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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
21/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	2025 On 01-November-18			Bond Future	132.76	132.9666	132.7610	132.9666	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
21/08/2018	2025 On 07-February-19			Bond Future	133.94	134.1453	133.9360	134.1453	0.00
21/08/2018	2025 On 02-May-19			Bond Future	136.19	136.4001	136.1855	136.4001	0.00
21/08/2018	2029 On 01-November-18			Bond Future	99.48	99.4839	99.4789	99.4839	1,600.00
21/08/2018	2029 On 07-February-19			Bond Future	101.42	101.4240	101.4190	101.4240	0.00
21/08/2018	2029 On 02-May-19			Bond Future	102.05	102.0563	102.0499	102.0563	0.00
21/08/2018	2030 On 01-November-18			Bond Future	9.45	91.9708	9.4546	91.9708	52,011.00
21/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	90	0	90	0	0.00
21/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	98	0	98	0	0.00
21/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	94	0	94	0	0.00
21/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5833	6	5833	6	0.00
21/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5898	6	5898	6	0.00
21/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5768	6	5768	6	0.00
21/08/2018	2030 On 07-February-19			Bond Future	9.54	89.7377	9.5372	89.7377	167.00
21/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	484	0	484	0	0.00
21/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	496	0	496	0	0.00
21/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2124	2	2124	2	920.00
21/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	508	0	508	0	0.00
21/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	588	1	588	1	920.00
21/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2985	3	2985	3	0.00
21/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6347	7	6347	7	0.00
21/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6021	6	6021	6	0.00
21/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6403	7	6403	7	0.00
21/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6458	7	6458	7	0.00
21/08/2018	2030 On 02-May-19			Bond Future	9.61	91.2292	9.6139	91.2292	0.00
21/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2343	2	2343	2	0.00
21/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2401	2	2401	2	0.00
21/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2372	2	2372	2	0.00
21/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3695	4	3695	4	0.00
21/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3662	4	3662	4	0.00
21/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3729	4	3729	4	0.00
21/08/2018	2032 On 01-November-18			Bond Future	9.63	90.3256	9.6319	90.3256	38,867.00
21/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	93	0	93	0	0.00
21/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	97	0	97	0	0.00
21/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	88	0	88	0	0.00

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21/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6468	7	6468	7	0.00
21/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6397	7	6397	7	0.00
21/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6326	7	6326	7	0.00
21/08/2018	2032 On 07-February-19			Bond Future	9.72	92.0700	9.7163	92.0700	456.00
21/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	583	1	583	1	0.00
21/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	569	1	569	1	0.00
21/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	555	1	555	1	0.00
21/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	7012	7	7012	7	0.00
21/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7073	7	7073	7	0.00
21/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6952	7	6952	7	0.00
21/08/2018	2032 On 02-May-19			Bond Future	9.79	89.4453	9.7903	89.4453	0.00
21/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2820	3	2820	3	0.00
21/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2852	3	2852	3	0.00
21/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2884	3	2884	3	0.00
21/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3961	4	3961	4	0.00
21/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4033	4	4033	4	0.00
21/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3997	4	3997	4	0.00
21/08/2018	2033 On 01-November-18			Bond Future	101.85	102.4862	101.8470	102.4862	5,770.00
21/08/2018	2033 On 07-February-19			Bond Future	103.83	104.4849	103.8334	104.4849	0.00
21/08/2018	2033 On 02-May-19			Bond Future	104.43	105.0966	104.4327	105.0966	0.00
21/08/2018	2037 On 01-November-18			Bond Future	9.82	90.9566	9.8222	90.9566	49,471.00
21/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	152	0	152	0	0.00
21/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	168	0	168	0	0.00
21/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	160	0	160	0	0.00
21/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6669	7	6669	7	0.00
21/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6592	7	6592	7	0.00
21/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6747	7	6747	7	0.00
21/08/2018	2037 On 07-February-19			Bond Future	9.90	88.4533	9.9008	88.4533	650.00
21/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	708	1	708	1	0.00
21/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	726	1	726	1	0.00
21/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	743	1	743	1	0.00
21/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7392	8	7392	8	0.00
21/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7526	8	7526	8	0.00
21/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7458	8	7458	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
21/08/2018	2037 On 02-May-19			Bond Future	9.97	89.9234	9.9724	89.9234	0.00
21/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3176	3	3176	3	0.00
21/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3212	3	3212	3	0.00
21/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3141	3	3141	3	0.00
21/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4520	5	4520	5	0.00
21/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4479	5	4479	5	0.00
21/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4438	5	4438	5	0.00
21/08/2018	2038 On 01-November-18			Bond Future	122.97	122.9786	122.9723	122.9786	9,641.00
21/08/2018	2038 On 07-February-19			Bond Future	123.78	123.7857	123.7794	123.7857	0.00
21/08/2018	2038 On 02-May-19			Bond Future	125.86	125.8663	125.8585	125.8663	0.00
21/08/2018	2040 On 01-November-18			Bond Future	9.89	94.2973	9.8866	94.2973	24,834.00
21/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	147	0	147	0	0.00
21/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	253	0	253	0	3,540.00
21/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1757	2	1757	2	3,540.00
21/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	140	0	140	0	0.00
21/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	162	0	162	0	2,950.00
21/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	7	0	7	0	2,950.00
21/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	155	0	155	0	0.00
21/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7044	7	7044	7	0.00
21/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12701	13	12701	13	0.00
21/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7301	8	7301	8	0.00
21/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7129	7	7129	7	0.00
21/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2477	3	2477	3	0.00
21/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7215	7	7215	7	0.00
21/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6216	6	6216	6	0.00
21/08/2018	2040 On 07-February-19			Bond Future	9.96	91.6079	9.9644	91.6079	100.00
21/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	770	1	770	1	0.00
21/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	808	1	808	1	0.00
21/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	789	1	789	1	0.00
21/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8095	8	8095	8	0.00
21/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8169	8	8169	8	0.00
21/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	8023	8	8023	8	0.00
21/08/2018	2040 On 02-May-19			Bond Future	10.04	93.1304	10.0351	93.1304	0.00
21/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3582	3	3582	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
21/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3543	3	3543	3	0.00
21/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3504	3	3504	3	0.00
21/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4721	5	4721	5	0.00
21/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4764	5	4764	5	0.00
21/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4678	5	4678	5	0.00
21/08/2018	2044 On 01-November-18			Bond Future	9.91	91.3154	9.9147	91.3154	38,549.00
21/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	161	0	161	0	0.00
21/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	168	0	168	0	0.00
21/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	176	0	176	0	0.00
21/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7171	7	7171	7	0.00
21/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	7084	7	7084	7	0.00
21/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7258	8	7258	8	0.00
21/08/2018	2044 On 07-February-19			Bond Future	9.99	88.6937	9.9897	88.6937	108.00
21/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	858	1	858	1	0.00
21/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	879	1	879	1	0.00
21/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	838	1	838	1	0.00
21/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8163	8	8163	8	0.00
21/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	8089	8	8089	8	0.00
21/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	8015	8	8015	8	0.00
21/08/2018	2044 On 02-May-19			Bond Future	10.06	90.1677	10.0577	90.1677	0.00
21/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3566	3	3566	3	0.00
21/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3645	4	3645	4	0.00
21/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3606	3	3606	3	0.00
21/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4781	5	4781	5	0.00
21/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4825	5	4825	5	0.00
21/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4869	5	4869	5	0.00
21/08/2018	2046 On 01-November-18			Bond Future	116.15	116.6037	116.1488	116.6037	11,966.00
21/08/2018	2046 On 07-February-19			Bond Future	118.41	118.8777	118.4141	118.8777	0.00
21/08/2018	2046 On 02-May-19			Bond Future	118.72	119.1907	118.7175	119.1907	0.00
21/08/2018	2050 On 01-November-18			Bond Future	122.20	122.3361	122.2008	122.3361	9,987.00
21/08/2018	2050 On 07-February-19			Bond Future	122.81	122.9504	122.8128	122.9504	0.00
21/08/2018	2050 On 02-May-19			Bond Future	124.88	125.0169	124.8755	125.0169	0.00
21/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	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
21/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	AL37 On 01-November-18			Index Future	590.41	589.7520	590.4080	589.7520	0.00
21/08/2018	AL37 On 07-February-19			Index Future	601.81	601.1440	601.8130	601.1440	0.00
21/08/2018	AL37 On 02-May-19			Index Future	611.82	611.1410	611.8160	611.1410	0.00
21/08/2018	AL7T On 01-November-18			Index Future	684.01	682.7530	684.0120	682.7530	0.00
21/08/2018	AL7T On 07-February-19			Index Future	697.23	695.9410	697.2260	695.9410	0.00
21/08/2018	AL7T On 02-May-19			Index Future	708.82	707.5150	708.8150	707.5150	0.00
21/08/2018	ALBI On 01-November-18			Index Future	620.19	618.9170	620.1880	618.9170	863.00
21/08/2018	ALBI On 07-February-19			Index Future	632.17	630.8720	632.1680	630.8720	0.00
21/08/2018	ALBI On 02-May-19			Index Future	642.68	641.3640	642.6760	641.3640	0.00
21/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2018	ES33 On 01-November-18			Bond Future	11.08	75.0849	11.0825	75.0849	9,466.00
21/08/2018	ES33 On 07-February-19			Bond Future	11.22	76.5350	11.2181	76.5350	0.00
21/08/2018	ES33 On 02-May-19			Bond Future	11.33	74.0178	11.3342	74.0178	0.00
21/08/2018	ES42 On 01-November-18			Bond Future	11.28	77.2976	11.2844	77.2976	7,957.00
21/08/2018	ES42 On 07-February-19			Bond Future	11.41	78.7902	11.4114	78.7902	0.00
21/08/2018	ES42 On 02-May-19			Bond Future	11.53	75.8400	11.5254	75.8400	0.00
21/08/2018	GOVI On 01-November-18			GOVI	614.98	613.6680	614.9840	613.6680	464.00
21/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	385060	40	385060	40	0.00
21/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	385260	40	385260	40	0.00
21/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	385160	40	385160	40	0.00
21/08/2018	GOVI On 07-February-19			GOVI	626.86	625.5220	626.8640	625.5220	0.00
21/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	396460	41	396460	41	0.00
21/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	396560	41	396560	41	0.00
21/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	396660	41	396660	41	0.00
21/08/2018	GOVI On 02-May-19			GOVI	637.28	635.9240	637.2830	635.9240	0.00
21/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
21/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
21/08/2018	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
21/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	105970	12	105970	12	0.00
21/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	105770	12	105770	12	0.00
21/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	105870	12	105870	12	0.00
21/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2018	IGOV On 01-November-18			Index Future	253.12	253.5030	253.1230	253.5030	742.00
21/08/2018	IGOV On 07-February-19			Index Future	258.06	258.4470	258.0610	258.4470	0.00
21/08/2018	IGOV On 02-May-19			Index Future	262.40	262.7930	262.3960	262.7930	0.00
21/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
21/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.27	102.2500	102.2700	102.2500	0.00
21/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
21/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.14	102.1400	102.1400	102.1400	0.00
21/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.11	100.1300	100.1100	100.1300	0.00
21/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
21/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.93	98.9100	98.9300	98.9100	0.00
21/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3700	99.3800	99.3700	0.00
21/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8700	99.8800	99.8700	0.00
21/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.11	102.1300	102.1100	102.1300	0.00
21/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.18	103.2100	103.1800	103.2100	0.00
21/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.34	99.3800	99.3400	99.3800	0.00
21/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.05	103.0900	103.0500	103.0900	0.00
21/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.23	100.2600	100.2300	100.2600	0.00
21/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.18	97.2000	97.1800	97.2000	0.00
21/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.47	96.5100	96.4700	96.5100	0.00
21/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.74	95.7800	95.7400	95.7800	0.00
21/08/2018	IS05 On 21-September-21			Interest Rate Swap	96.00	96.0500	96.0000	96.0500	0.00
21/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.27	98.3200	98.2700	98.3200	51.00
21/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.48	98.5200	98.4800	98.5200	0.00
21/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.76	99.8100	99.7600	99.8100	0.00
21/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.73	103.7900	103.7300	103.7900	0.00
21/08/2018	IS05 On 20-December-22			Interest Rate Swap	105.04	105.1000	105.0400	105.1000	0.00
21/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.54	98.6100	98.5400	98.6100	0.00
21/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.60	104.6700	104.6000	104.6700	0.00
21/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.19	100.2800	100.1900	100.2800	0.00
21/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.30	97.4200	97.3000	97.4200	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
21/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.38	94.5000	94.3800	94.5000	0.00
21/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.18	93.3000	93.1800	93.3000	0.00
21/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.35	95.4800	95.3500	95.4800	0.00
21/08/2018	IS10 On 21-December-26			Interest Rate Swap	99.11	99.2400	99.1100	99.2400	0.00
21/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.72	97.8400	97.7200	97.8400	0.00
21/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.79	99.9200	99.7900	99.9200	0.00
21/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.20	105.3300	105.2000	105.3300	0.00
21/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.58	105.7100	105.5800	105.7100	0.00
21/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.22	99.3600	99.2200	99.3600	0.00
21/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.33	106.4600	106.3300	106.4600	0.00
21/08/2018	IS10 On 19-September-28			Interest Rate Swap	100.02	100.1600	100.0200	100.1600	0.00
21/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
21/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
21/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/08/2018	R023 On 01-November-18			Bond Future	8.49	98.6727	8.4904	98.6727	38,272.00
21/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7013	7	7013	7	0.00
21/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	6981	7	6981	7	0.00
21/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6949	7	6949	7	0.00
21/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
21/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
21/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
21/08/2018	R023 On 07-February-19			Bond Future	8.59	100.5785	8.5935	100.5785	0.00
21/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6310	6	6310	6	0.00
21/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6368	6	6368	6	0.00
21/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6339	6	6339	6	0.00
21/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	49	0	49	0	0.00
21/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	48	0	48	0	0.00
21/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	50	0	50	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
21/08/2018	R023 On 02-May-19			Bond Future	8.68	98.3233	8.6819	98.3233	0.00
21/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	976	1	976	1	0.00
21/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	960	1	960	1	0.00
21/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	944	1	944	1	0.00
21/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1690	2	1690	2	0.00
21/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1706	2	1706	2	0.00
21/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1674	2	1674	2	0.00
21/08/2018	R035 On 01-November-18			Bond Future	9.77	94.2127	9.7718	94.2127	72,792.00
21/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	132	0	132	0	0.00
21/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	125	0	125	0	0.00
21/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	120	0	120	0	0.00
21/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6902	7	6902	7	0.00
21/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6981	7	6981	7	0.00
21/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6824	7	6824	7	0.00
21/08/2018	R035 On 07-February-19			Bond Future	9.86	96.0324	9.8575	96.0324	298.00
21/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	677	1	677	1	0.00
21/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	710	1	710	1	0.00
21/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	693	1	693	1	0.00
21/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7732	8	7732	8	0.00
21/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7665	8	7665	8	0.00
21/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7799	8	7799	8	0.00
21/08/2018	R035 On 02-May-19			Bond Future	9.93	93.1313	9.9281	93.1313	0.00
21/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3062	3	3062	3	0.00
21/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3097	3	3097	3	0.00
21/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3027	3	3027	3	0.00
21/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4511	5	4511	5	0.00
21/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4430	5	4430	5	0.00
21/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4471	5	4471	5	0.00
21/08/2018	R186 On 01-November-18			Bond Future	9.05	111.9346	9.0546	111.9346	65,558.00
21/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	340	0	340	0	0.00
21/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	262	0	262	0	5,000.00
21/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1018	1	1018	1	0.00
21/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1729	2	1729	2	0.00
21/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	328	0	328	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
21/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	352	0	352	0	0.00
21/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	26	0	26	0	5,000.00
21/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1946	2	1946	2	2,500.00
21/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1221	1	1221	1	5,000.00
21/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3580	4	3580	4	0.00
21/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6824	7	6824	7	0.00
21/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3480	4	3480	4	0.00
21/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3530	4	3530	4	0.00
21/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3888	4	3888	4	0.00
21/08/2018	R186 On 07-February-19			Bond Future	9.14	108.7914	9.1441	108.7914	719.00
21/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	329	0	329	0	0.00
21/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	345	0	345	0	0.00
21/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	423	0	423	0	210.00
21/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	337	0	337	0	0.00
21/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5978	6	5978	6	0.00
21/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5456	6	5456	6	0.00
21/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5870	6	5870	6	0.00
21/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5924	6	5924	6	0.00
21/08/2018	R186 On 02-May-19			Bond Future	9.23	110.5998	9.2258	110.5998	0.00
21/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2112	2	2112	2	0.00
21/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2085	2	2085	2	0.00
21/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2057	2	2057	2	0.00
21/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3252	3	3252	3	0.00
21/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3282	3	3282	3	0.00
21/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3222	3	3222	3	0.00
21/08/2018	R197 On 01-November-18			Bond Future	301.53	301.6166	301.5298	301.6166	2,350.00
21/08/2018	R197 On 07-February-19			Bond Future	300.06	300.1480	300.0600	300.1480	0.00
21/08/2018	R197 On 02-May-19			Bond Future	305.10	305.1927	305.0996	305.1927	0.00
21/08/2018	R202 On 01-November-18			Bond Future	234.84	234.9867	234.8357	234.9867	10,129.00
21/08/2018	R202 On 07-February-19			Bond Future	235.51	235.6652	235.5119	235.6652	0.00
21/08/2018	R202 On 02-May-19			Bond Future	239.47	239.6264	239.4674	239.6264	0.00
21/08/2018	R207 On 01-November-18			Bond Future	7.71	101.6787	7.7071	101.6787	19,635.00
21/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	3	0	3	0	0.00
21/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	3	0	3	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
21/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	3	0	3	0	0.00
21/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1089	1	1089	1	0.00
21/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1078	1	1078	1	0.00
21/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1067	1	1067	1	0.00
21/08/2018	R207 On 07-February-19			Bond Future	7.84	99.9975	7.8369	99.9975	0.00
21/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
21/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
21/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
21/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1159	1	1159	1	0.00
21/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1168	1	1168	1	0.00
21/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1151	1	1151	1	0.00
21/08/2018	R207 On 02-May-19			Bond Future	8.05	101.6597	8.0471	101.6597	0.00
21/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	76	0	76	0	0.00
21/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	81	0	81	0	0.00
21/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	78	0	78	0	0.00
21/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	360	0	360	0	0.00
21/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	356	0	356	0	0.00
21/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	364	0	364	0	0.00
21/08/2018	R208 On 01-November-18			Bond Future	8.00	97.9072	7.9974	97.9072	28,736.00
21/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	11	0	11	0	0.00
21/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	12	0	12	0	0.00
21/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	11	0	11	0	0.00
21/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1884	2	1884	2	0.00
21/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1926	2	1926	2	0.00
21/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1905	2	1905	2	0.00
21/08/2018	R208 On 07-February-19			Bond Future	8.10	99.7980	8.1021	99.7980	0.00
21/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	30	0	30	0	0.00
21/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	29	0	29	0	0.00
21/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	28	0	28	0	0.00
21/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1986	2	1986	2	0.00
21/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2023	2	2023	2	0.00
21/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2005	2	2005	2	0.00
21/08/2018	R208 On 02-May-19			Bond Future	8.21	98.0574	8.2086	98.0574	0.00
21/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	496	0	496	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
21/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	505	0	505	0	0.00
21/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	514	0	514	0	0.00
21/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	801	1	801	1	0.00
21/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	817	1	817	1	0.00
21/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	809	1	809	1	0.00
21/08/2018	R209 On 01-November-18			Bond Future	9.73	71.5394	9.7294	71.5394	127,187.00
21/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70822	71	70822	71	0.00
21/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	117	0	117	0	2,000.00
21/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70822	71	70822	71	0.00
21/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2589	2	2589	2	0.00
21/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	173	0	173	0	0.00
21/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2714	3	2714	3	0.00
21/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1401	1	1401	1	2,000.00
21/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	939	1	939	1	0.00
21/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2004	2	2004	2	0.00
21/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70822	71	70822	71	0.00
21/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	653	1	653	1	0.00
21/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2630	3	2630	3	0.00
21/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	989	1	989	1	0.00
21/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2467	2	2467	2	0.00
21/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5454	5	5454	5	0.00
21/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	180	0	180	0	760.00
21/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2078	2	2078	2	0.00
21/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1367	1	1367	1	0.00
21/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5216	5	5216	5	0.00
21/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2565	3	2565	3	0.00
21/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	305	0	305	0	0.00
21/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1122	1	1122	1	0.00
21/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	993	1	993	1	5,850.00
21/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1984	2	1984	2	0.00
21/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2649	3	2649	3	760.00
21/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1421	2	1421	2	760.00
21/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5280	5	5280	5	0.00
21/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1056	1	1056	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
21/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1035	1	1035	1	2,000.00
21/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3242	3	3242	3	0.00
21/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5873	6	5873	6	0.00
21/08/2018	R209 On 07-February-19			Bond Future	9.80	72.9210	9.8030	72.9210	340.00
21/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	650	1	650	1	0.00
21/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	666	1	666	1	0.00
21/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4191	4	4191	4	0.00
21/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	636	1	636	1	0.00
21/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	1904	2	1904	2	4,000.00
21/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	778	1	778	1	4,000.00
21/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5912	6	5912	6	0.00
21/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6411	7	6411	7	0.00
21/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3615	4	3615	4	0.00
21/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6354	6	6354	6	0.00
21/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6298	6	6298	6	0.00
21/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1720	2	1720	2	4,000.00
21/08/2018	R209 On 02-May-19			Bond Future	9.87	70.9853	9.8671	70.9853	0.00
21/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2729	3	2729	3	0.00
21/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2699	3	2699	3	0.00
21/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2759	3	2759	3	0.00
21/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3896	4	3896	4	0.00
21/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3861	4	3861	4	0.00
21/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3827	4	3827	4	0.00
21/08/2018	R210 On 01-November-18			Bond Future	184.12	184.9081	184.1208	184.9081	2,149.00
21/08/2018	R210 On 07-February-19			Bond Future	187.71	188.5142	187.7119	188.5142	0.00
21/08/2018	R210 On 02-May-19			Bond Future	188.31	189.1279	188.3098	189.1279	0.00
21/08/2018	R212 On 01-November-18			Bond Future	155.47	155.5296	155.4696	155.5296	3,476.00
21/08/2018	R212 On 07-February-19			Bond Future	156.35	156.4077	156.3468	156.4077	0.00
21/08/2018	R212 On 02-May-19			Bond Future	158.97	159.0366	158.9726	159.0366	0.00
21/08/2018	R213 On 01-November-18			Bond Future	9.54	82.9005	9.5407	82.9005	32,893.00
21/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	96	0	96	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
21/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	91	0	91	0	0.00
21/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	87	0	87	0	0.00
21/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5920	6	5920	6	0.00
21/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5985	6	5985	6	0.00
21/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5856	6	5856	6	0.00
21/08/2018	R213 On 07-February-19			Bond Future	9.62	84.5017	9.6248	84.5017	112.00
21/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	430	0	430	0	0.00
21/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	440	0	440	0	0.00
21/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	449	0	449	0	0.00
21/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6455	7	6455	7	0.00
21/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6397	7	6397	7	0.00
21/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6513	7	6513	7	0.00
21/08/2018	R213 On 02-May-19			Bond Future	9.69	82.3591	9.6944	82.3591	0.00
21/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2440	2	2440	2	0.00
21/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2411	2	2411	2	0.00
21/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2382	2	2382	2	0.00
21/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3658	4	3658	4	0.00
21/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3691	4	3691	4	0.00
21/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3626	4	3626	4	0.00
21/08/2018	R214 On 01-November-18			Bond Future	9.87	70.8083	9.8750	70.8083	28,498.00
21/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	102	0	102	0	0.00
21/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	107	0	107	0	0.00
21/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	112	0	112	0	0.00
21/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6430	7	6430	7	0.00
21/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6575	7	6575	7	0.00
21/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6503	7	6503	7	0.00
21/08/2018	R214 On 07-February-19			Bond Future	9.95	72.1760	9.9505	72.1760	0.00
21/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	578	1	578	1	0.00
21/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	592	1	592	1	0.00
21/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	563	1	563	1	0.00
21/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7144	7	7144	7	0.00
21/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	7082	7	7082	7	0.00
21/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	7020	7	7020	7	0.00
21/08/2018	R214 On 02-May-19			Bond Future	10.01	70.0819	10.0125	70.0819	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
21/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	2969	3	2969	3	0.00
21/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	2905	3	2905	3	0.00
21/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	2937	3	2937	3	0.00
21/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3952	4	3952	4	0.00
21/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3917	4	3917	4	0.00
21/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3988	4	3988	4	0.00
21/08/2018	R248 On 01-November-18			Bond Future	9.90	90.3883	9.9005	90.3883	97,212.00
21/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	99	0	99	0	0.00
21/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	110	0	110	0	0.00
21/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	104	0	104	0	0.00
21/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8275	9	8275	9	0.00
21/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8181	8	8181	8	0.00
21/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8370	9	8370	9	0.00
21/08/2018	R248 On 07-February-19			Bond Future	9.98	92.1340	9.9770	92.1340	0.00
21/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	680	1	680	1	0.00
21/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	698	1	698	1	0.00
21/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	663	1	663	1	0.00
21/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	9009	9	9009	9	0.00
21/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9173	9	9173	9	0.00
21/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	9091	9	9091	9	0.00
21/08/2018	R248 On 02-May-19			Bond Future	10.04	89.2316	10.0396	89.2316	0.00
21/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3721	4	3721	4	0.00
21/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3762	4	3762	4	0.00
21/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3680	4	3680	4	0.00
21/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4859	5	4859	5	0.00
21/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4949	5	4949	5	0.00
21/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4904	5	4904	5	0.00