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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	2025 On 01-November-18			Bond Future	132.91	133.3319	132.9112	133.3319	365.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2018	2025 On 07-February-19			Bond Future	134.09	134.5197	134.0913	134.5197	0.00
15/08/2018	2025 On 02-May-19			Bond Future	136.34	136.7800	136.3430	136.7800	0.00
15/08/2018	2029 On 01-November-18			Bond Future	99.50	99.7044	99.5002	99.7044	1,600.00
15/08/2018	2029 On 07-February-19			Bond Future	101.44	101.6502	101.4425	101.6502	0.00
15/08/2018	2029 On 02-May-19			Bond Future	102.07	102.2858	102.0734	102.2858	0.00
15/08/2018	2030 On 01-November-18			Bond Future	9.48	92.3995	9.4836	92.3995	50,608.00
15/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	96	0	96	0	0.00
15/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	105	0	105	0	0.00
15/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	100	0	100	0	0.00
15/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	6023	6	6023	6	0.00
15/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	6088	6	6088	6	0.00
15/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5959	6	5959	6	0.00
15/08/2018	2030 On 07-February-19			Bond Future	9.57	90.1762	9.5671	90.1762	167.00
15/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	478	1	478	1	0.00
15/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	490	1	490	1	0.00
15/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	580	1	580	1	920.00
15/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	502	1	502	1	0.00
15/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2083	2	2083	2	920.00
15/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6199	6	6199	6	0.00
15/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6527	6	6527	6	0.00
15/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	3131	3	3131	3	0.00
15/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6583	6	6583	6	0.00
15/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6639	6	6639	6	0.00
15/08/2018	2030 On 02-May-19			Bond Future	9.64	91.6747	9.6448	91.6747	0.00
15/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2294	3	2294	3	0.00
15/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2351	3	2351	3	0.00
15/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2323	3	2323	3	0.00
15/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3835	4	3835	4	0.00
15/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3802	4	3802	4	0.00
15/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3869	4	3869	4	0.00
15/08/2018	2032 On 01-November-18			Bond Future	9.66	90.7162	9.6610	90.7162	37,817.00
15/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	99	0	99	0	0.00
15/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	104	0	104	0	0.00
15/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	94	0	94	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
15/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6675	6	6675	6	0.00
15/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6604	6	6604	6	0.00
15/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6533	6	6533	6	0.00
15/08/2018	2032 On 07-February-19			Bond Future	9.75	92.4696	9.7462	92.4696	456.00
15/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	577	1	577	1	0.00
15/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	563	1	563	1	0.00
15/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	549	1	549	1	0.00
15/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	7208	7	7208	7	0.00
15/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7269	7	7269	7	0.00
15/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	7148	7	7148	7	0.00
15/08/2018	2032 On 02-May-19			Bond Future	9.82	89.8513	9.8212	89.8513	0.00
15/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2765	3	2765	3	0.00
15/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2797	3	2797	3	0.00
15/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2828	3	2828	3	0.00
15/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	4111	4	4111	4	0.00
15/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4184	4	4184	4	0.00
15/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	4147	4	4147	4	0.00
15/08/2018	2033 On 01-November-18			Bond Future	102.76	103.0310	102.7588	103.0310	5,770.00
15/08/2018	2033 On 07-February-19			Bond Future	104.76	105.0418	104.7648	105.0418	0.00
15/08/2018	2033 On 02-May-19			Bond Future	105.38	105.6622	105.3793	105.6622	0.00
15/08/2018	2037 On 01-November-18			Bond Future	9.82	91.5539	9.8201	91.5539	49,450.00
15/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	181	0	181	0	0.00
15/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	199	0	199	0	0.00
15/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	190	0	190	0	0.00
15/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6683	6	6683	6	0.00
15/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6606	6	6606	6	0.00
15/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6760	6	6760	6	0.00
15/08/2018	2037 On 07-February-19			Bond Future	9.90	89.0636	9.8984	89.0636	650.00
15/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	746	1	746	1	0.00
15/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	763	1	763	1	0.00
15/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	781	1	781	1	0.00
15/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7412	7	7412	7	0.00
15/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7545	7	7545	7	0.00
15/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7478	7	7478	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
15/08/2018	2037 On 02-May-19			Bond Future	9.97	90.5437	9.9700	90.5437	0.00
15/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3229	3	3229	3	0.00
15/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3264	3	3264	3	0.00
15/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3193	3	3193	3	0.00
15/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4554	4	4554	4	0.00
15/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4513	4	4513	4	0.00
15/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4472	4	4472	4	0.00
15/08/2018	2038 On 01-November-18			Bond Future	123.56	123.0175	123.5648	123.0175	9,641.00
15/08/2018	2038 On 07-February-19			Bond Future	124.39	123.8272	124.3854	123.8272	0.00
15/08/2018	2038 On 02-May-19			Bond Future	126.47	125.9078	126.4742	125.9078	0.00
15/08/2018	2040 On 01-November-18			Bond Future	9.89	94.8528	9.8948	94.8528	23,588.00
15/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	169	0	169	0	0.00
15/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	283	0	283	0	3,540.00
15/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1811	2	1811	2	3,540.00
15/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	162	0	162	0	0.00
15/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	185	0	185	0	2,950.00
15/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	9	0	9	0	2,950.00
15/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	177	0	177	0	0.00
15/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7134	7	7134	7	0.00
15/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12771	12	12771	12	0.00
15/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7389	7	7389	7	0.00
15/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7219	7	7219	7	0.00
15/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2599	2	2599	2	0.00
15/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7304	7	7304	7	0.00
15/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6313	6	6313	6	0.00
15/08/2018	2040 On 07-February-19			Bond Future	9.97	92.1757	9.9727	92.1757	100.00
15/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	794	1	794	1	0.00
15/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	833	1	833	1	0.00
15/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	813	1	813	1	0.00
15/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8186	8	8186	8	0.00
15/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8259	8	8259	8	0.00
15/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	8114	8	8114	8	0.00
15/08/2018	2040 On 02-May-19			Bond Future	10.04	93.7074	10.0436	93.7074	0.00
15/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3597	4	3597	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
15/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3559	4	3559	4	0.00
15/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3520	4	3520	4	0.00
15/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4804	5	4804	5	0.00
15/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4848	5	4848	5	0.00
15/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4761	5	4761	5	0.00
15/08/2018	2044 On 01-November-18			Bond Future	9.92	91.9231	9.9176	91.9231	38,585.00
15/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	188	0	188	0	0.00
15/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	196	0	196	0	0.00
15/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	205	0	205	0	0.00
15/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7223	7	7223	7	0.00
15/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	7137	7	7137	7	0.00
15/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7310	7	7310	7	0.00
15/08/2018	2044 On 07-February-19			Bond Future	9.99	89.3147	9.9925	89.3147	108.00
15/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	893	1	893	1	0.00
15/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	914	1	914	1	0.00
15/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	872	1	872	1	0.00
15/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8220	8	8220	8	0.00
15/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	8146	8	8146	8	0.00
15/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	8073	8	8073	8	0.00
15/08/2018	2044 On 02-May-19			Bond Future	10.06	90.7988	10.0606	90.7988	0.00
15/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3604	4	3604	4	0.00
15/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3683	4	3683	4	0.00
15/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3643	4	3643	4	0.00
15/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4842	5	4842	5	0.00
15/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4886	5	4886	5	0.00
15/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4930	5	4930	5	0.00
15/08/2018	2046 On 01-November-18			Bond Future	116.40	116.4155	116.3977	116.4155	11,966.00
15/08/2018	2046 On 07-February-19			Bond Future	118.67	118.6873	118.6699	118.6873	0.00
15/08/2018	2046 On 02-May-19			Bond Future	118.98	118.9963	118.9772	118.9963	0.00
15/08/2018	2050 On 01-November-18			Bond Future	121.84	121.8580	121.8399	121.8580	9,987.00
15/08/2018	2050 On 07-February-19			Bond Future	122.45	122.4648	122.4468	122.4648	0.00
15/08/2018	2050 On 02-May-19			Bond Future	124.50	124.5224	124.5028	124.5224	0.00
15/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	8608 On 21-December-26			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
15/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	AL37 On 01-November-18			Index Future	589.94	591.3030	589.9430	591.3030	0.00
15/08/2018	AL37 On 07-February-19			Index Future	601.35	602.7350	601.3490	602.7350	0.00
15/08/2018	AL37 On 02-May-19			Index Future	611.34	612.7580	611.3430	612.7580	0.00
15/08/2018	AL7T On 01-November-18			Index Future	682.91	685.6750	682.9120	685.6750	0.00
15/08/2018	AL7T On 07-February-19			Index Future	696.12	698.9320	696.1160	698.9320	0.00
15/08/2018	AL7T On 02-May-19			Index Future	707.68	710.5540	707.6840	710.5540	0.00
15/08/2018	ALBI On 01-November-18			Index Future	619.57	621.9270	619.5650	621.9270	863.00
15/08/2018	ALBI On 07-February-19			Index Future	631.54	633.9510	631.5430	633.9510	0.00
15/08/2018	ALBI On 02-May-19			Index Future	642.04	644.4920	642.0390	644.4920	0.00
15/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2018	ES33 On 01-November-18			Bond Future	11.08	75.5174	11.0826	75.5174	9,466.00
15/08/2018	ES33 On 07-February-19			Bond Future	11.22	76.9772	11.2180	76.9772	0.00
15/08/2018	ES33 On 02-May-19			Bond Future	11.33	74.4671	11.3341	74.4671	0.00
15/08/2018	ES42 On 01-November-18			Bond Future	11.28	77.7566	11.2843	77.7566	7,957.00
15/08/2018	ES42 On 07-February-19			Bond Future	11.41	79.2595	11.4111	79.2595	0.00
15/08/2018	ES42 On 02-May-19			Bond Future	11.53	76.3168	11.5251	76.3168	0.00
15/08/2018	GOVI On 01-November-18			GOVI	614.48	617.0020	614.4820	617.0020	466.00
15/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	390080	36	390080	36	0.00
15/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	390280	37	390280	37	0.00
15/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	390180	36	390180	36	0.00
15/08/2018	GOVI On 07-February-19			GOVI	626.36	628.9310	626.3630	628.9310	0.00
15/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	401470	38	401470	38	0.00
15/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	401570	38	401570	38	0.00
15/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	401670	38	401670	38	0.00
15/08/2018	GOVI On 02-May-19			GOVI	636.77	639.3890	636.7720	639.3890	0.00
15/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
15/08/2018	GOVI On 02-May-19	647.86	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
15/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	111080	8	111080	8	0.00
15/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	110880	8	110880	8	0.00
15/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	110980	8	110980	8	0.00
15/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2018	IGOV On 01-November-18			Index Future	253.59	253.5730	253.5930	253.5730	742.00
15/08/2018	IGOV On 07-February-19			Index Future	258.54	258.5230	258.5430	258.5230	0.00
15/08/2018	IGOV On 02-May-19			Index Future	262.89	262.8680	262.8850	262.8680	0.00
15/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
15/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
15/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.62	99.6100	99.6200	99.6100	0.00
15/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.11	102.0800	102.1100	102.0800	0.00
15/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.10	100.0500	100.1000	100.0500	0.00
15/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
15/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
15/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3400	99.3600	99.3400	0.00
15/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8200	99.8500	99.8200	0.00
15/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.10	102.0500	102.1000	102.0500	0.00
15/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.17	103.0900	103.1700	103.0900	0.00
15/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.33	99.2200	99.3300	99.2200	0.00
15/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.01	102.8800	103.0100	102.8800	0.00
15/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.14	99.9900	100.1400	99.9900	0.00
15/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.08	96.9100	97.0800	96.9100	0.00
15/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.39	96.2000	96.3900	96.2000	0.00
15/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.66	95.4700	95.6600	95.4700	0.00
15/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.93	95.7200	95.9300	95.7200	0.00
15/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.19	97.9700	98.1900	97.9700	51.00
15/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.38	98.1400	98.3800	98.1400	0.00
15/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.65	99.4000	99.6500	99.4000	0.00
15/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.61	103.3500	103.6100	103.3500	0.00
15/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.91	104.6400	104.9100	104.6400	0.00
15/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.40	98.1000	98.4000	98.1000	0.00
15/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.46	104.1500	104.4600	104.1500	0.00
15/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.05	99.7200	100.0500	99.7200	0.00
15/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.22	96.7300	97.2200	96.7300	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
15/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.28	93.7900	94.2800	93.7900	0.00
15/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.07	92.5700	93.0700	92.5700	0.00
15/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.25	94.7400	95.2500	94.7400	0.00
15/08/2018	IS10 On 21-December-26			Interest Rate Swap	99.02	98.5100	99.0200	98.5100	0.00
15/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.63	97.1000	97.6300	97.1000	0.00
15/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.72	99.1800	99.7200	99.1800	0.00
15/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.14	104.5900	105.1400	104.5900	0.00
15/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.52	104.9600	105.5200	104.9600	0.00
15/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.15	98.5700	99.1500	98.5700	0.00
15/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.25	105.6800	106.2500	105.6800	0.00
15/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.93	99.3400	99.9300	99.3400	0.00
15/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
15/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
15/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
15/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/08/2018	R023 On 01-November-18			Bond Future	8.51	98.9493	8.5101	98.9493	38,294.00
15/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	6944	7	6944	7	0.00
15/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	6912	7	6912	7	0.00
15/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6880	7	6880	7	0.00
15/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
15/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
15/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
15/08/2018	R023 On 07-February-19			Bond Future	8.61	100.8621	8.6142	100.8621	0.00
15/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6249	6	6249	6	0.00
15/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6307	7	6307	7	0.00
15/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6278	6	6278	6	0.00
15/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	56	0	56	0	0.00
15/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	55	0	55	0	0.00
15/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	57	0	57	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
15/08/2018	R023 On 02-May-19			Bond Future	8.70	98.6112	8.7041	98.6112	0.00
15/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	962	1	962	1	0.00
15/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	946	1	946	1	0.00
15/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	930	1	930	1	0.00
15/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1745	2	1745	2	0.00
15/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1761	2	1761	2	0.00
15/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1730	2	1730	2	0.00
15/08/2018	R035 On 01-November-18			Bond Future	9.77	94.8417	9.7702	94.8417	70,441.00
15/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	157	0	157	0	0.00
15/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	150	0	150	0	0.00
15/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	144	0	144	0	0.00
15/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6915	7	6915	7	0.00
15/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6993	7	6993	7	0.00
15/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6837	6	6837	6	0.00
15/08/2018	R035 On 07-February-19			Bond Future	9.86	96.6751	9.8556	96.6751	298.00
15/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	712	1	712	1	0.00
15/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	747	1	747	1	0.00
15/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	729	1	729	1	0.00
15/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7754	7	7754	7	0.00
15/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7688	7	7688	7	0.00
15/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7821	7	7821	7	0.00
15/08/2018	R035 On 02-May-19			Bond Future	9.93	93.7844	9.9262	93.7844	0.00
15/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3112	3	3112	3	0.00
15/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3147	3	3147	3	0.00
15/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3076	3	3076	3	0.00
15/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4547	4	4547	4	0.00
15/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4466	4	4466	4	0.00
15/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4506	4	4506	4	0.00
15/08/2018	R186 On 01-November-18			Bond Future	9.08	112.3998	9.0788	112.3998	64,529.00
15/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	350	0	350	0	0.00
15/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	273	0	273	0	5,000.00
15/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1017	1	1017	1	0.00
15/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1709	2	1709	2	0.00
15/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	338	0	338	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
15/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	363	0	363	0	0.00
15/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	30	0	30	0	5,000.00
15/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	2089	2	2089	2	2,500.00
15/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1345	1	1345	1	5,000.00
15/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3736	3	3736	3	0.00
15/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6972	7	6972	7	0.00
15/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3636	3	3636	3	0.00
15/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3685	3	3685	3	0.00
15/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	4043	4	4043	4	0.00
15/08/2018	R186 On 07-February-19			Bond Future	9.17	109.2675	9.1692	109.2675	719.00
15/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	328	0	328	0	0.00
15/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	344	0	344	0	0.00
15/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	336	0	336	0	0.00
15/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	6123	6	6123	6	0.00
15/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	6015	6	6015	6	0.00
15/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	6068	6	6068	6	0.00
15/08/2018	R186 On 02-May-19			Bond Future	9.25	111.0835	9.2521	111.0835	0.00
15/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2077	2	2077	2	0.00
15/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2050	2	2050	2	0.00
15/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2023	2	2023	2	0.00
15/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3365	3	3365	3	0.00
15/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3396	3	3396	3	0.00
15/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3335	3	3335	3	0.00
15/08/2018	R197 On 01-November-18			Bond Future	302.02	302.0728	302.0196	302.0728	2,350.00
15/08/2018	R197 On 07-February-19			Bond Future	300.56	300.6172	300.5643	300.6172	0.00
15/08/2018	R197 On 02-May-19			Bond Future	305.61	305.6682	305.6111	305.6682	0.00
15/08/2018	R202 On 01-November-18			Bond Future	235.02	234.7828	235.0249	234.7828	10,129.00
15/08/2018	R202 On 07-February-19			Bond Future	235.71	235.4605	235.7085	235.4605	0.00
15/08/2018	R202 On 02-May-19			Bond Future	239.67	239.4167	239.6665	239.4167	0.00
15/08/2018	R207 On 01-November-18			Bond Future	7.80	101.6454	7.7995	101.6454	19,348.00
15/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
15/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	0	0.00
15/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
15/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1192	1	1192	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
15/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1180	1	1180	1	0.00
15/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1169	1	1169	1	0.00
15/08/2018	R207 On 07-February-19			Bond Future	7.96	99.9653	7.9553	99.9653	0.00
15/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
15/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
15/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
15/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1262	1	1262	1	0.00
15/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1271	1	1271	1	0.00
15/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1253	1	1253	1	0.00
15/08/2018	R207 On 02-May-19			Bond Future	8.21	101.6267	8.2067	101.6267	0.00
15/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	53	0	53	0	0.00
15/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	57	0	57	0	0.00
15/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	55	0	55	0	0.00
15/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	441	0	441	0	0.00
15/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	437	0	437	0	0.00
15/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	446	0	446	0	0.00
15/08/2018	R208 On 01-November-18			Bond Future	8.11	97.8370	8.1107	97.8370	28,717.00
15/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	8	0	8	0	0.00
15/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	8	0	8	0	0.00
15/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	7	0	7	0	0.00
15/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	2119	2	2119	2	0.00
15/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2162	2	2162	2	0.00
15/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	2140	2	2140	2	0.00
15/08/2018	R208 On 07-February-19			Bond Future	8.23	99.7283	8.2300	99.7283	0.00
15/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	21	0	21	0	0.00
15/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	20	0	20	0	0.00
15/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	19	0	19	0	0.00
15/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2218	2	2218	2	0.00
15/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2255	2	2255	2	0.00
15/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2237	2	2237	2	0.00
15/08/2018	R208 On 02-May-19			Bond Future	8.35	97.9861	8.3533	97.9861	0.00
15/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	407	0	407	0	0.00
15/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	414	0	414	0	0.00
15/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	422	0	422	0	0.00

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15/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	954	1	954	1	0.00
15/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	973	1	973	1	0.00
15/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	963	1	963	1	0.00
15/08/2018	R209 On 01-November-18			Bond Future	9.73	72.0428	9.7272	72.0428	127,060.00
15/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70836	71	70836	71	0.00
15/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	140	0	140	0	2,000.00
15/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70836	71	70836	71	0.00
15/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2788	3	2788	3	0.00
15/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1007	1	1007	1	0.00
15/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	202	0	202	0	0.00
15/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2081	2	2081	2	0.00
15/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2664	3	2664	3	0.00
15/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1475	2	1475	2	2,000.00
15/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70836	71	70836	71	0.00
15/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	712	1	712	1	0.00
15/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2705	3	2705	3	0.00
15/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1058	1	1058	1	0.00
15/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2155	2	2155	2	0.00
15/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2542	3	2542	3	0.00
15/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5507	6	5507	6	0.00
15/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	210	0	210	0	760.00
15/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	345	0	345	0	0.00
15/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2619	2	2619	2	0.00
15/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1184	1	1184	1	0.00
15/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1430	1	1430	1	0.00
15/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5232	5	5232	5	0.00
15/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1483	1	1483	1	760.00
15/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	1054	1	1054	1	5,850.00
15/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2702	3	2702	3	760.00
15/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5296	5	5296	5	0.00
15/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1117	1	1117	1	0.00
15/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	2044	2	2044	2	0.00
15/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1095	1	1095	1	2,000.00

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15/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3287	3	3287	3	0.00
15/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5882	6	5882	6	0.00
15/08/2018	R209 On 07-February-19			Bond Future	9.80	73.4353	9.8006	73.4353	340.00
15/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	684	1	684	1	0.00
15/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	699	1	699	1	0.00
15/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4247	5	4247	5	0.00
15/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	668	1	668	1	0.00
15/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	1956	2	1956	2	4,000.00
15/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	814	1	814	1	4,000.00
15/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5933	6	5933	6	0.00
15/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6428	6	6428	6	0.00
15/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3651	4	3651	4	0.00
15/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6372	6	6372	6	0.00
15/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6316	6	6316	6	0.00
15/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1760	2	1760	2	4,000.00
15/08/2018	R209 On 02-May-19			Bond Future	9.86	71.5079	9.8646	71.5079	0.00
15/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2774	3	2774	3	0.00
15/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2744	3	2744	3	0.00
15/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2805	3	2805	3	0.00
15/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3925	4	3925	4	0.00
15/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3890	4	3890	4	0.00
15/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3856	4	3856	4	0.00
15/08/2018	R210 On 01-November-18			Bond Future	185.10	185.1252	185.0956	185.1252	2,149.00
15/08/2018	R210 On 07-February-19			Bond Future	188.71	188.7379	188.7086	188.7379	0.00
15/08/2018	R210 On 02-May-19			Bond Future	189.32	189.3545	189.3227	189.3545	0.00
15/08/2018	R212 On 01-November-18			Bond Future	155.51	155.5371	155.5089	155.5371	3,476.00
15/08/2018	R212 On 07-February-19			Bond Future	156.39	156.4174	156.3893	156.4174	0.00
15/08/2018	R212 On 02-May-19			Bond Future	159.02	159.0455	159.0154	159.0455	0.00
15/08/2018	R213 On 01-November-18			Bond Future	9.57	83.2541	9.5750	83.2541	32,893.00
15/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	100	0	100	0	0.00
15/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	96	0	96	0	0.00
15/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	92	0	92	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
15/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	6138	6	6138	6	0.00
15/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	6203	6	6203	6	0.00
15/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	6074	6	6074	6	0.00
15/08/2018	R213 On 07-February-19			Bond Future	9.66	84.8635	9.6602	84.8635	112.00
15/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	420	1	420	1	0.00
15/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	429	1	429	1	0.00
15/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	439	1	439	1	0.00
15/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6661	6	6661	6	0.00
15/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6603	6	6603	6	0.00
15/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6719	6	6719	6	0.00
15/08/2018	R213 On 02-May-19			Bond Future	9.73	82.7267	9.7309	82.7267	0.00
15/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2376	3	2376	3	0.00
15/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2347	3	2347	3	0.00
15/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2319	3	2319	3	0.00
15/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3815	4	3815	4	0.00
15/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3848	4	3848	4	0.00
15/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3782	4	3782	4	0.00
15/08/2018	R214 On 01-November-18			Bond Future	9.87	71.2957	9.8730	71.2957	28,498.00
15/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	123	0	123	0	0.00
15/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	129	0	129	0	0.00
15/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	134	0	134	0	0.00
15/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6440	6	6440	6	0.00
15/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6583	6	6583	6	0.00
15/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6511	6	6511	6	0.00
15/08/2018	R214 On 07-February-19			Bond Future	9.95	72.6739	9.9483	72.6739	0.00
15/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	609	1	609	1	0.00
15/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	624	1	624	1	0.00
15/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	595	1	595	1	0.00
15/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7161	7	7161	7	0.00
15/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	7099	7	7099	7	0.00
15/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	7037	7	7037	7	0.00
15/08/2018	R214 On 02-May-19			Bond Future	10.01	70.5878	10.0102	70.5878	0.00
15/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3016	3	3016	3	0.00
15/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	2952	3	2952	3	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
15/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	2984	3	2984	3	0.00
15/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3984	4	3984	4	0.00
15/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3949	4	3949	4	0.00
15/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	4020	4	4020	4	0.00
15/08/2018	R248 On 01-November-18			Bond Future	9.90	91.0092	9.9037	91.0092	97,212.00
15/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	119	0	119	0	0.00
15/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	131	0	131	0	0.00
15/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	125	0	125	0	0.00
15/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8323	8	8323	8	0.00
15/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8230	8	8230	8	0.00
15/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8417	8	8417	8	0.00
15/08/2018	R248 On 07-February-19			Bond Future	9.98	92.7685	9.9801	92.7685	0.00
15/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	711	1	711	1	0.00
15/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	729	1	729	1	0.00
15/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	693	1	693	1	0.00
15/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	9067	9	9067	9	0.00
15/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9229	9	9229	9	0.00
15/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	9148	9	9148	9	0.00
15/08/2018	R248 On 02-May-19			Bond Future	10.04	89.8762	10.0428	89.8762	0.00
15/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3758	4	3758	4	0.00
15/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3799	4	3799	4	0.00
15/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3717	4	3717	4	0.00
15/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4923	5	4923	5	0.00
15/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	5013	5	5013	5	0.00
15/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4968	5	4968	5	0.00