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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
16/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	2025 On 01-November-18			Bond Future	132.90	132.9112	132.9032	132.9112	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
16/08/2018	2025 On 07-February-19			Bond Future	134.08	134.0913	134.0826	134.0913	0.00
16/08/2018	2025 On 02-May-19			Bond Future	136.34	136.3430	136.3356	136.3430	0.00
16/08/2018	2029 On 01-November-18			Bond Future	99.21	99.5002	99.2125	99.5002	1,600.00
16/08/2018	2029 On 07-February-19			Bond Future	101.15	101.4425	101.1486	101.4425	0.00
16/08/2018	2029 On 02-May-19			Bond Future	101.78	102.0734	101.7757	102.0734	0.00
16/08/2018	2030 On 01-November-18			Bond Future	9.45	91.9882	9.4518	91.9882	50,661.00
16/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	106	0	106	0	0.00
16/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	116	0	116	0	0.00
16/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	111	0	111	0	0.00
16/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5832	6	5832	6	0.00
16/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5896	6	5896	6	0.00
16/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5767	6	5767	6	0.00
16/08/2018	2030 On 07-February-19			Bond Future	9.53	89.7573	9.5341	89.7573	167.00
16/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	508	0	508	0	0.00
16/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	520	0	520	0	0.00
16/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	533	1	533	1	0.00
16/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	615	1	615	1	920.00
16/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2169	2	2169	2	920.00
16/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	3012	3	3012	3	0.00
16/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6353	7	6353	7	0.00
16/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6029	6	6029	6	0.00
16/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6408	7	6408	7	0.00
16/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6463	7	6463	7	0.00
16/08/2018	2030 On 02-May-19			Bond Future	9.61	91.2482	9.6106	91.2482	0.00
16/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2380	2	2380	2	0.00
16/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2439	2	2439	2	0.00
16/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2410	2	2410	2	0.00
16/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3713	4	3713	4	0.00
16/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3680	4	3680	4	0.00
16/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3746	4	3746	4	0.00
16/08/2018	2032 On 01-November-18			Bond Future	9.62	90.3435	9.6241	90.3435	37,817.00
16/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	112	0	112	0	0.00
16/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	117	0	117	0	0.00
16/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	107	0	107	0	0.00

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16/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6433	7	6433	7	0.00
16/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6362	7	6362	7	0.00
16/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6292	7	6292	7	0.00
16/08/2018	2032 On 07-February-19			Bond Future	9.71	92.0901	9.7080	92.0901	456.00
16/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	618	1	618	1	0.00
16/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	603	1	603	1	0.00
16/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	589	1	589	1	0.00
16/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6990	7	6990	7	0.00
16/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7050	7	7050	7	0.00
16/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6930	7	6930	7	0.00
16/08/2018	2032 On 02-May-19			Bond Future	9.78	89.4648	9.7816	89.4648	0.00
16/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2880	3	2880	3	0.00
16/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2912	3	2912	3	0.00
16/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2944	3	2944	3	0.00
16/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3964	4	3964	4	0.00
16/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4035	4	4035	4	0.00
16/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3999	4	3999	4	0.00
16/08/2018	2033 On 01-November-18			Bond Future	102.75	102.7588	102.7525	102.7588	5,770.00
16/08/2018	2033 On 07-February-19			Bond Future	104.76	104.7648	104.7577	104.7648	0.00
16/08/2018	2033 On 02-May-19			Bond Future	105.37	105.3793	105.3735	105.3793	0.00
16/08/2018	2037 On 01-November-18			Bond Future	9.79	91.1359	9.7937	91.1359	49,450.00
16/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	195	0	195	0	0.00
16/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	213	0	213	0	0.00
16/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	204	0	204	0	0.00
16/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6493	7	6493	7	0.00
16/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6417	7	6417	7	0.00
16/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6570	7	6570	7	0.00
16/08/2018	2037 On 07-February-19			Bond Future	9.87	88.6379	9.8711	88.6379	650.00
16/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	781	1	781	1	0.00
16/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	799	1	799	1	0.00
16/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	818	1	818	1	0.00
16/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7241	7	7241	7	0.00
16/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7373	8	7373	8	0.00
16/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7307	7	7307	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
16/08/2018	2037 On 02-May-19			Bond Future	9.94	90.1102	9.9417	90.1102	0.00
16/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3321	3	3321	3	0.00
16/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3357	3	3357	3	0.00
16/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3285	3	3285	3	0.00
16/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4435	5	4435	5	0.00
16/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4394	5	4394	5	0.00
16/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4354	4	4354	4	0.00
16/08/2018	2038 On 01-November-18			Bond Future	123.56	123.5648	123.5579	123.5648	9,641.00
16/08/2018	2038 On 07-February-19			Bond Future	124.38	124.3854	124.3780	124.3854	0.00
16/08/2018	2038 On 02-May-19			Bond Future	126.47	126.4742	126.4679	126.4742	0.00
16/08/2018	2040 On 01-November-18			Bond Future	9.88	94.4897	9.8787	94.4897	23,588.00
16/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	175	0	175	0	0.00
16/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	293	0	293	0	3,540.00
16/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1859	2	1859	2	3,540.00
16/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	167	0	167	0	0.00
16/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	192	0	192	0	2,950.00
16/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	10	0	10	0	2,950.00
16/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	183	0	183	0	0.00
16/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7008	7	7008	7	0.00
16/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12638	13	12638	13	0.00
16/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7262	7	7262	7	0.00
16/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7092	7	7092	7	0.00
16/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2513	3	2513	3	0.00
16/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7177	7	7177	7	0.00
16/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6189	6	6189	6	0.00
16/08/2018	2040 On 07-February-19			Bond Future	9.96	91.8058	9.9560	91.8058	100.00
16/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	814	1	814	1	0.00
16/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	853	1	853	1	0.00
16/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	834	1	834	1	0.00
16/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8071	8	8071	8	0.00
16/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8144	8	8144	8	0.00
16/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7999	8	7999	8	0.00
16/08/2018	2040 On 02-May-19			Bond Future	10.03	93.3307	10.0263	93.3307	0.00
16/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3656	4	3656	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
16/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3617	4	3617	4	0.00
16/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3578	4	3578	4	0.00
16/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4724	5	4724	5	0.00
16/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4767	5	4767	5	0.00
16/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4681	5	4681	5	0.00
16/08/2018	2044 On 01-November-18			Bond Future	9.90	91.5540	9.8964	91.5540	38,585.00
16/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	198	0	198	0	0.00
16/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	207	0	207	0	0.00
16/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	216	0	216	0	0.00
16/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7056	7	7056	7	0.00
16/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6970	7	6970	7	0.00
16/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7142	7	7142	7	0.00
16/08/2018	2044 On 07-February-19			Bond Future	9.97	88.9387	9.9706	88.9387	108.00
16/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	924	1	924	1	0.00
16/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	945	1	945	1	0.00
16/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	903	1	903	1	0.00
16/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8070	8	8070	8	0.00
16/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7996	8	7996	8	0.00
16/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7924	8	7924	8	0.00
16/08/2018	2044 On 02-May-19			Bond Future	10.04	90.4159	10.0380	90.4159	0.00
16/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3684	4	3684	4	0.00
16/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3764	4	3764	4	0.00
16/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3724	4	3724	4	0.00
16/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4738	5	4738	5	0.00
16/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4782	5	4782	5	0.00
16/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4825	5	4825	5	0.00
16/08/2018	2046 On 01-November-18			Bond Future	116.39	116.3977	116.3915	116.3977	11,966.00
16/08/2018	2046 On 07-February-19			Bond Future	118.66	118.6699	118.6629	118.6699	0.00
16/08/2018	2046 On 02-May-19			Bond Future	118.97	118.9772	118.9714	118.9772	0.00
16/08/2018	2050 On 01-November-18			Bond Future	121.83	121.8399	121.8333	121.8399	9,987.00
16/08/2018	2050 On 07-February-19			Bond Future	122.44	122.4468	122.4397	122.4468	0.00
16/08/2018	2050 On 02-May-19			Bond Future	124.50	124.5028	124.4969	124.5028	0.00
16/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	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
16/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	AL37 On 01-November-18			Index Future	590.50	589.9430	590.4950	589.9430	0.00
16/08/2018	AL37 On 07-February-19			Index Future	601.91	601.3490	601.9090	601.3490	0.00
16/08/2018	AL37 On 02-May-19			Index Future	611.92	611.3430	611.9170	611.3430	0.00
16/08/2018	AL7T On 01-November-18			Index Future	684.18	682.9120	684.1760	682.9120	0.00
16/08/2018	AL7T On 07-February-19			Index Future	697.40	696.1160	697.4000	696.1160	0.00
16/08/2018	AL7T On 02-May-19			Index Future	709.00	707.6840	708.9960	707.6840	0.00
16/08/2018	ALBI On 01-November-18			Index Future	620.73	619.5650	620.7330	619.5650	863.00
16/08/2018	ALBI On 07-February-19			Index Future	632.73	631.5430	632.7310	631.5430	0.00
16/08/2018	ALBI On 02-May-19			Index Future	643.25	642.0390	643.2520	642.0390	0.00
16/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2018	ES33 On 01-November-18			Bond Future	11.06	75.2410	11.0606	75.2410	9,466.00
16/08/2018	ES33 On 07-February-19			Bond Future	11.20	76.6956	11.1952	76.6956	0.00
16/08/2018	ES33 On 02-May-19			Bond Future	11.31	74.1803	11.3104	74.1803	0.00
16/08/2018	ES42 On 01-November-18			Bond Future	11.26	77.4756	11.2624	77.4756	7,957.00
16/08/2018	ES42 On 07-February-19			Bond Future	11.39	78.9733	11.3884	78.9733	0.00
16/08/2018	ES42 On 02-May-19			Bond Future	11.50	76.0252	11.5015	76.0252	0.00
16/08/2018	GOVI On 01-November-18			GOVI	615.67	614.4820	615.6710	614.4820	466.00
16/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	378190	39	378190	39	0.00
16/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	378390	39	378390	39	0.00
16/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	378290	39	378290	39	0.00
16/08/2018	GOVI On 07-February-19			GOVI	627.57	626.3630	627.5710	626.3630	0.00
16/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	389390	40	389390	40	0.00
16/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	389490	40	389490	40	0.00
16/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	389590	40	389590	40	0.00
16/08/2018	GOVI On 02-May-19			GOVI	638.01	636.7720	638.0060	636.7720	0.00
16/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
16/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
16/08/2018	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
16/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	98740	11	98740	11	0.00
16/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	98540	11	98540	11	0.00
16/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	98640	11	98640	11	0.00
16/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2018	IGOV On 01-November-18			Index Future	253.56	253.5930	253.5570	253.5930	742.00
16/08/2018	IGOV On 07-February-19			Index Future	258.51	258.5430	258.5050	258.5430	0.00
16/08/2018	IGOV On 02-May-19			Index Future	262.85	262.8850	262.8500	262.8850	0.00
16/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
16/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2400	102.2500	102.2400	0.00
16/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.6200	99.6300	99.6200	0.00
16/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.12	102.1100	102.1200	102.1100	0.00
16/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.11	100.1000	100.1100	100.1000	0.00
16/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
16/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
16/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3600	99.3600	99.3600	0.00
16/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.86	99.8500	99.8600	99.8500	0.00
16/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.11	102.1000	102.1100	102.1000	0.00
16/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.18	103.1700	103.1800	103.1700	0.00
16/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.35	99.3300	99.3500	99.3300	0.00
16/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.04	103.0100	103.0400	103.0100	0.00
16/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.17	100.1400	100.1700	100.1400	0.00
16/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.10	97.0800	97.1000	97.0800	0.00
16/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.41	96.3900	96.4100	96.3900	0.00
16/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.68	95.6600	95.6800	95.6600	0.00
16/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.94	95.9300	95.9400	95.9300	0.00
16/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.20	98.1900	98.2000	98.1900	51.00
16/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.38	98.3800	98.3800	98.3800	0.00
16/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.65	99.6500	99.6500	99.6500	0.00
16/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.62	103.6100	103.6200	103.6100	0.00
16/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.93	104.9100	104.9300	104.9100	0.00
16/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.43	98.4000	98.4300	98.4000	0.00
16/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.50	104.4600	104.5000	104.4600	0.00
16/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.09	100.0500	100.0900	100.0500	0.00
16/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.16	97.2200	97.1600	97.2200	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
16/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.23	94.2800	94.2300	94.2800	0.00
16/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.02	93.0700	93.0200	93.0700	0.00
16/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.20	95.2500	95.2000	95.2500	0.00
16/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.96	99.0200	98.9600	99.0200	0.00
16/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.57	97.6300	97.5700	97.6300	0.00
16/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.64	99.7200	99.6400	99.7200	0.00
16/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.06	105.1400	105.0600	105.1400	0.00
16/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.43	105.5200	105.4300	105.5200	0.00
16/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.07	99.1500	99.0700	99.1500	0.00
16/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.18	106.2500	106.1800	106.2500	0.00
16/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.86	99.9300	99.8600	99.9300	0.00
16/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
16/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
16/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/08/2018	R023 On 01-November-18			Bond Future	8.48	98.7179	8.4823	98.7179	38,294.00
16/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7041	7	7041	7	0.00
16/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7009	7	7009	7	0.00
16/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6977	7	6977	7	0.00
16/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
16/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
16/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
16/08/2018	R023 On 07-February-19			Bond Future	8.58	100.6265	8.5844	100.6265	0.00
16/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6343	6	6343	6	0.00
16/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6401	6	6401	6	0.00
16/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6372	6	6372	6	0.00
16/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	52	0	52	0	0.00
16/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	51	0	51	0	0.00
16/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	53	0	53	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
16/08/2018	R023 On 02-May-19			Bond Future	8.67	98.3710	8.6719	98.3710	0.00
16/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1002	1	1002	1	0.00
16/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	985	1	985	1	0.00
16/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	969	1	969	1	0.00
16/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1684	2	1684	2	0.00
16/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1700	2	1700	2	0.00
16/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1669	2	1669	2	0.00
16/08/2018	R035 On 01-November-18			Bond Future	9.74	94.3876	9.7433	94.3876	70,441.00
16/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	170	0	170	0	0.00
16/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	162	0	162	0	0.00
16/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	155	0	155	0	0.00
16/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6721	7	6721	7	0.00
16/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6799	7	6799	7	0.00
16/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6644	7	6644	7	0.00
16/08/2018	R035 On 07-February-19			Bond Future	9.83	96.2125	9.8277	96.2125	298.00
16/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	746	1	746	1	0.00
16/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	782	1	782	1	0.00
16/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	764	1	764	1	0.00
16/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7579	8	7579	8	0.00
16/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7513	8	7513	8	0.00
16/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7645	8	7645	8	0.00
16/08/2018	R035 On 02-May-19			Bond Future	9.90	93.3134	9.8974	93.3134	0.00
16/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3204	3	3204	3	0.00
16/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3240	3	3240	3	0.00
16/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3168	3	3168	3	0.00
16/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4425	5	4425	5	0.00
16/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4345	4	4345	4	0.00
16/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4385	5	4385	5	0.00
16/08/2018	R186 On 01-November-18			Bond Future	9.05	111.9809	9.0467	111.9809	65,529.00
16/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	380	0	380	0	0.00
16/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	297	0	297	0	5,000.00
16/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1085	1	1085	1	0.00
16/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1805	2	1805	2	0.00
16/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	368	0	368	0	0.00

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16/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	393	0	393	0	0.00
16/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	33	0	33	0	5,000.00
16/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1966	2	1966	2	2,500.00
16/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1250	1	1250	1	5,000.00
16/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3573	4	3573	4	0.00
16/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6785	7	6785	7	0.00
16/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3475	4	3475	4	0.00
16/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3524	4	3524	4	0.00
16/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3876	4	3876	4	0.00
16/08/2018	R186 On 07-February-19			Bond Future	9.14	108.8409	9.1356	108.8409	719.00
16/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	352	0	352	0	0.00
16/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	368	0	368	0	0.00
16/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	360	0	360	0	0.00
16/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5952	6	5952	6	0.00
16/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5845	6	5845	6	0.00
16/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5898	6	5898	6	0.00
16/08/2018	R186 On 02-May-19			Bond Future	9.22	110.6489	9.2168	110.6489	0.00
16/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2160	2	2160	2	0.00
16/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2132	2	2132	2	0.00
16/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2105	2	2105	2	0.00
16/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3249	3	3249	3	0.00
16/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3279	3	3279	3	0.00
16/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3219	3	3219	3	0.00
16/08/2018	R197 On 01-November-18			Bond Future	302.00	302.0196	302.0009	302.0196	2,350.00
16/08/2018	R197 On 07-February-19			Bond Future	300.54	300.5643	300.5438	300.5643	0.00
16/08/2018	R197 On 02-May-19			Bond Future	305.59	305.6111	305.5936	305.6111	0.00
16/08/2018	R202 On 01-November-18			Bond Future	235.01	235.0249	235.0124	235.0249	10,129.00
16/08/2018	R202 On 07-February-19			Bond Future	235.69	235.7085	235.6943	235.7085	0.00
16/08/2018	R202 On 02-May-19			Bond Future	239.65	239.6665	239.6549	239.6665	0.00
16/08/2018	R207 On 01-November-18			Bond Future	7.72	101.6163	7.7213	101.6163	19,555.00
16/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	3	0	3	0	0.00
16/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	3	0	3	0	0.00
16/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	3	0	3	0	0.00
16/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1105	1	1105	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
16/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1094	1	1094	1	0.00
16/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1083	1	1083	1	0.00
16/08/2018	R207 On 07-February-19			Bond Future	7.85	99.9358	7.8540	99.9358	0.00
16/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
16/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
16/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
16/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1174	1	1174	1	0.00
16/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1183	1	1183	1	0.00
16/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1166	1	1166	1	0.00
16/08/2018	R207 On 02-May-19			Bond Future	8.07	101.5960	8.0690	101.5960	0.00
16/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	74	0	74	0	0.00
16/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	78	0	78	0	0.00
16/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	76	0	76	0	0.00
16/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	372	0	372	0	0.00
16/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	368	0	368	0	0.00
16/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	377	0	377	0	0.00
16/08/2018	R208 On 01-November-18			Bond Future	8.03	97.7629	8.0328	97.7629	28,717.00
16/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	11	0	11	0	0.00
16/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	12	0	12	0	0.00
16/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	11	0	11	0	0.00
16/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1959	2	1959	2	0.00
16/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2001	2	2001	2	0.00
16/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1980	2	1980	2	0.00
16/08/2018	R208 On 07-February-19			Bond Future	8.14	99.6529	8.1418	99.6529	0.00
16/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	28	0	28	0	0.00
16/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	27	0	27	0	0.00
16/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	26	0	26	0	0.00
16/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2059	2	2059	2	0.00
16/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2096	2	2096	2	0.00
16/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2078	2	2078	2	0.00
16/08/2018	R208 On 02-May-19			Bond Future	8.25	97.9089	8.2530	97.9089	0.00
16/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	471	0	471	0	0.00
16/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	479	0	479	0	0.00
16/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	488	0	488	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
16/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	850	1	850	1	0.00
16/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	868	1	868	1	0.00
16/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	859	1	859	1	0.00
16/08/2018	R209 On 01-November-18			Bond Future	9.71	71.7240	9.7060	71.7240	127,060.00
16/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70974	71	70974	71	0.00
16/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	147	0	147	0	2,000.00
16/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2743	3	2743	3	0.00
16/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70974	71	70974	71	0.00
16/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	213	0	213	0	0.00
16/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2870	3	2870	3	0.00
16/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1529	1	1529	1	2,000.00
16/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1046	1	1046	1	0.00
16/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2148	2	2148	2	0.00
16/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70974	71	70974	71	0.00
16/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	743	1	743	1	0.00
16/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2785	3	2785	3	0.00
16/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1099	1	1099	1	0.00
16/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2619	3	2619	3	0.00
16/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5620	6	5620	6	0.00
16/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2224	2	2224	2	0.00
16/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	221	0	221	0	760.00
16/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2523	3	2523	3	0.00
16/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1361	1	1361	1	0.00
16/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5105	5	5105	5	0.00
16/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	320	0	320	0	0.00
16/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1123	1	1123	1	0.00
16/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5168	5	5168	5	0.00
16/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	997	1	997	1	5,850.00
16/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1959	2	1959	2	0.00
16/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2604	3	2604	3	760.00
16/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1413	1	1413	1	760.00
16/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1058	1	1058	1	0.00
16/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1038	1	1038	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3180	3	3180	3	0.00
16/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5752	6	5752	6	0.00
16/08/2018	R209 On 07-February-19			Bond Future	9.78	73.1106	9.7787	73.1106	340.00
16/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	708	1	708	1	0.00
16/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	724	1	724	1	0.00
16/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4332	4	4332	4	0.00
16/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2007	2	2007	2	4,000.00
16/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	842	1	842	1	4,000.00
16/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	692	1	692	1	0.00
16/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6311	6	6311	6	0.00
16/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3563	4	3563	4	0.00
16/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5820	6	5820	6	0.00
16/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6255	6	6255	6	0.00
16/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6200	6	6200	6	0.00
16/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1705	2	1705	2	4,000.00
16/08/2018	R209 On 02-May-19			Bond Future	9.84	71.1773	9.8420	71.1773	0.00
16/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2836	3	2836	3	0.00
16/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2805	3	2805	3	0.00
16/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2866	3	2866	3	0.00
16/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3843	4	3843	4	0.00
16/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3809	4	3809	4	0.00
16/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3775	4	3775	4	0.00
16/08/2018	R210 On 01-November-18			Bond Future	185.09	185.0956	185.0851	185.0956	2,149.00
16/08/2018	R210 On 07-February-19			Bond Future	188.70	188.7086	188.6970	188.7086	0.00
16/08/2018	R210 On 02-May-19			Bond Future	189.31	189.3227	189.3129	189.3227	0.00
16/08/2018	R212 On 01-November-18			Bond Future	155.50	155.5089	155.4990	155.5089	3,476.00
16/08/2018	R212 On 07-February-19			Bond Future	156.38	156.3893	156.3785	156.3893	0.00
16/08/2018	R212 On 02-May-19			Bond Future	159.01	159.0154	159.0060	159.0154	0.00
16/08/2018	R213 On 01-November-18			Bond Future	9.54	82.8838	9.5378	82.8838	32,893.00
16/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	113	0	113	0	0.00
16/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	108	0	108	0	0.00
16/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	103	0	103	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
16/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5919	6	5919	6	0.00
16/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5983	6	5983	6	0.00
16/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5855	6	5855	6	0.00
16/08/2018	R213 On 07-February-19			Bond Future	9.62	84.4863	9.6217	84.4863	112.00
16/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	453	0	453	0	0.00
16/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	462	0	462	0	0.00
16/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	472	0	472	0	0.00
16/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6458	7	6458	7	0.00
16/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6400	7	6400	7	0.00
16/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6516	7	6516	7	0.00
16/08/2018	R213 On 02-May-19			Bond Future	9.69	82.3426	9.6910	82.3426	0.00
16/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2478	2	2478	2	0.00
16/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2449	2	2449	2	0.00
16/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2420	2	2420	2	0.00
16/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3676	4	3676	4	0.00
16/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3709	4	3709	4	0.00
16/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3644	4	3644	4	0.00
16/08/2018	R214 On 01-November-18			Bond Future	9.85	70.9986	9.8514	70.9986	28,498.00
16/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	130	0	130	0	0.00
16/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	136	0	136	0	0.00
16/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	142	0	142	0	0.00
16/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6301	6	6301	6	0.00
16/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6444	7	6444	7	0.00
16/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6373	7	6373	7	0.00
16/08/2018	R214 On 07-February-19			Bond Future	9.93	72.3712	9.9261	72.3712	0.00
16/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	631	1	631	1	0.00
16/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	647	1	647	1	0.00
16/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	616	1	616	1	0.00
16/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7035	7	7035	7	0.00
16/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6973	7	6973	7	0.00
16/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6912	7	6912	7	0.00
16/08/2018	R214 On 02-May-19			Bond Future	9.99	70.2797	9.9873	70.2797	0.00
16/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3082	3	3082	3	0.00
16/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3018	3	3018	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
16/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3050	3	3050	3	0.00
16/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3899	4	3899	4	0.00
16/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3864	4	3864	4	0.00
16/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3935	4	3935	4	0.00
16/08/2018	R248 On 01-November-18			Bond Future	9.88	90.6305	9.8821	90.6305	97,212.00
16/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	126	0	126	0	0.00
16/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	139	0	139	0	0.00
16/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	132	0	132	0	0.00
16/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8145	8	8145	8	0.00
16/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8051	8	8051	8	0.00
16/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8239	8	8239	8	0.00
16/08/2018	R248 On 07-February-19			Bond Future	9.96	92.3827	9.9578	92.3827	0.00
16/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	738	1	738	1	0.00
16/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	756	1	756	1	0.00
16/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	719	1	719	1	0.00
16/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8905	9	8905	9	0.00
16/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9066	9	9066	9	0.00
16/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8985	9	8985	9	0.00
16/08/2018	R248 On 02-May-19			Bond Future	10.02	89.4834	10.0198	89.4834	0.00
16/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3843	4	3843	4	0.00
16/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3884	4	3884	4	0.00
16/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3802	4	3802	4	0.00
16/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4816	5	4816	5	0.00
16/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4905	5	4905	5	0.00
16/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4860	5	4860	5	0.00