	ES33 On 07-February-19			Bond Future	11.03	77.7734	77.7489	77.7734	0.00
13/07/2018	ES42 On 02-August-18			Bond Future	11.02	81.3527	81.3262	81.3527	0.00
13/07/2018	ES42 On 01-November-18			Bond Future	11.13	78.5443	78.5168	78.5443	7,957.00
13/07/2018	ES42 On 07-February-19			Bond Future	11.25	80.0652	80.0373	80.0652	0.00
13/07/2018	GOVI On 02-August-18			GOVI	614.08	614.2460	614.0810	614.2460	476.00
13/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	83710	9	8	9	0.00
13/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	83610	9	8	9	0.00
13/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	83810	9	8	9	0.00
13/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 01-November-18			GOVI	625.03	625.2060	625.0340	625.2060	0.00
13/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	284560	28	28	28	0.00
13/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	284760	28	28	28	0.00
13/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	284660	28	28	28	0.00
13/07/2018	GOVI On 07-February-19			GOVI	637.14	637.3170	637.1410	637.3170	0.00
13/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
13/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	293690	29	29	29	0.00
13/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	293790	29	29	29	0.00
13/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	293890	29	29	29	0.00
13/07/2018	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
13/07/2018	IGOV On 02-August-18			Index Future	249.52	249.6050	249.5170	249.6050	852.00
13/07/2018	IGOV On 01-November-18			Index Future	254.03	254.1160	254.0260	254.1160	227.00
13/07/2018	IGOV On 07-February-19			Index Future	258.99	259.0860	258.9930	259.0860	0.00
13/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
13/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.23	102.2400	102.2300	102.2400	0.00
13/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
13/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
13/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	99.9500	99.9500	99.9500	0.00
13/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
13/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
13/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3200	99.3200	99.3200	0.00
13/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
13/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9500	101.9500	101.9500	0.00
13/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	102.9600	102.9600	102.9600	0.00
13/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	99.0500	99.0600	99.0500	0.00
13/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.6900	102.7100	102.6900	0.00
13/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.80	99.7700	99.8000	99.7700	0.00
13/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.68	96.6500	96.6800	96.6500	0.00
13/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	95.9100	95.9300	95.9100	0.00
13/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.15	95.1400	95.1500	95.1400	0.00
13/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.36	95.3600	95.3600	95.3600	0.00
13/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.59	97.5800	97.5900	97.5800	51.00
13/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.75	97.7400	97.7500	97.7400	0.00
13/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.99	98.9700	98.9900	98.9700	0.00
13/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.92	102.9100	102.9200	102.9100	0.00
13/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.20	104.1800	104.2000	104.1800	0.00
13/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.64	97.6200	97.6400	97.6200	0.00
13/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.68	103.6600	103.6800	103.6600	0.00
13/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.23	99.2200	99.2300	99.2200	0.00
13/07/2018	IS10 On 17-December-25			Interest Rate Swap	96.12	96.1500	96.1200	96.1500	0.00
13/07/2018	IS10 On 16-March-26			Interest Rate Swap	93.14	93.1800	93.1400	93.1800	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
13/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.90	91.9300	91.9000	91.9300	0.00
13/07/2018	IS10 On 21-September-26			Interest Rate Swap	94.06	94.0900	94.0600	94.0900	0.00
13/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.84	97.8500	97.8400	97.8500	0.00
13/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.42	96.4200	96.4200	96.4200	0.00
13/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.50	98.4900	98.5000	98.4900	0.00
13/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.91	103.9000	103.9100	103.9000	0.00
13/07/2018	IS10 On 20-December-27			Interest Rate Swap	104.26	104.2500	104.2600	104.2500	0.00
13/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.84	97.8200	97.8400	97.8200	0.00
13/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.96	104.9400	104.9600	104.9400	0.00
13/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.58	98.5700	98.5800	98.5700	0.00
13/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
13/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
13/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
13/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
13/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
13/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
13/07/2018	R023 On 02-August-18			Bond Future	8.18	101.7534	101.7559	101.7534	39,520.00
13/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7838	8	8	8	0.00
13/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7872	8	8	8	0.00
13/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7805	8	8	8	0.00
13/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R023 On 01-November-18			Bond Future	8.25	99.6430	99.6450	99.6430	15,487.00
13/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	7872	8	8	8	0.00
13/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7840	8	8	8	0.00
13/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7808	8	8	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
13/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
13/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
13/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
13/07/2018	R023 On 07-February-19			Bond Future	8.33	101.5730	101.5750	101.5730	0.00
13/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7182	7	7	7	0.00
13/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7241	7	7	7	0.00
13/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7212	7	7	7	0.00
13/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	42	0	0	0	0.00
13/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	41	0	0	0	0.00
13/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	43	0	0	0	0.00
13/07/2018	R035 On 02-August-18			Bond Future	9.47	98.9203	98.8859	98.9203	61,131.00
13/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	867	1	1	1	0.00
13/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	904	1	1	1	0.00
13/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	941	1	1	1	0.00
13/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1258	1	1	1	0.00
13/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	1215	1	1	1	0.00
13/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1302	1	1	1	0.00
13/07/2018	R035 On 01-November-18			Bond Future	9.54	96.1895	96.1540	96.1895	7,228.00
13/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	706	1	1	1	0.00
13/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	686	1	1	1	0.00
13/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	666	1	1	1	0.00
13/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5684	6	6	6	0.00
13/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5749	6	6	6	0.00
13/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5619	6	6	6	0.00
13/07/2018	R035 On 07-February-19			Bond Future	9.62	98.0526	98.0163	98.0526	0.00
13/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1551	2	2	2	0.00
13/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1604	2	2	2	0.00
13/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1577	2	2	2	0.00
13/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6798	7	7	7	0.00
13/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6741	7	7	7	0.00
13/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6856	7	7	7	0.00
13/07/2018	R186 On 02-August-18			Bond Future	8.74	111.5926	111.5971	111.5926	87,345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1372	1	1	1	0.00
13/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	196	0	0	0	0.00
13/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	236	0	0	0	0.00
13/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	37	0	0	0	3,020.00
13/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	2028	2	2	2	0.00
13/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	208	0	0	0	0.00
13/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	805	1	1	1	2,500.00
13/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	183	0	0	0	0.00
13/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
13/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1977	2	2	2	0.00
13/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	770	1	1	1	2,500.00
13/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3179	3	3	3	0.00
13/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8137	8	8	8	0.00
13/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	204	0	0	0	0.00
13/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1875	2	2	2	0.00
13/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1775	2	2	2	0.00
13/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1925	2	2	2	0.00
13/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	407	0	0	0	2,500.00
13/07/2018	R186 On 01-November-18			Bond Future	8.81	113.5838	113.5878	113.5838	20,817.00
13/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	924	1	1	1	5,000.00
13/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1078	1	1	1	0.00
13/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3047	3	3	3	0.00
13/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	221	0	0	0	5,000.00
13/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1101	1	1	1	0.00
13/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1055	1	1	1	0.00
13/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2846	3	3	3	0.00
13/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1076	1	1	1	5,000.00
13/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5557	6	6	6	0.00
13/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2767	3	3	3	0.00
13/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2806	3	3	3	0.00
13/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3087	3	3	3	0.00
13/07/2018	R186 On 07-February-19			Bond Future	8.89	110.4787	110.4826	110.4787	0.00
13/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	962	1	1	1	0.00
13/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	980	1	1	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
13/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	998	1	1	1	0.00
13/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	5027	5	5	5	0.00
13/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5115	5	5	5	0.00
13/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	5071	5	5	5	0.00
13/07/2018	R197 On 02-August-18			Bond Future	297.34	297.6497	297.3362	297.6497	1,400.00
13/07/2018	R197 On 01-November-18			Bond Future	302.71	303.0292	302.7090	303.0292	950.00
13/07/2018	R197 On 07-February-19			Bond Future	301.27	301.5990	301.2718	301.5990	0.00
13/07/2018	R202 On 02-August-18			Bond Future	232.05	232.8534	232.0505	232.8534	20,572.00
13/07/2018	R202 On 01-November-18			Bond Future	236.24	237.0618	236.2435	237.0618	1,552.00
13/07/2018	R202 On 07-February-19			Bond Future	236.96	237.7907	236.9558	237.7907	0.00
13/07/2018	R204 On 02-August-18			Bond Future	6.64	101.4935	101.4900	101.4935	10,270.00
13/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	857	1	1	1	0.00
13/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	861	1	1	1	0.00
13/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	853	1	1	1	0.00
13/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R207 On 02-August-18			Bond Future	7.46	100.1663	100.1669	100.1663	20,070.00
13/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
13/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
13/07/2018	R207 On 02-August-18	6.86	Call	Bond Future	0	0	0	0	0.00
13/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	818	1	1	1	0.00
13/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	791	1	1	1	0.00
13/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	805	1	1	1	0.00
13/07/2018	R207 On 01-November-18			Bond Future	7.50	101.9535	101.9536	101.9535	1,678.00
13/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	10	0	0	0	0.00
13/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	10	0	0	0	0.00
13/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	11	0	0	0	0.00
13/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	862	1	1	1	0.00
13/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	851	1	1	1	0.00
13/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	840	1	1	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
13/07/2018	R207 On 07-February-19			Bond Future	7.56	100.2833	100.2833	100.2833	0.00
13/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	12	0	0	0	0.00
13/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	11	0	0	0	0.00
13/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	11	0	0	0	0.00
13/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	925	1	1	1	0.00
13/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	933	1	1	1	0.00
13/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	916	1	1	1	0.00
13/07/2018	R208 On 02-August-18			Bond Future	7.76	99.9824	99.9839	99.9824	14,964.00
13/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	1	0	0	0	0.00
13/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	1	0	0	0	0.00
13/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	1	0	0	0	0.00
13/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1481	1	1	1	0.00
13/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1458	1	1	1	0.00
13/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1505	2	2	2	0.00
13/07/2018	R208 On 01-November-18			Bond Future	7.82	98.3669	98.3679	98.3669	14,322.00
13/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	41	0	0	0	0.00
13/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	42	0	0	0	0.00
13/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	40	0	0	0	0.00
13/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1548	2	2	2	0.00
13/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1589	2	2	2	0.00
13/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1569	2	2	2	0.00
13/07/2018	R208 On 07-February-19			Bond Future	7.90	100.2721	100.2730	100.2721	0.00
13/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	76	0	0	0	0.00
13/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	73	0	0	0	0.00
13/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	70	0	0	0	0.00
13/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1653	2	2	2	0.00
13/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1686	2	2	2	0.00
13/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1670	2	2	2	0.00
13/07/2018	R209 On 02-August-18			Bond Future	9.45	74.9722	74.9428	74.9722	116,738.00
13/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4876	5	5	5	0.00
13/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	56	0	0	0	5,000.00
13/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	849	1	1	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
13/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8528	9	9	9	0.00
13/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	18	0	0	0	0.00
13/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1784	2	2	2	435.00
13/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
13/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5883	6	6	6	0.00
13/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	308	0	0	0	0.00
13/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
13/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5942	6	6	6	0.00
13/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6001	6	6	6	0.00
13/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	8	0	0	0	0.00
13/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	9	0	0	0	0.00
13/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	408	0	0	0	0.00
13/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	9	0	0	0	0.00
13/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7177	7	7	7	0.00
13/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3497	3	3	3	0.00
13/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4405	4	4	4	500.00
13/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6945	7	7	7	0.00
13/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1975	2	2	2	500.00
13/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
13/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	1005	1	1	1	5,000.00
13/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	25	0	0	0	435.00
13/07/2018	R209 On 01-November-18			Bond Future	9.51	73.1623	73.1319	73.1623	8,553.00
13/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72244	72	72	72	0.00
13/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	587	1	1	1	2,000.00
13/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72244	72	72	72	0.00
13/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4051	4	4	4	0.00
13/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2657	3	3	3	2,000.00
13/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4189	4	4	4	0.00
13/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72244	72	72	72	0.00
13/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1639	2	2	2	0.00
13/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4097	4	4	4	0.00
13/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3915	4	4	4	0.00
13/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	6992	7	7	7	0.00
13/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	421	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
13/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1149	1	1	1	0.00
13/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	1047	1	1	1	5,850.00
13/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1097	1	1	1	0.00
13/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1818	2	2	2	0.00
13/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1080	1	1	1	2,000.00
13/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2806	3	3	3	0.00
13/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4921	5	5	5	0.00
13/07/2018	R209 On 07-February-19			Bond Future	9.58	74.5793	74.5482	74.5793	0.00
13/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1445	1	1	1	0.00
13/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1468	1	1	1	0.00
13/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1422	1	1	1	0.00
13/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5744	6	6	6	0.00
13/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5695	6	6	6	0.00
13/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5647	6	6	6	0.00
13/07/2018	R210 On 02-August-18			Bond Future	185.52	185.5005	185.5240	185.5005	2,179.00
13/07/2018	R210 On 01-November-18			Bond Future	186.38	186.3531	186.3763	186.3531	0.00
13/07/2018	R210 On 07-February-19			Bond Future	190.02	189.9973	190.0205	189.9973	0.00
13/07/2018	R212 On 02-August-18			Bond Future	153.44	153.4213	153.4397	153.4213	4,307.00
13/07/2018	R212 On 01-November-18			Bond Future	156.21	156.1941	156.2123	156.1941	470.00
13/07/2018	R212 On 07-February-19			Bond Future	157.11	157.0949	157.1130	157.0949	0.00
13/07/2018	R213 On 02-August-18			Bond Future	9.23	86.6856	86.6246	86.6856	28,017.00
13/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	427	0	0	0	0.00
13/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	407	0	0	0	0.00
13/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	387	0	0	0	0.00
13/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1547	2	2	2	0.00
13/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1594	2	2	2	0.00
13/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1502	1	2	1	0.00
13/07/2018	R213 On 01-November-18			Bond Future	9.30	84.6863	84.6237	84.6863	16,104.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	521	1	1	1	0.00
13/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	506	1	1	1	0.00
13/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	492	1	0	1	0.00
13/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4809	5	5	5	0.00
13/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4863	5	5	5	0.00
13/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4755	5	5	5	0.00
13/07/2018	R213 On 07-February-19			Bond Future	9.37	86.3267	86.2627	86.3267	0.00
13/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1164	1	1	1	0.00
13/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1185	1	1	1	0.00
13/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1205	1	1	1	0.00
13/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5640	6	6	6	0.00
13/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5593	6	6	6	0.00
13/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5687	6	6	6	0.00
13/07/2018	R214 On 02-August-18			Bond Future	9.62	74.3215	74.2909	74.3215	30,070.00
13/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	13	0	0	0	0.00
13/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	16	0	0	0	0.00
13/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	15	0	0	0	0.00
13/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4963	5	5	5	0.00
13/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4887	5	5	5	0.00
13/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	5040	5	5	5	0.00
13/07/2018	R214 On 01-November-18			Bond Future	9.68	72.3550	72.3233	72.3550	11,522.00
13/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	545	1	1	1	0.00
13/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	561	1	1	1	0.00
13/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	578	1	1	1	0.00
13/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5558	6	6	6	0.00
13/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5680	6	6	6	0.00
13/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5619	6	6	6	0.00
13/07/2018	R214 On 07-February-19			Bond Future	9.75	73.7564	73.7240	73.7564	0.00
13/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1300	1	1	1	0.00
13/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1322	1	1	1	0.00
13/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1277	1	1	1	0.00
13/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6491	6	6	6	0.00
13/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6436	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6382	6	6	6	0.00
13/07/2018	R248 On 02-August-18			Bond Future	9.65	95.0512	95.0119	95.0512	84,567.00
13/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	17	0	0	0	0.00
13/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	15	0	0	0	0.00
13/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	14	0	0	0	0.00
13/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6426	6	6	6	0.00
13/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6526	6	7	6	0.00
13/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6327	6	6	6	0.00
13/07/2018	R248 On 01-November-18			Bond Future	9.72	92.3146	92.2742	92.3146	20,516.00
13/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	568	1	1	1	0.00
13/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	606	1	1	1	0.00
13/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	587	1	1	1	0.00
13/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	7141	7	7	7	0.00
13/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	7061	7	7	7	0.00
13/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7223	7	7	7	0.00
13/07/2018	R248 On 07-February-19			Bond Future	9.79	94.1026	94.0614	94.1026	0.00
13/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1565	2	2	2	0.00
13/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1537	2	2	2	0.00
13/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1593	2	2	2	0.00
13/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	8252	8	8	8	0.00
13/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8395	8	8	8	0.00
13/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8323	8	8	8	0.00