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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/07/2018 TO: 19/07/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	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
19/07/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	2025 On 02-August-18			Bond Future	130.10	130.0786	130.0952	130.0786	864.00
19/07/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2025 On 02-August-18	136.66	Put	Bond Future	6565	7	7	7	0.00
19/07/2018	2025 On 02-August-18	136.67	Put	Bond Future	6575	7	7	7	0.00
19/07/2018	2025 On 02-August-18	136.65	Put	Bond Future	6555	7	7	7	0.00
19/07/2018	2025 On 01-November-18			Bond Future	132.45	132.4306	132.4476	132.4306	21.00
19/07/2018	2025 On 07-February-19			Bond Future	133.62	133.6077	133.6237	133.6077	0.00
19/07/2018	2025 On 02-May-19			Bond Future	135.89	135.8741	135.8920	135.8741	0.00
19/07/2018	2029 On 02-August-18			Bond Future	99.51	99.4968	99.5095	99.4968	0.00
19/07/2018	2029 On 01-November-18			Bond Future	100.26	100.2463	100.2593	100.2463	1,370.00
19/07/2018	2029 On 07-February-19			Bond Future	102.22	102.2072	102.2195	102.2072	0.00
19/07/2018	2029 On 02-May-19			Bond Future	102.88	102.8703	102.8841	102.8703	0.00
19/07/2018	2030 On 02-August-18			Bond Future	9.12	92.6099	92.2796	92.6099	43,401.00
19/07/2018	2030 On 02-August-18	9.46	Call	Bond Future	2347	3	2	3	0.00
19/07/2018	2030 On 02-August-18	8.51	Call	Bond Future	5	0	0	0	7,850.00
19/07/2018	2030 On 02-August-18	8.91	Call	Bond Future	236	0	0	0	7,850.00
19/07/2018	2030 On 02-August-18	9.50	Call	Bond Future	2576	3	3	3	0.00
19/07/2018	2030 On 02-August-18	9.47	Call	Bond Future	2403	3	2	3	0.00
19/07/2018	2030 On 02-August-18	9.45	Call	Bond Future	2290	3	2	3	0.00
19/07/2018	2030 On 02-August-18	9.50	Put	Bond Future	96	0	0	0	7,850.00
19/07/2018	2030 On 02-August-18	9.47	Put	Bond Future	116	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
19/07/2018	2030 On 02-August-18	9.45	Put	Bond Future	131	0	0	0	0.00
19/07/2018	2030 On 02-August-18	8.91	Put	Bond Future	1646	1	2	1	0.00
19/07/2018	2030 On 02-August-18	9.46	Put	Bond Future	123	0	0	0	0.00
19/07/2018	2030 On 02-August-18	8.51	Put	Bond Future	4184	4	4	4	0.00
19/07/2018	2030 On 01-November-18			Bond Future	9.18	94.2625	93.9265	94.2625	23,053.00
19/07/2018	2030 On 01-November-18	8.58	Call	Bond Future	562	1	1	1	0.00
19/07/2018	2030 On 01-November-18	8.60	Call	Bond Future	594	1	1	1	0.00
19/07/2018	2030 On 01-November-18	8.59	Call	Bond Future	578	1	1	1	0.00
19/07/2018	2030 On 01-November-18	8.59	Put	Bond Future	4562	4	5	4	0.00
19/07/2018	2030 On 01-November-18	8.58	Put	Bond Future	4616	4	5	4	0.00
19/07/2018	2030 On 01-November-18	8.60	Put	Bond Future	4509	4	5	4	0.00
19/07/2018	2030 On 07-February-19			Bond Future	9.25	92.0798	91.7365	92.0798	0.00
19/07/2018	2030 On 07-February-19	8.62	Call	Bond Future	1154	1	1	1	0.00
19/07/2018	2030 On 07-February-19	8.63	Call	Bond Future	1174	1	1	1	0.00
19/07/2018	2030 On 07-February-19	8.64	Call	Bond Future	1195	1	1	1	0.00
19/07/2018	2030 On 07-February-19	8.64	Put	Bond Future	5241	5	5	5	0.00
19/07/2018	2030 On 07-February-19	8.63	Put	Bond Future	5288	5	5	5	0.00
19/07/2018	2030 On 07-February-19	8.62	Put	Bond Future	5335	5	5	5	0.00
19/07/2018	2030 On 02-May-19			Bond Future	9.32	93.6250	93.2769	93.6250	0.00
19/07/2018	2030 On 02-May-19	9.39	Call	Bond Future	3884	4	4	4	0.00
19/07/2018	2030 On 02-May-19	9.41	Call	Bond Future	3952	4	4	4	0.00
19/07/2018	2030 On 02-May-19	9.40	Call	Bond Future	3918	4	4	4	0.00
19/07/2018	2030 On 02-May-19	9.40	Put	Bond Future	3402	3	3	3	0.00
19/07/2018	2030 On 02-May-19	9.41	Put	Bond Future	3374	3	3	3	0.00
19/07/2018	2030 On 02-May-19	9.39	Put	Bond Future	3431	3	3	3	0.00
19/07/2018	2032 On 02-August-18			Bond Future	9.32	95.0744	94.7533	95.0744	30,658.00
19/07/2018	2032 On 02-August-18	9.68	Call	Bond Future	2691	3	3	3	0.00
19/07/2018	2032 On 02-August-18	9.67	Call	Bond Future	2629	3	3	3	0.00
19/07/2018	2032 On 02-August-18	9.66	Call	Bond Future	2568	3	3	3	0.00
19/07/2018	2032 On 02-August-18	9.67	Put	Bond Future	126	0	0	0	0.00
19/07/2018	2032 On 02-August-18	9.66	Put	Bond Future	134	0	0	0	0.00
19/07/2018	2032 On 02-August-18	9.68	Put	Bond Future	118	0	0	0	0.00
19/07/2018	2032 On 01-November-18			Bond Future	9.38	92.6161	92.2893	92.6161	14,659.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2018	2032 On 01-November-18	8.76	Call	Bond Future	586	1	1	1	0.00
19/07/2018	2032 On 01-November-18	8.77	Call	Bond Future	602	1	1	1	0.00
19/07/2018	2032 On 01-November-18	8.75	Call	Bond Future	569	1	1	1	0.00
19/07/2018	2032 On 01-November-18	8.75	Put	Bond Future	5204	5	5	5	0.00
19/07/2018	2032 On 01-November-18	8.76	Put	Bond Future	5144	5	5	5	0.00
19/07/2018	2032 On 01-November-18	8.77	Put	Bond Future	5085	5	5	5	0.00
19/07/2018	2032 On 07-February-19			Bond Future	9.46	94.4107	94.0769	94.4107	0.00
19/07/2018	2032 On 07-February-19	8.82	Call	Bond Future	1270	1	1	1	0.00
19/07/2018	2032 On 07-February-19	8.81	Call	Bond Future	1247	1	1	1	0.00
19/07/2018	2032 On 07-February-19	8.80	Call	Bond Future	1225	1	1	1	0.00
19/07/2018	2032 On 07-February-19	8.81	Put	Bond Future	5906	6	6	6	0.00
19/07/2018	2032 On 07-February-19	8.80	Put	Bond Future	5958	6	6	6	0.00
19/07/2018	2032 On 07-February-19	8.82	Put	Bond Future	5854	6	6	6	0.00
19/07/2018	2032 On 02-May-19			Bond Future	9.52	91.8397	91.5012	91.8397	0.00
19/07/2018	2032 On 02-May-19	9.61	Call	Bond Future	4353	5	4	5	0.00
19/07/2018	2032 On 02-May-19	9.62	Call	Bond Future	4389	5	4	5	0.00
19/07/2018	2032 On 02-May-19	9.63	Call	Bond Future	4426	5	4	5	0.00
19/07/2018	2032 On 02-May-19	9.63	Put	Bond Future	3673	4	4	4	0.00
19/07/2018	2032 On 02-May-19	9.61	Put	Bond Future	3735	4	4	4	0.00
19/07/2018	2032 On 02-May-19	9.62	Put	Bond Future	3704	4	4	4	0.00
19/07/2018	2033 On 02-August-18			Bond Future	102.54	102.5273	102.5403	102.5273	9,076.00
19/07/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2033 On 02-August-18	109.93	Put	Bond Future	7390	7	7	7	0.00
19/07/2018	2033 On 02-August-18	109.94	Put	Bond Future	7400	7	7	7	0.00
19/07/2018	2033 On 02-August-18	109.92	Put	Bond Future	7380	7	7	7	0.00
19/07/2018	2033 On 01-November-18			Bond Future	103.27	103.2600	103.2735	103.2600	5,770.00
19/07/2018	2033 On 07-February-19			Bond Future	105.29	105.2799	105.2927	105.2799	0.00
19/07/2018	2033 On 02-May-19			Bond Future	105.94	105.9225	105.9367	105.9225	0.00
19/07/2018	2037 On 02-August-18			Bond Future	9.53	91.6436	91.2451	91.6436	48,709.00
19/07/2018	2037 On 02-August-18	9.95	Call	Bond Future	3335	4	3	4	0.00

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19/07/2018	2037 On 02-August-18	9.96	Call	Bond Future	3404	4	3	4	0.00
19/07/2018	2037 On 02-August-18	9.97	Call	Bond Future	3474	4	3	4	0.00
19/07/2018	2037 On 02-August-18	9.97	Put	Bond Future	85	0	0	0	0.00
19/07/2018	2037 On 02-August-18	9.95	Put	Bond Future	97	0	0	0	0.00
19/07/2018	2037 On 02-August-18	9.96	Put	Bond Future	91	0	0	0	0.00
19/07/2018	2037 On 01-November-18			Bond Future	9.60	93.2790	92.8735	93.2790	27,080.00
19/07/2018	2037 On 01-November-18	9.01	Call	Bond Future	718	1	1	1	0.00
19/07/2018	2037 On 01-November-18	9.03	Call	Bond Future	758	1	1	1	0.00
19/07/2018	2037 On 01-November-18	9.02	Call	Bond Future	738	1	1	1	0.00
19/07/2018	2037 On 01-November-18	9.02	Put	Bond Future	5493	5	5	5	0.00
19/07/2018	2037 On 01-November-18	9.03	Put	Bond Future	5428	5	5	5	0.00
19/07/2018	2037 On 01-November-18	9.01	Put	Bond Future	5559	5	6	5	0.00
19/07/2018	2037 On 07-February-19			Bond Future	9.67	90.8266	90.4125	90.8266	0.00
19/07/2018	2037 On 07-February-19	9.05	Call	Bond Future	1566	2	2	2	0.00
19/07/2018	2037 On 07-February-19	9.06	Call	Bond Future	1592	2	2	2	0.00
19/07/2018	2037 On 07-February-19	9.07	Call	Bond Future	1618	2	2	2	0.00
19/07/2018	2037 On 07-February-19	9.07	Put	Bond Future	6474	6	6	6	0.00
19/07/2018	2037 On 07-February-19	9.05	Put	Bond Future	6591	6	7	6	0.00
19/07/2018	2037 On 07-February-19	9.06	Put	Bond Future	6532	6	7	6	0.00
19/07/2018	2037 On 02-May-19			Bond Future	9.73	92.3509	91.9307	92.3509	0.00
19/07/2018	2037 On 02-May-19	9.80	Call	Bond Future	4828	5	5	5	0.00
19/07/2018	2037 On 02-May-19	9.81	Call	Bond Future	4869	5	5	5	0.00
19/07/2018	2037 On 02-May-19	9.79	Call	Bond Future	4787	5	5	5	0.00
19/07/2018	2037 On 02-May-19	9.79	Put	Bond Future	4328	4	4	4	0.00
19/07/2018	2037 On 02-May-19	9.80	Put	Bond Future	4292	4	4	4	0.00
19/07/2018	2037 On 02-May-19	9.81	Put	Bond Future	4256	4	4	4	0.00
19/07/2018	2038 On 02-August-18			Bond Future	121.56	121.5422	121.5581	121.5422	2,841.00
19/07/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2038 On 02-August-18	134.53	Put	Bond Future	12972	13	13	13	0.00
19/07/2018	2038 On 02-August-18	134.54	Put	Bond Future	12982	13	13	13	0.00
19/07/2018	2038 On 02-August-18	134.55	Put	Bond Future	12992	13	13	13	0.00

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19/07/2018	2038 On 01-November-18			Bond Future	123.76	123.7399	123.7561	123.7399	6,813.00
19/07/2018	2038 On 07-February-19			Bond Future	124.59	124.5703	124.5856	124.5703	0.00
19/07/2018	2038 On 02-May-19			Bond Future	126.70	126.6833	126.7004	126.6833	0.00
19/07/2018	2040 On 02-August-18			Bond Future	9.61	95.0512	94.6664	95.0512	20,832.00
19/07/2018	2040 On 02-August-18	10.05	Call	Bond Future	3769	4	4	4	0.00
19/07/2018	2040 On 02-August-18	10.04	Call	Bond Future	3694	4	4	4	0.00
19/07/2018	2040 On 02-August-18	10.03	Call	Bond Future	3620	4	4	4	0.00
19/07/2018	2040 On 02-August-18	10.04	Put	Bond Future	100	0	0	0	0.00
19/07/2018	2040 On 02-August-18	10.03	Put	Bond Future	106	0	0	0	0.00
19/07/2018	2040 On 02-August-18	10.05	Put	Bond Future	93	0	0	0	0.00
19/07/2018	2040 On 01-November-18			Bond Future	9.67	96.7474	96.3557	96.7474	10,945.00
19/07/2018	2040 On 01-November-18	9.20	Call	Bond Future	1074	1	1	1	3,540.00
19/07/2018	2040 On 01-November-18	9.08	Call	Bond Future	785	1	1	1	0.00
19/07/2018	2040 On 01-November-18	9.80	Call	Bond Future	3335	4	3	4	3,540.00
19/07/2018	2040 On 01-November-18	9.09	Call	Bond Future	806	1	1	1	0.00
19/07/2018	2040 On 01-November-18	9.10	Call	Bond Future	829	1	1	1	2,950.00
19/07/2018	2040 On 01-November-18	8.50	Call	Bond Future	87	0	0	0	2,950.00
19/07/2018	2040 On 01-November-18	9.07	Call	Bond Future	763	1	1	1	0.00
19/07/2018	2040 On 01-November-18	9.07	Put	Bond Future	6125	6	6	6	0.00
19/07/2018	2040 On 01-November-18	8.50	Put	Bond Future	10983	11	11	11	0.00
19/07/2018	2040 On 01-November-18	9.10	Put	Bond Future	5912	6	6	6	0.00
19/07/2018	2040 On 01-November-18	9.09	Put	Bond Future	5982	6	6	6	0.00
19/07/2018	2040 On 01-November-18	9.08	Put	Bond Future	6053	6	6	6	0.00
19/07/2018	2040 On 01-November-18	9.80	Put	Bond Future	2256	2	2	2	0.00
19/07/2018	2040 On 01-November-18	9.20	Put	Bond Future	5238	5	5	5	0.00
19/07/2018	2040 On 07-February-19			Bond Future	9.74	94.1115	93.7117	94.1115	0.00
19/07/2018	2040 On 07-February-19	9.11	Call	Bond Future	1583	2	2	2	0.00
19/07/2018	2040 On 07-February-19	9.13	Call	Bond Future	1640	2	2	2	0.00
19/07/2018	2040 On 07-February-19	9.12	Call	Bond Future	1611	2	2	2	0.00
19/07/2018	2040 On 07-February-19	9.12	Put	Bond Future	7079	7	7	7	0.00
19/07/2018	2040 On 07-February-19	9.11	Put	Bond Future	7143	7	7	7	0.00
19/07/2018	2040 On 07-February-19	9.13	Put	Bond Future	7016	7	7	7	0.00
19/07/2018	2040 On 02-May-19			Bond Future	9.80	95.6910	95.2852	95.6910	0.00

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19/07/2018	2040 On 02-May-19	9.90	Call	Bond Future	5362	6	5	6	0.00
19/07/2018	2040 On 02-May-19	9.89	Call	Bond Future	5319	6	5	6	0.00
19/07/2018	2040 On 02-May-19	9.88	Call	Bond Future	5275	6	5	6	0.00
19/07/2018	2040 On 02-May-19	9.89	Put	Bond Future	4610	4	5	4	0.00
19/07/2018	2040 On 02-May-19	9.88	Put	Bond Future	4648	4	5	4	0.00
19/07/2018	2040 On 02-May-19	9.90	Put	Bond Future	4572	4	5	4	0.00
19/07/2018	2044 On 02-August-18			Bond Future	9.64	92.1203	91.7290	92.1203	23,185.00
19/07/2018	2044 On 02-August-18	10.05	Call	Bond Future	3561	4	4	4	0.00
19/07/2018	2044 On 02-August-18	10.07	Call	Bond Future	3711	4	4	4	0.00
19/07/2018	2044 On 02-August-18	10.06	Call	Bond Future	3636	4	4	4	0.00
19/07/2018	2044 On 02-August-18	10.06	Put	Bond Future	116	0	0	0	0.00
19/07/2018	2044 On 02-August-18	10.07	Put	Bond Future	109	0	0	0	0.00
19/07/2018	2044 On 02-August-18	10.05	Put	Bond Future	123	0	0	0	0.00
19/07/2018	2044 On 01-November-18			Bond Future	9.70	93.7642	93.3660	93.7642	24,488.00
19/07/2018	2044 On 01-November-18	9.12	Call	Bond Future	744	1	1	1	0.00
19/07/2018	2044 On 01-November-18	9.13	Call	Bond Future	767	1	1	1	0.00
19/07/2018	2044 On 01-November-18	9.14	Call	Bond Future	790	1	1	1	0.00
19/07/2018	2044 On 01-November-18	9.13	Put	Bond Future	5982	6	6	6	0.00
19/07/2018	2044 On 01-November-18	9.14	Put	Bond Future	5910	6	6	6	0.00
19/07/2018	2044 On 01-November-18	9.12	Put	Bond Future	6055	6	6	6	0.00
19/07/2018	2044 On 07-February-19			Bond Future	9.77	91.1959	90.7894	91.1959	0.00
19/07/2018	2044 On 07-February-19	9.17	Call	Bond Future	1720	2	2	2	0.00
19/07/2018	2044 On 07-February-19	9.18	Call	Bond Future	1750	2	2	2	0.00
19/07/2018	2044 On 07-February-19	9.16	Call	Bond Future	1691	2	2	2	0.00
19/07/2018	2044 On 07-February-19	9.16	Put	Bond Future	7188	7	7	7	0.00
19/07/2018	2044 On 07-February-19	9.17	Put	Bond Future	7123	7	7	7	0.00
19/07/2018	2044 On 07-February-19	9.18	Put	Bond Future	7059	7	7	7	0.00
19/07/2018	2044 On 02-May-19			Bond Future	9.83	92.7263	92.3138	92.7263	0.00
19/07/2018	2044 On 02-May-19	9.90	Call	Bond Future	5364	6	5	6	0.00
19/07/2018	2044 On 02-May-19	9.92	Call	Bond Future	5452	6	5	6	0.00
19/07/2018	2044 On 02-May-19	9.91	Call	Bond Future	5408	6	5	6	0.00
19/07/2018	2044 On 02-May-19	9.92	Put	Bond Future	4713	5	5	5	0.00
19/07/2018	2044 On 02-May-19	9.91	Put	Bond Future	4753	5	5	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
19/07/2018	2044 On 02-May-19	9.90	Put	Bond Future	4792	5	5	5	0.00
19/07/2018	2046 On 02-August-18			Bond Future	115.39	115.3743	115.3895	115.3743	8,628.00
19/07/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2046 On 02-August-18	128.77	Put	Bond Future	13381	13	13	13	0.00
19/07/2018	2046 On 02-August-18	128.79	Put	Bond Future	13401	13	13	13	0.00
19/07/2018	2046 On 02-August-18	128.78	Put	Bond Future	13391	13	13	13	0.00
19/07/2018	2046 On 01-November-18			Bond Future	115.83	115.8113	115.8268	115.8113	4,965.00
19/07/2018	2046 On 07-February-19			Bond Future	118.09	118.0766	118.0913	118.0766	0.00
19/07/2018	2046 On 02-May-19			Bond Future	118.41	118.3972	118.4136	118.3972	0.00
19/07/2018	2050 On 02-August-18			Bond Future	119.92	119.9083	119.9241	119.9083	5,204.00
19/07/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
19/07/2018	2050 On 02-August-18	137.54	Put	Bond Future	17616	18	18	18	0.00
19/07/2018	2050 On 02-August-18	137.52	Put	Bond Future	17596	18	18	18	0.00
19/07/2018	2050 On 02-August-18	137.53	Put	Bond Future	17606	18	18	18	0.00
19/07/2018	2050 On 01-November-18			Bond Future	122.09	122.0765	122.0926	122.0765	4,697.00
19/07/2018	2050 On 07-February-19			Bond Future	122.71	122.6931	122.7082	122.6931	0.00
19/07/2018	2050 On 02-May-19			Bond Future	124.79	124.7743	124.7913	124.7743	0.00
19/07/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	AL37 On 02-August-18			Index Future	585.37	586.3130	585.3730	586.3130	0.00
19/07/2018	AL37 On 01-November-18			Index Future	595.82	596.7750	595.8200	596.7750	0.00
19/07/2018	AL37 On 07-February-19			Index Future	607.36	608.3410	607.3620	608.3410	0.00
19/07/2018	AL37 On 02-May-19			Index Future	617.56	618.5540	617.5640	618.5540	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
19/07/2018	AL7T On 02-August-18			Index Future	682.07	684.0950	682.0720	684.0950	0.00
19/07/2018	AL7T On 01-November-18			Index Future	694.24	696.3030	694.2440	696.3030	0.00
19/07/2018	AL7T On 07-February-19			Index Future	707.69	709.7970	707.6930	709.7970	0.00
19/07/2018	AL7T On 02-May-19			Index Future	719.58	721.7130	719.5810	721.7130	0.00
19/07/2018	ALBI On 02-August-18			Index Future	619.16	621.2010	619.1570	621.2010	449.00
19/07/2018	ALBI On 01-November-18			Index Future	630.21	632.2860	630.2070	632.2860	456.00
19/07/2018	ALBI On 07-February-19			Index Future	642.42	644.5390	642.4150	644.5390	0.00
19/07/2018	ALBI On 02-May-19			Index Future	653.21	655.3600	653.2060	655.3600	0.00
19/07/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C197 On 07-December-23			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
19/07/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2018	EL28 On 02-August-18			Bond Future	127.18	127.2727	127.1842	127.2727	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
19/07/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
19/07/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
19/07/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
19/07/2018	EL28 On 02-August-18	134.94	Put	Bond Future	7756	8	8	8	0.00
19/07/2018	EL28 On 02-August-18	134.95	Put	Bond Future	7766	8	8	8	0.00
19/07/2018	EL28 On 02-August-18	134.93	Put	Bond Future	7746	8	8	8	0.00
19/07/2018	ES33 On 02-August-18			Bond Future	10.78	79.0268	78.7302	79.0268	0.00
19/07/2018	ES33 On 02-August-18	11.14	Call	Bond Future	2114	2	2	2	0.00
19/07/2018	ES33 On 02-August-18	11.15	Call	Bond Future	2171	2	2	2	0.00
19/07/2018	ES33 On 02-August-18	11.16	Call	Bond Future	2229	3	2	3	0.00
19/07/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
19/07/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
19/07/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
19/07/2018	ES33 On 01-November-18			Bond Future	10.89	76.6487	76.3469	76.6487	9,466.00
19/07/2018	ES33 On 07-February-19			Bond Future	11.02	78.1340	77.8257	78.1340	0.00
19/07/2018	ES33 On 02-May-19			Bond Future	11.13	75.6555	75.3428	75.6555	0.00
19/07/2018	ES42 On 02-August-18			Bond Future	11.00	81.7821	81.4778	81.7821	0.00
19/07/2018	ES42 On 01-November-18			Bond Future	11.11	78.9815	78.6718	78.9815	7,957.00
19/07/2018	ES42 On 07-February-19			Bond Future	11.22	80.5117	80.1955	80.5117	0.00
19/07/2018	ES42 On 02-May-19			Bond Future	11.33	77.6028	77.2820	77.6028	0.00
19/07/2018	GOVI On 02-August-18			GOVI	614.79	616.9060	614.7910	616.9060	436.00
19/07/2018	GOVI On 02-August-18	605.71	Call	GOVI	90810	11	9	11	0.00
19/07/2018	GOVI On 02-August-18	605.72	Call	GOVI	90710	11	9	11	0.00
19/07/2018	GOVI On 02-August-18	605.70	Call	GOVI	90910	11	9	11	0.00
19/07/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 01-November-18			GOVI	625.76	627.9150	625.7620	627.9150	41.00
19/07/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 01-November-18	653.50	Call	GOVI	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
19/07/2018	GOVI On 01-November-18	653.49	Put	GOVI	277280	26	28	26	0.00
19/07/2018	GOVI On 01-November-18	653.51	Put	GOVI	277480	26	28	26	0.00
19/07/2018	GOVI On 01-November-18	653.50	Put	GOVI	277380	26	28	26	0.00
19/07/2018	GOVI On 07-February-19			GOVI	637.89	640.0840	637.8850	640.0840	0.00
19/07/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 07-February-19	666.51	Put	GOVI	286250	26	29	26	0.00
19/07/2018	GOVI On 07-February-19	666.52	Put	GOVI	286350	26	29	26	0.00
19/07/2018	GOVI On 07-February-19	666.53	Put	GOVI	286450	26	29	26	0.00
19/07/2018	GOVI On 02-May-19			GOVI	648.60	650.8290	648.5990	650.8290	0.00
19/07/2018	GOVI On 02-May-19	647.88	Call	GOVI	7190	3	1	3	0.00
19/07/2018	GOVI On 02-May-19	647.87	Call	GOVI	7290	3	1	3	0.00
19/07/2018	GOVI On 02-May-19	647.86	Call	GOVI	7390	3	1	3	0.00
19/07/2018	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
19/07/2018	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
19/07/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2018	IGOV On 02-August-18			Index Future	249.43	249.5300	249.4270	249.5300	833.00
19/07/2018	IGOV On 01-November-18			Index Future	253.94	254.0420	253.9370	254.0420	626.00
19/07/2018	IGOV On 07-February-19			Index Future	258.90	259.0110	258.9020	259.0110	0.00
19/07/2018	IGOV On 02-May-19			Index Future	263.30	263.4060	263.2980	263.4060	0.00
19/07/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
19/07/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2300	102.2400	102.2300	0.00
19/07/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5700	99.5800	99.5700	0.00
19/07/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	101.9900	102.0200	101.9900	0.00
19/07/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9200	99.9600	99.9200	0.00
19/07/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
19/07/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
19/07/2018	IS02 On 15-March-19			Interest Rate Swap	99.32	99.3000	99.3200	99.3000	0.00
19/07/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7300	99.7600	99.7300	0.00

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19/07/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9200	101.9600	101.9200	0.00
19/07/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	102.9000	102.9600	102.9000	0.00
19/07/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	98.9800	99.0600	98.9800	0.00
19/07/2018	IS02 On 22-June-20			Interest Rate Swap	102.70	102.6000	102.7000	102.6000	0.00
19/07/2018	IS02 On 21-September-20			Interest Rate Swap	99.78	99.6600	99.7800	99.6600	0.00
19/07/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.5300	96.6600	96.5300	0.00
19/07/2018	IS05 On 16-March-21			Interest Rate Swap	95.91	95.7800	95.9100	95.7800	0.00
19/07/2018	IS05 On 15-June-21			Interest Rate Swap	95.13	95.0000	95.1300	95.0000	0.00
19/07/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.2000	95.3400	95.2000	0.00
19/07/2018	IS05 On 21-December-21			Interest Rate Swap	97.56	97.4100	97.5600	97.4100	51.00
19/07/2018	IS05 On 15-March-22			Interest Rate Swap	97.71	97.5600	97.7100	97.5600	0.00
19/07/2018	IS05 On 21-June-22			Interest Rate Swap	98.94	98.7700	98.9400	98.7700	0.00
19/07/2018	IS05 On 20-September-22			Interest Rate Swap	102.87	102.6900	102.8700	102.6900	0.00
19/07/2018	IS05 On 20-December-22			Interest Rate Swap	104.14	103.9500	104.1400	103.9500	0.00
19/07/2018	IS05 On 22-March-23			Interest Rate Swap	97.57	97.3700	97.5700	97.3700	0.00
19/07/2018	IS05 On 20-June-23			Interest Rate Swap	103.60	103.4000	103.6000	103.4000	0.00
19/07/2018	IS05 On 19-September-23			Interest Rate Swap	99.15	98.9400	99.1500	98.9400	0.00
19/07/2018	IS10 On 17-December-25			Interest Rate Swap	95.93	95.7000	95.9300	95.7000	0.00
19/07/2018	IS10 On 16-March-26			Interest Rate Swap	92.95	92.7000	92.9500	92.7000	0.00
19/07/2018	IS10 On 15-June-26			Interest Rate Swap	91.70	91.4400	91.7000	91.4400	0.00
19/07/2018	IS10 On 21-September-26			Interest Rate Swap	93.84	93.5900	93.8400	93.5900	0.00
19/07/2018	IS10 On 21-December-26			Interest Rate Swap	97.60	97.3500	97.6000	97.3500	0.00
19/07/2018	IS10 On 15-March-27			Interest Rate Swap	96.15	95.9100	96.1500	95.9100	0.00
19/07/2018	IS10 On 21-June-27			Interest Rate Swap	98.20	97.9600	98.2000	97.9600	0.00
19/07/2018	IS10 On 20-September-27			Interest Rate Swap	103.61	103.3700	103.6100	103.3700	0.00
19/07/2018	IS10 On 20-December-27			Interest Rate Swap	103.95	103.7000	103.9500	103.7000	0.00
19/07/2018	IS10 On 22-March-28			Interest Rate Swap	97.51	97.2400	97.5100	97.2400	0.00
19/07/2018	IS10 On 20-June-28			Interest Rate Swap	104.63	104.3700	104.6300	104.3700	0.00
19/07/2018	IS10 On 19-September-28			Interest Rate Swap	98.24	97.9600	98.2400	97.9600	0.00
19/07/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/07/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
19/07/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/07/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
19/07/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/07/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
19/07/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
19/07/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
19/07/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
19/07/2018	R023 On 02-August-18			Bond Future	8.14	102.0496	101.8827	102.0496	26,307.00
19/07/2018	R023 On 02-August-18	10.40	Call	Bond Future	7965	8	8	8	0.00
19/07/2018	R023 On 02-August-18	10.41	Call	Bond Future	7999	8	8	8	0.00
19/07/2018	R023 On 02-August-18	10.39	Call	Bond Future	7932	8	8	8	0.00
19/07/2018	R023 On 02-August-18	10.39	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R023 On 02-August-18	10.41	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R023 On 02-August-18	10.40	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R023 On 01-November-18			Bond Future	8.21	99.9447	99.7749	99.9447	20,174.00
19/07/2018	R023 On 01-November-18	10.59	Call	Bond Future	8001	8	8	8	0.00
19/07/2018	R023 On 01-November-18	10.58	Call	Bond Future	7970	8	8	8	0.00
19/07/2018	R023 On 01-November-18	10.57	Call	Bond Future	7938	8	8	8	0.00
19/07/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	0	0	0.00
19/07/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
19/07/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	0	0	0.00
19/07/2018	R023 On 07-February-19			Bond Future	8.29	101.8814	101.7077	101.8814	0.00
19/07/2018	R023 On 07-February-19	10.57	Call	Bond Future	7314	7	7	7	0.00
19/07/2018	R023 On 07-February-19	10.59	Call	Bond Future	7373	8	7	8	0.00
19/07/2018	R023 On 07-February-19	10.58	Call	Bond Future	7344	8	7	8	0.00
19/07/2018	R023 On 07-February-19	10.58	Put	Bond Future	41	0	0	0	0.00
19/07/2018	R023 On 07-February-19	10.59	Put	Bond Future	40	0	0	0	0.00
19/07/2018	R023 On 07-February-19	10.57	Put	Bond Future	42	0	0	0	0.00
19/07/2018	R023 On 02-May-19			Bond Future	8.35	99.6636	99.4879	99.6636	0.00
19/07/2018	R023 On 02-May-19	8.46	Call	Bond Future	1845	2	2	2	0.00
19/07/2018	R023 On 02-May-19	8.45	Call	Bond Future	1825	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
19/07/2018	R023 On 02-May-19	8.44	Call	Bond Future	1805	2	2	2	0.00
19/07/2018	R023 On 02-May-19	8.45	Put	Bond Future	1507	1	2	1	0.00
19/07/2018	R023 On 02-May-19	8.44	Put	Bond Future	1519	1	2	1	0.00
19/07/2018	R023 On 02-May-19	8.46	Put	Bond Future	1496	1	1	1	0.00
19/07/2018	R035 On 02-August-18			Bond Future	9.47	99.3161	98.9599	99.3161	60,918.00
19/07/2018	R035 On 02-August-18	9.42	Call	Bond Future	725	1	1	1	0.00
19/07/2018	R035 On 02-August-18	9.43	Call	Bond Future	761	1	1	1	0.00
19/07/2018	R035 On 02-August-18	9.44	Call	Bond Future	799	1	1	1	0.00
19/07/2018	R035 On 02-August-18	9.43	Put	Bond Future	1042	1	1	1	0.00
19/07/2018	R035 On 02-August-18	9.44	Put	Bond Future	999	1	1	1	0.00
19/07/2018	R035 On 02-August-18	9.42	Put	Bond Future	1086	1	1	1	0.00
19/07/2018	R035 On 01-November-18			Bond Future	9.53	96.5925	96.2300	96.5925	36,299.00
19/07/2018	R035 On 01-November-18	8.94	Call	Bond Future	673	1	1	1	0.00
19/07/2018	R035 On 01-November-18	8.93	Call	Bond Future	653	1	1	1	0.00
19/07/2018	R035 On 01-November-18	8.92	Call	Bond Future	634	1	1	1	0.00
19/07/2018	R035 On 01-November-18	8.93	Put	Bond Future	5575	5	6	5	0.00
19/07/2018	R035 On 01-November-18	8.92	Put	Bond Future	5641	5	6	5	0.00
19/07/2018	R035 On 01-November-18	8.94	Put	Bond Future	5510	5	6	5	0.00
19/07/2018	R035 On 07-February-19			Bond Future	9.61	98.4644	98.0941	98.4644	0.00
19/07/2018	R035 On 07-February-19	8.96	Call	Bond Future	1438	2	1	2	0.00
19/07/2018	R035 On 07-February-19	8.98	Call	Bond Future	1489	2	1	2	0.00
19/07/2018	R035 On 07-February-19	8.97	Call	Bond Future	1463	2	1	2	0.00
19/07/2018	R035 On 07-February-19	8.97	Put	Bond Future	6607	6	7	6	0.00
19/07/2018	R035 On 07-February-19	8.98	Put	Bond Future	6549	6	7	6	0.00
19/07/2018	R035 On 07-February-19	8.96	Put	Bond Future	6665	6	7	6	0.00
19/07/2018	R035 On 02-May-19			Bond Future	9.67	95.6189	95.2434	95.6189	0.00
19/07/2018	R035 On 02-May-19	9.74	Call	Bond Future	4816	5	5	5	0.00
19/07/2018	R035 On 02-May-19	9.75	Call	Bond Future	4857	5	5	5	0.00
19/07/2018	R035 On 02-May-19	9.73	Call	Bond Future	4776	5	5	5	0.00
19/07/2018	R035 On 02-May-19	9.73	Put	Bond Future	4317	4	4	4	0.00
19/07/2018	R035 On 02-May-19	9.75	Put	Bond Future	4246	4	4	4	0.00
19/07/2018	R035 On 02-May-19	9.74	Put	Bond Future	4281	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2018	R186 On 02-August-18			Bond Future	8.74	111.9655	111.6549	111.9655	85,054.00
19/07/2018	R186 On 02-August-18	8.90	Call	Bond Future	1301	2	1	2	0.00
19/07/2018	R186 On 02-August-18	8.47	Call	Bond Future	126	0	0	0	0.00
19/07/2018	R186 On 02-August-18	8.50	Call	Bond Future	159	0	0	0	0.00
19/07/2018	R186 On 02-August-18	8.25	Call	Bond Future	15	0	0	0	3,020.00
19/07/2018	R186 On 02-August-18	7.50	Call	Bond Future	0	0	0	0	3,020.00
19/07/2018	R186 On 02-August-18	8.75	Call	Bond Future	707	1	1	1	2,500.00
19/07/2018	R186 On 02-August-18	8.46	Call	Bond Future	116	0	0	0	0.00
19/07/2018	R186 On 02-August-18	9.04	Call	Bond Future	1997	2	2	2	0.00
19/07/2018	R186 On 02-August-18	8.48	Call	Bond Future	136	0	0	0	0.00
19/07/2018	R186 On 02-August-18	8.25	Put	Bond Future	3100	3	3	3	0.00
19/07/2018	R186 On 02-August-18	7.50	Put	Bond Future	8079	8	8	8	0.00
19/07/2018	R186 On 02-August-18	8.46	Put	Bond Future	1852	2	2	2	0.00
19/07/2018	R186 On 02-August-18	8.75	Put	Bond Future	614	1	1	1	2,500.00
19/07/2018	R186 On 02-August-18	9.04	Put	Bond Future	115	0	0	0	0.00
19/07/2018	R186 On 02-August-18	8.48	Put	Bond Future	1745	2	2	2	0.00
19/07/2018	R186 On 02-August-18	8.50	Put	Bond Future	1640	1	2	1	0.00
19/07/2018	R186 On 02-August-18	8.47	Put	Bond Future	1798	2	2	2	0.00
19/07/2018	R186 On 02-August-18	8.90	Put	Bond Future	277	0	0	0	2,500.00
19/07/2018	R186 On 01-November-18			Bond Future	8.80	113.9634	113.6474	113.9634	23,199.00
19/07/2018	R186 On 01-November-18	8.46	Call	Bond Future	901	1	1	1	5,000.00
19/07/2018	R186 On 01-November-18	8.53	Call	Bond Future	1056	1	1	1	0.00
19/07/2018	R186 On 01-November-18	9.14	Call	Bond Future	3043	3	3	3	0.00
19/07/2018	R186 On 01-November-18	8.52	Call	Bond Future	1033	1	1	1	0.00
19/07/2018	R186 On 01-November-18	7.96	Call	Bond Future	208	0	0	0	5,000.00
19/07/2018	R186 On 01-November-18	8.54	Call	Bond Future	1079	1	1	1	0.00
19/07/2018	R186 On 01-November-18	9.14	Put	Bond Future	1012	1	1	1	5,000.00
19/07/2018	R186 On 01-November-18	8.52	Put	Bond Future	2764	3	3	3	0.00
19/07/2018	R186 On 01-November-18	7.96	Put	Bond Future	5484	5	5	5	0.00
19/07/2018	R186 On 01-November-18	8.54	Put	Bond Future	2685	2	3	2	0.00
19/07/2018	R186 On 01-November-18	8.53	Put	Bond Future	2724	3	3	3	0.00
19/07/2018	R186 On 01-November-18	8.46	Put	Bond Future	3005	3	3	3	0.00
19/07/2018	R186 On 07-February-19			Bond Future	8.88	110.8667	110.5438	110.8667	0.00
19/07/2018	R186 On 07-February-19	8.20	Call	Bond Future	925	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
19/07/2018	R186 On 07-February-19	8.22	Call	Bond Future	960	1	1	1	0.00
19/07/2018	R186 On 07-February-19	8.21	Call	Bond Future	942	1	1	1	0.00
19/07/2018	R186 On 07-February-19	8.20	Put	Bond Future	5016	5	5	5	0.00
19/07/2018	R186 On 07-February-19	8.22	Put	Bond Future	4928	5	5	5	0.00
19/07/2018	R186 On 07-February-19	8.21	Put	Bond Future	4972	5	5	5	0.00
19/07/2018	R186 On 02-May-19			Bond Future	8.94	112.7274	112.4001	112.7274	0.00
19/07/2018	R186 On 02-May-19	9.03	Call	Bond Future	3496	4	3	4	0.00
19/07/2018	R186 On 02-May-19	9.02	Call	Bond Future	3462	4	3	4	0.00
19/07/2018	R186 On 02-May-19	9.01	Call	Bond Future	3428	4	3	4	0.00
19/07/2018	R186 On 02-May-19	9.02	Put	Bond Future	3026	3	3	3	0.00
19/07/2018	R186 On 02-May-19	9.01	Put	Bond Future	3049	3	3	3	0.00
19/07/2018	R186 On 02-May-19	9.03	Put	Bond Future	3002	3	3	3	0.00
19/07/2018	R197 On 02-August-18			Bond Future	296.72	297.3746	296.7156	297.3746	1,273.00
19/07/2018	R197 On 01-November-18			Bond Future	302.08	302.7515	302.0810	302.7515	2,350.00
19/07/2018	R197 On 07-February-19			Bond Future	300.63	301.3172	300.6308	301.3172	0.00
19/07/2018	R197 On 02-May-19			Bond Future	305.73	306.4284	305.7338	306.4284	0.00
19/07/2018	R202 On 02-August-18			Bond Future	232.78	232.7530	232.7826	232.7530	12,968.00
19/07/2018	R202 On 01-November-18			Bond Future	236.99	236.9613	236.9920	236.9613	9,411.00
19/07/2018	R202 On 07-February-19			Bond Future	237.72	237.6892	237.7181	237.6892	0.00
19/07/2018	R202 On 02-May-19			Bond Future	241.75	241.7214	241.7536	241.7214	0.00
19/07/2018	R204 On 02-August-18			Bond Future	6.64	101.4903	101.4888	101.4903	10,270.00
19/07/2018	R204 On 02-August-18	8.98	Call	Bond Future	856	1	1	1	0.00
19/07/2018	R204 On 02-August-18	8.99	Call	Bond Future	860	1	1	1	0.00
19/07/2018	R204 On 02-August-18	8.97	Call	Bond Future	852	1	1	1	0.00
19/07/2018	R204 On 02-August-18	8.97	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R204 On 02-August-18	8.98	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R204 On 02-August-18	8.99	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R207 On 02-August-18			Bond Future	7.44	100.2587	100.1903	100.2587	20,062.00
19/07/2018	R207 On 02-August-18	6.85	Call	Bond Future	0	0	0	0	0.00
19/07/2018	R207 On 02-August-18	6.87	Call	Bond Future	0	0	0	0	0.00
19/07/2018	R207 On 02-August-18	6.86	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
19/07/2018	R207 On 02-August-18	6.85	Put	Bond Future	795	1	1	1	0.00
19/07/2018	R207 On 02-August-18	6.87	Put	Bond Future	768	1	1	1	0.00
19/07/2018	R207 On 02-August-18	6.86	Put	Bond Future	782	1	1	1	0.00
19/07/2018	R207 On 01-November-18			Bond Future	7.48	102.0477	101.9782	102.0477	1,678.00
19/07/2018	R207 On 01-November-18	6.75	Call	Bond Future	10	0	0	0	0.00
19/07/2018	R207 On 01-November-18	6.74	Call	Bond Future	9	0	0	0	0.00
19/07/2018	R207 On 01-November-18	6.76	Call	Bond Future	10	0	0	0	0.00
19/07/2018	R207 On 01-November-18	6.74	Put	Bond Future	837	1	1	1	0.00
19/07/2018	R207 On 01-November-18	6.75	Put	Bond Future	826	1	1	1	0.00
19/07/2018	R207 On 01-November-18	6.76	Put	Bond Future	815	1	1	1	0.00
19/07/2018	R207 On 07-February-19			Bond Future	7.53	100.3802	100.3087	100.3802	0.00
19/07/2018	R207 On 07-February-19	6.53	Call	Bond Future	11	0	0	0	0.00
19/07/2018	R207 On 07-February-19	6.52	Call	Bond Future	11	0	0	0	0.00
19/07/2018	R207 On 07-February-19	6.51	Call	Bond Future	11	0	0	0	0.00
19/07/2018	R207 On 07-February-19	6.52	Put	Bond Future	899	1	1	1	0.00
19/07/2018	R207 On 07-February-19	6.51	Put	Bond Future	908	1	1	1	0.00
19/07/2018	R207 On 07-February-19	6.53	Put	Bond Future	891	1	1	1	0.00
19/07/2018	R207 On 02-May-19			Bond Future	7.60	102.0650	101.9931	102.0650	0.00
19/07/2018	R207 On 02-May-19	7.61	Call	Bond Future	270	0	0	0	0.00
19/07/2018	R207 On 02-May-19	7.63	Call	Bond Future	278	0	0	0	0.00
19/07/2018	R207 On 02-May-19	7.62	Call	Bond Future	274	0	0	0	0.00
19/07/2018	R207 On 02-May-19	7.62	Put	Bond Future	263	0	0	0	0.00
19/07/2018	R207 On 02-May-19	7.63	Put	Bond Future	261	0	0	0	0.00
19/07/2018	R207 On 02-May-19	7.61	Put	Bond Future	266	0	0	0	0.00
19/07/2018	R208 On 02-August-18			Bond Future	7.74	100.1559	100.0392	100.1559	14,964.00
19/07/2018	R208 On 02-August-18	7.14	Call	Bond Future	0	0	0	0	0.00
19/07/2018	R208 On 02-August-18	7.12	Call	Bond Future	0	0	0	0	0.00
19/07/2018	R208 On 02-August-18	7.13	Call	Bond Future	0	0	0	0	0.00
19/07/2018	R208 On 02-August-18	7.13	Put	Bond Future	1425	1	1	1	0.00
19/07/2018	R208 On 02-August-18	7.14	Put	Bond Future	1402	1	1	1	0.00
19/07/2018	R208 On 02-August-18	7.12	Put	Bond Future	1449	1	1	1	0.00
19/07/2018	R208 On 01-November-18			Bond Future	7.80	98.5436	98.4250	98.5436	14,364.00
19/07/2018	R208 On 01-November-18	7.11	Call	Bond Future	38	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
19/07/2018	R208 On 01-November-18	7.12	Call	Bond Future	39	0	0	0	0.00
19/07/2018	R208 On 01-November-18	7.10	Call	Bond Future	37	0	0	0	0.00
19/07/2018	R208 On 01-November-18	7.12	Put	Bond Future	1488	1	1	1	0.00
19/07/2018	R208 On 01-November-18	7.10	Put	Bond Future	1529	1	2	1	0.00
19/07/2018	R208 On 01-November-18	7.11	Put	Bond Future	1508	1	2	1	0.00
19/07/2018	R208 On 07-February-19			Bond Future	7.87	100.4532	100.3315	100.4532	0.00
19/07/2018	R208 On 07-February-19	7.08	Call	Bond Future	75	0	0	0	0.00
19/07/2018	R208 On 07-February-19	7.07	Call	Bond Future	72	0	0	0	0.00
19/07/2018	R208 On 07-February-19	7.06	Call	Bond Future	69	0	0	0	0.00
19/07/2018	R208 On 07-February-19	7.08	Put	Bond Future	1594	1	2	1	0.00
19/07/2018	R208 On 07-February-19	7.06	Put	Bond Future	1627	2	2	2	0.00
19/07/2018	R208 On 07-February-19	7.07	Put	Bond Future	1610	2	2	2	0.00
19/07/2018	R208 On 02-May-19			Bond Future	7.94	98.7393	98.6165	98.7393	0.00
19/07/2018	R208 On 02-May-19	8.02	Call	Bond Future	913	1	1	1	0.00
19/07/2018	R208 On 02-May-19	8.03	Call	Bond Future	923	1	1	1	0.00
19/07/2018	R208 On 02-May-19	8.04	Call	Bond Future	934	1	1	1	0.00
19/07/2018	R208 On 02-May-19	8.04	Put	Bond Future	759	1	1	1	0.00
19/07/2018	R208 On 02-May-19	8.02	Put	Bond Future	771	1	1	1	0.00
19/07/2018	R208 On 02-May-19	8.03	Put	Bond Future	765	1	1	1	0.00
19/07/2018	R209 On 02-August-18			Bond Future	9.44	75.3387	75.0027	75.3387	89,848.00
19/07/2018	R209 On 02-August-18	10.21	Call	Bond Future	4920	5	5	5	0.00
19/07/2018	R209 On 02-August-18	8.96	Call	Bond Future	30	0	0	0	5,000.00
19/07/2018	R209 On 02-August-18	9.43	Call	Bond Future	748	1	1	1	0.00
19/07/2018	R209 On 02-August-18	10.84	Call	Bond Future	8588	9	9	9	0.00
19/07/2018	R209 On 02-August-18	8.83	Call	Bond Future	7	0	0	0	0.00
19/07/2018	R209 On 02-August-18	9.66	Call	Bond Future	1727	2	2	2	435.00
19/07/2018	R209 On 02-August-18	10.38	Call	Bond Future	5936	6	6	6	0.00
19/07/2018	R209 On 02-August-18	9.21	Call	Bond Future	228	0	0	0	0.00
19/07/2018	R209 On 02-August-18	8.49	Call	Bond Future	0	0	0	0	500.00
19/07/2018	R209 On 02-August-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
19/07/2018	R209 On 02-August-18	10.39	Call	Bond Future	5995	6	6	6	0.00
19/07/2018	R209 On 02-August-18	10.40	Call	Bond Future	6054	6	6	6	0.00
19/07/2018	R209 On 02-August-18	10.40	Put	Bond Future	2	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
19/07/2018	R209 On 02-August-18	10.38	Put	Bond Future	2	0	0	0	0.00
19/07/2018	R209 On 02-August-18	9.66	Put	Bond Future	290	0	0	0	0.00
19/07/2018	R209 On 02-August-18	8.46	Put	Bond Future	7117	7	7	7	0.00
19/07/2018	R209 On 02-August-18	10.39	Put	Bond Future	2	0	0	0	0.00
19/07/2018	R209 On 02-August-18	8.96	Put	Bond Future	3411	3	3	3	0.00
19/07/2018	R209 On 02-August-18	8.83	Put	Bond Future	4334	4	4	4	500.00
19/07/2018	R209 On 02-August-18	8.49	Put	Bond Future	6885	7	7	7	0.00
19/07/2018	R209 On 02-August-18	9.21	Put	Bond Future	1835	2	2	2	500.00
19/07/2018	R209 On 02-August-18	10.84	Put	Bond Future	0	0	0	0	435.00
19/07/2018	R209 On 02-August-18	9.43	Put	Bond Future	844	1	1	1	5,000.00
19/07/2018	R209 On 02-August-18	10.21	Put	Bond Future	9	0	0	0	435.00
19/07/2018	R209 On 01-November-18			Bond Future	9.50	73.5353	73.1935	73.5353	89,063.00
19/07/2018	R209 On 01-November-18	8.89	Call	Bond Future	558	1	1	1	2,000.00
19/07/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	72306	73	72	73	0.00
19/07/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	72306	73	72	73	0.00
19/07/2018	R209 On 01-November-18	9.97	Call	Bond Future	4039	4	4	4	0.00
19/07/2018	R209 On 01-November-18	9.64	Call	Bond Future	2630	3	3	3	2,000.00
19/07/2018	R209 On 01-November-18	10.00	Call	Bond Future	4178	4	4	4	0.00
19/07/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	72306	73	72	73	0.00
19/07/2018	R209 On 01-November-18	9.34	Call	Bond Future	1604	2	2	2	0.00
19/07/2018	R209 On 01-November-18	9.98	Call	Bond Future	4085	4	4	4	0.00
19/07/2018	R209 On 01-November-18	9.94	Call	Bond Future	3901	4	4	4	0.00
19/07/2018	R209 On 01-November-18	10.57	Call	Bond Future	7008	7	7	7	0.00
19/07/2018	R209 On 01-November-18	10.57	Put	Bond Future	377	0	0	0	0.00
19/07/2018	R209 On 01-November-18	9.94	Put	Bond Future	1073	1	1	1	0.00
19/07/2018	R209 On 01-November-18	10.00	Put	Bond Future	974	1	1	1	5,850.00
19/07/2018	R209 On 01-November-18	9.97	Put	Bond Future	1022	1	1	1	0.00
19/07/2018	R209 On 01-November-18	9.64	Put	Bond Future	1729	2	2	2	0.00
19/07/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R209 On 01-November-18	9.98	Put	Bond Future	1006	1	1	1	2,000.00
19/07/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R209 On 01-November-18	9.34	Put	Bond Future	2709	3	3	3	0.00
19/07/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/07/2018	R209 On 01-November-18	8.89	Put	Bond Future	4831	5	5	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
19/07/2018	R209 On 07-February-19			Bond Future	9.57	74.9602	74.6112	74.9602	0.00
19/07/2018	R209 On 07-February-19	8.96	Call	Bond Future	1342	1	1	1	0.00
19/07/2018	R209 On 07-February-19	8.97	Call	Bond Future	1365	1	1	1	0.00
19/07/2018	R209 On 07-February-19	8.95	Call	Bond Future	1319	1	1	1	0.00
19/07/2018	R209 On 07-February-19	8.95	Put	Bond Future	5578	5	6	5	0.00
19/07/2018	R209 On 07-February-19	8.96	Put	Bond Future	5529	5	6	5	0.00
19/07/2018	R209 On 07-February-19	8.97	Put	Bond Future	5481	5	5	5	0.00
19/07/2018	R209 On 02-May-19			Bond Future	9.62	73.0702	72.7160	73.0702	0.00
19/07/2018	R209 On 02-May-19	9.69	Call	Bond Future	4132	4	4	4	0.00
19/07/2018	R209 On 02-May-19	9.68	Call	Bond Future	4098	4	4	4	0.00
19/07/2018	R209 On 02-May-19	9.70	Call	Bond Future	4166	4	4	4	0.00
19/07/2018	R209 On 02-May-19	9.68	Put	Bond Future	3740	4	4	4	0.00
19/07/2018	R209 On 02-May-19	9.69	Put	Bond Future	3709	4	4	4	0.00
19/07/2018	R209 On 02-May-19	9.70	Put	Bond Future	3679	4	4	4	0.00
19/07/2018	R210 On 02-August-18			Bond Future	184.88	185.0162	184.8842	185.0162	1,480.00
19/07/2018	R210 On 01-November-18			Bond Future	185.73	185.8615	185.7272	185.8615	949.00
19/07/2018	R210 On 07-February-19			Bond Future	189.36	189.4969	189.3584	189.4969	0.00
19/07/2018	R210 On 02-May-19			Bond Future	190.02	190.1613	190.0225	190.1613	0.00
19/07/2018	R212 On 02-August-18			Bond Future	153.35	153.3272	153.3454	153.3272	4,307.00
19/07/2018	R212 On 01-November-18			Bond Future	156.12	156.0996	156.1183	156.0996	1,526.00
19/07/2018	R212 On 07-February-19			Bond Future	157.02	156.9993	157.0168	156.9993	0.00
19/07/2018	R212 On 02-May-19			Bond Future	159.68	159.6625	159.6822	159.6625	0.00
19/07/2018	R213 On 02-August-18			Bond Future	9.22	87.0403	86.7164	87.0403	28,004.00
19/07/2018	R213 On 02-August-18	9.07	Call	Bond Future	332	0	0	0	0.00
19/07/2018	R213 On 02-August-18	9.06	Call	Bond Future	313	0	0	0	0.00
19/07/2018	R213 On 02-August-18	9.05	Call	Bond Future	294	0	0	0	0.00
19/07/2018	R213 On 02-August-18	9.06	Put	Bond Future	1362	1	1	1	0.00
19/07/2018	R213 On 02-August-18	9.05	Put	Bond Future	1410	1	1	1	0.00
19/07/2018	R213 On 02-August-18	9.07	Put	Bond Future	1315	1	1	1	0.00
19/07/2018	R213 On 01-November-18			Bond Future	9.28	85.0475	84.7179	85.0475	18,903.00
19/07/2018	R213 On 01-November-18	8.66	Call	Bond Future	505	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
19/07/2018	R213 On 01-November-18	8.65	Call	Bond Future	490	1	0	1	0.00
19/07/2018	R213 On 01-November-18	8.64	Call	Bond Future	476	1	0	1	0.00
19/07/2018	R213 On 01-November-18	8.65	Put	Bond Future	4698	4	5	4	0.00
19/07/2018	R213 On 01-November-18	8.64	Put	Bond Future	4752	4	5	4	0.00
19/07/2018	R213 On 01-November-18	8.66	Put	Bond Future	4645	4	5	4	0.00
19/07/2018	R213 On 07-February-19			Bond Future	9.36	86.6956	86.3590	86.6956	0.00
19/07/2018	R213 On 07-February-19	8.68	Call	Bond Future	1100	1	1	1	0.00
19/07/2018	R213 On 07-February-19	8.69	Call	Bond Future	1121	1	1	1	0.00
19/07/2018	R213 On 07-February-19	8.70	Call	Bond Future	1141	1	1	1	0.00
19/07/2018	R213 On 07-February-19	8.69	Put	Bond Future	5479	5	5	5	0.00
19/07/2018	R213 On 07-February-19	8.70	Put	Bond Future	5432	5	5	5	0.00
19/07/2018	R213 On 07-February-19	8.68	Put	Bond Future	5527	5	6	5	0.00
19/07/2018	R213 On 02-May-19			Bond Future	9.42	84.6030	84.2615	84.6030	0.00
19/07/2018	R213 On 02-May-19	9.50	Call	Bond Future	3934	4	4	4	0.00
19/07/2018	R213 On 02-May-19	9.49	Call	Bond Future	3900	4	4	4	0.00
19/07/2018	R213 On 02-May-19	9.48	Call	Bond Future	3866	4	4	4	0.00
19/07/2018	R213 On 02-May-19	9.49	Put	Bond Future	3448	3	3	3	0.00
19/07/2018	R213 On 02-May-19	9.48	Put	Bond Future	3476	3	3	3	0.00
19/07/2018	R213 On 02-May-19	9.50	Put	Bond Future	3420	3	3	3	0.00
19/07/2018	R214 On 02-August-18			Bond Future	9.60	74.7389	74.4240	74.7389	23,670.00
19/07/2018	R214 On 02-August-18	8.94	Call	Bond Future	4	0	0	0	0.00
19/07/2018	R214 On 02-August-18	8.96	Call	Bond Future	5	0	0	0	0.00
19/07/2018	R214 On 02-August-18	8.95	Call	Bond Future	4	0	0	0	0.00
19/07/2018	R214 On 02-August-18	8.95	Put	Bond Future	4820	5	5	5	0.00
19/07/2018	R214 On 02-August-18	8.96	Put	Bond Future	4743	4	5	4	0.00
19/07/2018	R214 On 02-August-18	8.94	Put	Bond Future	4898	5	5	5	0.00
19/07/2018	R214 On 01-November-18			Bond Future	9.66	72.7798	72.4594	72.7798	18,322.00
19/07/2018	R214 On 01-November-18	8.98	Call	Bond Future	530	1	1	1	0.00
19/07/2018	R214 On 01-November-18	8.99	Call	Bond Future	547	1	1	1	0.00
19/07/2018	R214 On 01-November-18	9.00	Call	Bond Future	563	1	1	1	0.00
19/07/2018	R214 On 01-November-18	9.00	Put	Bond Future	5408	5	5	5	0.00
19/07/2018	R214 On 01-November-18	8.98	Put	Bond Future	5530	5	6	5	0.00
19/07/2018	R214 On 01-November-18	8.99	Put	Bond Future	5469	5	5	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
19/07/2018	R214 On 07-February-19			Bond Future	9.73	74.1902	73.8630	74.1902	0.00
19/07/2018	R214 On 07-February-19	9.04	Call	Bond Future	1219	1	1	1	0.00
19/07/2018	R214 On 07-February-19	9.05	Call	Bond Future	1241	1	1	1	0.00
19/07/2018	R214 On 07-February-19	9.03	Call	Bond Future	1197	1	1	1	0.00
19/07/2018	R214 On 07-February-19	9.03	Put	Bond Future	6271	6	6	6	0.00
19/07/2018	R214 On 07-February-19	9.04	Put	Bond Future	6217	6	6	6	0.00
19/07/2018	R214 On 07-February-19	9.05	Put	Bond Future	6162	6	6	6	0.00
19/07/2018	R214 On 02-May-19			Bond Future	9.78	72.1411	71.8090	72.1411	0.00
19/07/2018	R214 On 02-May-19	9.87	Call	Bond Future	4431	5	4	5	0.00
19/07/2018	R214 On 02-May-19	9.85	Call	Bond Future	4360	5	4	5	0.00
19/07/2018	R214 On 02-May-19	9.86	Call	Bond Future	4395	5	4	5	0.00
19/07/2018	R214 On 02-May-19	9.86	Put	Bond Future	3867	4	4	4	0.00
19/07/2018	R214 On 02-May-19	9.87	Put	Bond Future	3835	4	4	4	0.00
19/07/2018	R214 On 02-May-19	9.85	Put	Bond Future	3898	4	4	4	0.00
19/07/2018	R248 On 02-August-18			Bond Future	9.63	95.5399	95.1826	95.5399	76,267.00
19/07/2018	R248 On 02-August-18	8.99	Call	Bond Future	5	0	0	0	0.00
19/07/2018	R248 On 02-August-18	8.98	Call	Bond Future	4	0	0	0	0.00
19/07/2018	R248 On 02-August-18	8.97	Call	Bond Future	4	0	0	0	0.00
19/07/2018	R248 On 02-August-18	8.98	Put	Bond Future	6245	6	6	6	0.00
19/07/2018	R248 On 02-August-18	8.97	Put	Bond Future	6345	6	6	6	0.00
19/07/2018	R248 On 02-August-18	8.99	Put	Bond Future	6144	6	6	6	0.00
19/07/2018	R248 On 01-November-18			Bond Future	9.70	92.8123	92.4487	92.8123	88,308.00
19/07/2018	R248 On 01-November-18	9.01	Call	Bond Future	550	1	1	1	0.00
19/07/2018	R248 On 01-November-18	9.03	Call	Bond Future	588	1	1	1	0.00
19/07/2018	R248 On 01-November-18	9.02	Call	Bond Future	569	1	1	1	0.00
19/07/2018	R248 On 01-November-18	9.02	Put	Bond Future	6949	7	7	7	0.00
19/07/2018	R248 On 01-November-18	9.03	Put	Bond Future	6868	7	7	7	0.00
19/07/2018	R248 On 01-November-18	9.01	Put	Bond Future	7031	7	7	7	0.00
19/07/2018	R248 On 07-February-19			Bond Future	9.76	94.6107	94.2396	94.6107	0.00
19/07/2018	R248 On 07-February-19	9.06	Call	Bond Future	1459	2	1	2	0.00
19/07/2018	R248 On 07-February-19	9.07	Call	Bond Future	1487	2	1	2	0.00
19/07/2018	R248 On 07-February-19	9.05	Call	Bond Future	1432	2	1	2	0.00
19/07/2018	R248 On 07-February-19	9.07	Put	Bond Future	7968	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
19/07/2018	R248 On 07-February-19	9.05	Put	Bond Future	8111	8	8	8	0.00
19/07/2018	R248 On 07-February-19	9.06	Put	Bond Future	8039	8	8	8	0.00
19/07/2018	R248 On 02-May-19			Bond Future	9.82	91.7640	91.3874	91.7640	0.00
19/07/2018	R248 On 02-May-19	9.90	Call	Bond Future	5564	6	6	6	0.00
19/07/2018	R248 On 02-May-19	9.91	Call	Bond Future	5609	6	6	6	0.00
19/07/2018	R248 On 02-May-19	9.89	Call	Bond Future	5519	6	6	6	0.00
19/07/2018	R248 On 02-May-19	9.91	Put	Bond Future	4830	5	5	5	0.00
19/07/2018	R248 On 02-May-19	9.89	Put	Bond Future	4911	5	5	5	0.00
19/07/2018	R248 On 02-May-19	9.90	Put	Bond Future	4870	5	5	5	0.00