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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
24/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	2025 On 01-November-18			Bond Future	132.37	132.2967	132.3681	132.2967	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
24/08/2018	2025 On 07-February-19			Bond Future	133.54	133.4624	133.5355	133.4624	0.00
24/08/2018	2025 On 02-May-19			Bond Future	135.78	135.7050	135.7781	135.7050	0.00
24/08/2018	2029 On 01-November-18			Bond Future	99.59	99.3638	99.5938	99.3638	1,600.00
24/08/2018	2029 On 07-February-19			Bond Future	101.54	101.3016	101.5363	101.3016	0.00
24/08/2018	2029 On 02-May-19			Bond Future	102.17	101.9314	102.1691	101.9314	0.00
24/08/2018	2030 On 01-November-18			Bond Future	9.35	92.5541	9.3478	92.5541	52,508.00
24/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	130	0	130	0	0.00
24/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	142	0	142	0	0.00
24/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	136	0	136	0	0.00
24/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5191	5	5191	5	0.00
24/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5255	6	5255	6	0.00
24/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5128	5	5128	5	0.00
24/08/2018	2030 On 07-February-19			Bond Future	9.43	90.3315	9.4262	90.3315	167.00
24/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	682	1	682	1	0.00
24/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	698	1	698	1	0.00
24/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2562	2	2562	2	920.00
24/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	713	1	713	1	0.00
24/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	811	1	811	1	920.00
24/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2727	3	2727	3	0.00
24/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5856	6	5856	6	0.00
24/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5548	6	5548	6	0.00
24/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5908	6	5908	6	0.00
24/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5961	6	5961	6	0.00
24/08/2018	2030 On 02-May-19			Bond Future	9.50	91.8327	9.4991	91.8327	0.00
24/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2881	3	2881	3	0.00
24/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2943	3	2943	3	0.00
24/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2912	3	2912	3	0.00
24/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3528	4	3528	4	0.00
24/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3497	4	3497	4	0.00
24/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3559	4	3559	4	0.00
24/08/2018	2032 On 01-November-18			Bond Future	9.53	90.9580	9.5250	90.9580	40,167.00
24/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	139	0	139	0	0.00
24/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	145	0	145	0	0.00
24/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	133	0	133	0	0.00

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24/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	5772	6	5772	6	0.00
24/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	5702	6	5702	6	0.00
24/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5632	6	5632	6	0.00
24/08/2018	2032 On 07-February-19			Bond Future	9.61	92.7139	9.6054	92.7139	456.00
24/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	801	1	801	1	0.00
24/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	783	1	783	1	0.00
24/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	766	1	766	1	0.00
24/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6472	7	6472	7	0.00
24/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6529	7	6529	7	0.00
24/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6415	7	6415	7	0.00
24/08/2018	2032 On 02-May-19			Bond Future	9.68	90.0996	9.6759	90.0996	0.00
24/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3314	3	3314	3	0.00
24/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3348	3	3348	3	0.00
24/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3382	3	3382	3	0.00
24/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3692	4	3692	4	0.00
24/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3759	4	3759	4	0.00
24/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3726	4	3726	4	0.00
24/08/2018	2033 On 01-November-18			Bond Future	101.82	101.8258	101.8208	101.8258	5,770.00
24/08/2018	2033 On 07-February-19			Bond Future	103.81	103.8117	103.8067	103.8117	0.00
24/08/2018	2033 On 02-May-19			Bond Future	104.41	104.4116	104.4056	104.4116	0.00
24/08/2018	2037 On 01-November-18			Bond Future	9.71	91.5789	9.7108	91.5789	51,781.00
24/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	213	0	213	0	0.00
24/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	234	0	234	0	0.00
24/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	224	0	224	0	0.00
24/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	5870	6	5870	6	0.00
24/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	5795	6	5795	6	0.00
24/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5945	6	5945	6	0.00
24/08/2018	2037 On 07-February-19			Bond Future	9.79	89.0868	9.7856	89.0868	650.00
24/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	983	1	983	1	0.00
24/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1004	1	1004	1	0.00
24/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1026	1	1026	1	0.00
24/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6796	7	6796	7	0.00
24/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6922	7	6922	7	0.00
24/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6859	7	6859	7	0.00

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24/08/2018	2037 On 02-May-19			Bond Future	9.85	90.5673	9.8538	90.5673	0.00
24/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3765	4	3765	4	0.00
24/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3804	4	3804	4	0.00
24/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3726	4	3726	4	0.00
24/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4212	4	4212	4	0.00
24/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4174	4	4174	4	0.00
24/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4137	4	4137	4	0.00
24/08/2018	2038 On 01-November-18			Bond Future	122.94	122.7586	122.9400	122.7586	9,641.00
24/08/2018	2038 On 07-February-19			Bond Future	123.75	123.5616	123.7465	123.5616	0.00
24/08/2018	2038 On 02-May-19			Bond Future	125.82	125.6378	125.8248	125.6378	0.00
24/08/2018	2040 On 01-November-18			Bond Future	9.78	95.0072	9.7804	95.0072	24,834.00
24/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	214	0	214	0	0.00
24/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	347	0	347	0	3,540.00
24/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	2138	2	2138	2	3,540.00
24/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	205	0	205	0	0.00
24/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	233	0	233	0	2,950.00
24/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	12	0	12	0	2,950.00
24/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	223	0	223	0	0.00
24/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6231	7	6231	7	0.00
24/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	11822	12	11822	12	0.00
24/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6482	7	6482	7	0.00
24/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6314	7	6314	7	0.00
24/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1974	2	1974	2	0.00
24/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6398	7	6398	7	0.00
24/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5425	6	5425	6	0.00
24/08/2018	2040 On 07-February-19			Bond Future	9.85	92.3308	9.8547	92.3308	100.00
24/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1052	1	1052	1	0.00
24/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1098	1	1098	1	0.00
24/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1074	1	1074	1	0.00
24/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7481	8	7481	8	0.00
24/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7550	8	7550	8	0.00
24/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7412	8	7412	8	0.00
24/08/2018	2040 On 02-May-19			Bond Future	9.92	93.8651	9.9221	93.8651	0.00
24/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	4200	4	4200	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
24/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	4158	4	4158	4	0.00
24/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	4116	4	4116	4	0.00
24/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4421	5	4421	5	0.00
24/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4461	5	4461	5	0.00
24/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4381	5	4381	5	0.00
24/08/2018	2044 On 01-November-18			Bond Future	9.81	92.0340	9.8087	92.0340	38,549.00
24/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	229	0	229	0	0.00
24/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	239	0	239	0	0.00
24/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	249	0	249	0	0.00
24/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6346	7	6346	7	0.00
24/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6262	7	6262	7	0.00
24/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6432	7	6432	7	0.00
24/08/2018	2044 On 07-February-19			Bond Future	9.88	89.4255	9.8802	89.4255	108.00
24/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1160	1	1160	1	0.00
24/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1185	1	1185	1	0.00
24/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1136	1	1136	1	0.00
24/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7548	8	7548	8	0.00
24/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7478	8	7478	8	0.00
24/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7409	8	7409	8	0.00
24/08/2018	2044 On 02-May-19			Bond Future	9.95	90.9117	9.9450	90.9117	0.00
24/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	4187	4	4187	4	0.00
24/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4272	4	4272	4	0.00
24/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4230	4	4230	4	0.00
24/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4480	5	4480	5	0.00
24/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4521	5	4521	5	0.00
24/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4563	5	4563	5	0.00
24/08/2018	2046 On 01-November-18			Bond Future	116.57	115.0123	116.5674	115.0123	11,966.00
24/08/2018	2046 On 07-February-19			Bond Future	118.84	117.2553	118.8408	117.2553	0.00
24/08/2018	2046 On 02-May-19			Bond Future	119.15	117.5402	119.1516	117.5402	0.00
24/08/2018	2050 On 01-November-18			Bond Future	122.30	121.9181	122.2985	121.9181	9,987.00
24/08/2018	2050 On 07-February-19			Bond Future	122.91	122.5242	122.9123	122.5242	0.00
24/08/2018	2050 On 02-May-19			Bond Future	124.98	124.5832	124.9766	124.5832	0.00
24/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	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
24/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	AL37 On 01-November-18			Index Future	592.59	591.6100	592.5880	591.6100	0.00
24/08/2018	AL37 On 07-February-19			Index Future	604.03	603.0320	604.0290	603.0320	0.00
24/08/2018	AL37 On 02-May-19			Index Future	614.07	613.0580	614.0670	613.0580	0.00
24/08/2018	AL7T On 01-November-18			Index Future	688.22	686.3330	688.2160	686.3330	0.00
24/08/2018	AL7T On 07-February-19			Index Future	701.50	699.5840	701.5030	699.5840	0.00
24/08/2018	AL7T On 02-May-19			Index Future	713.16	711.2150	713.1600	711.2150	0.00
24/08/2018	ALBI On 01-November-18			Index Future	624.79	622.6100	624.7890	622.6100	863.00
24/08/2018	ALBI On 07-February-19			Index Future	636.85	634.6310	636.8520	634.6310	0.00
24/08/2018	ALBI On 02-May-19			Index Future	647.44	645.1820	647.4350	645.1820	0.00
24/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2018	ES33 On 01-November-18			Bond Future	10.97	75.6012	10.9680	75.6012	9,466.00
24/08/2018	ES33 On 07-February-19			Bond Future	11.10	77.0607	11.0991	77.0607	0.00
24/08/2018	ES33 On 02-May-19			Bond Future	11.21	74.5521	11.2112	74.5521	0.00
24/08/2018	ES42 On 01-November-18			Bond Future	11.17	77.8836	11.1700	77.8836	7,957.00
24/08/2018	ES42 On 07-February-19			Bond Future	11.29	79.3871	11.2926	79.3871	0.00
24/08/2018	ES42 On 02-May-19			Bond Future	11.40	76.4465	11.4026	76.4465	0.00
24/08/2018	GOVI On 01-November-18			GOVI	619.84	617.5350	619.8400	617.5350	465.00
24/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	336500	36	336500	36	0.00
24/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	336700	36	336700	36	0.00
24/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	336600	36	336600	36	0.00
24/08/2018	GOVI On 07-February-19			GOVI	631.81	629.4570	631.8080	629.4570	0.00
24/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	347020	37	347020	37	0.00
24/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	347120	37	347120	37	0.00
24/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	347220	37	347220	37	0.00
24/08/2018	GOVI On 02-May-19			GOVI	642.31	639.9230	642.3070	639.9230	0.00
24/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
24/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
24/08/2018	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
24/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	55730	8	55730	8	0.00
24/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	55530	8	55530	8	0.00
24/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	55630	8	55630	8	0.00
24/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2018	IGOV On 01-November-18			Index Future	253.11	252.6210	253.1120	252.6210	745.00
24/08/2018	IGOV On 07-February-19			Index Future	258.05	257.5480	258.0490	257.5480	0.00
24/08/2018	IGOV On 02-May-19			Index Future	262.38	261.8760	262.3830	261.8760	0.00
24/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
24/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
24/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.62	99.6300	99.6200	99.6300	0.00
24/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.09	102.1100	102.0900	102.1100	0.00
24/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.08	100.1000	100.0800	100.1000	0.00
24/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
24/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
24/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3700	99.3600	99.3700	0.00
24/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.83	99.8500	99.8300	99.8500	0.00
24/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.08	102.1000	102.0800	102.1000	0.00
24/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.13	103.1600	103.1300	103.1600	0.00
24/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.26	99.3000	99.2600	99.3000	0.00
24/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	103.0000	102.9600	103.0000	0.00
24/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.17	100.2000	100.1700	100.2000	0.00
24/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.09	97.1300	97.0900	97.1300	0.00
24/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.33	96.4100	96.3300	96.4100	0.00
24/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.52	95.6400	95.5200	95.6400	0.00
24/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.74	95.8800	95.7400	95.8800	0.00
24/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.97	98.1300	97.9700	98.1300	51.00
24/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.15	98.3200	98.1500	98.3200	0.00
24/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.40	99.5900	99.4000	99.5900	0.00
24/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.36	103.5600	103.3600	103.5600	0.00
24/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.66	104.8600	104.6600	104.8600	0.00
24/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.14	98.3500	98.1400	98.3500	0.00
24/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.20	104.4100	104.2000	104.4100	0.00
24/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.77	99.9900	99.7700	99.9900	0.00
24/08/2018	IS10 On 17-December-25			Interest Rate Swap	96.80	97.0500	96.8000	97.0500	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
24/08/2018	IS10 On 16-March-26			Interest Rate Swap	93.85	94.1200	93.8500	94.1200	0.00
24/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.63	92.9100	92.6300	92.9100	0.00
24/08/2018	IS10 On 21-September-26			Interest Rate Swap	94.80	95.0900	94.8000	95.0900	0.00
24/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.56	98.8500	98.5600	98.8500	0.00
24/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.15	97.4500	97.1500	97.4500	0.00
24/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.21	99.5300	99.2100	99.5300	0.00
24/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.62	104.9400	104.6200	104.9400	0.00
24/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.99	105.3100	104.9900	105.3100	0.00
24/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.59	98.9300	98.5900	98.9300	0.00
24/08/2018	IS10 On 20-June-28			Interest Rate Swap	105.70	106.0300	105.7000	106.0300	0.00
24/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.35	99.7000	99.3500	99.7000	0.00
24/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
24/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/08/2018	R023 On 01-November-18			Bond Future	8.38	99.0016	8.3808	99.0016	38,272.00
24/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7397	7	7397	7	0.00
24/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7365	7	7365	7	0.00
24/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7333	7	7333	7	0.00
24/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
24/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
24/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
24/08/2018	R023 On 07-February-19			Bond Future	8.48	100.9129	8.4754	100.9129	0.00
24/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6702	7	6702	7	0.00
24/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6760	7	6760	7	0.00
24/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6731	7	6731	7	0.00
24/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	50	0	50	0	0.00
24/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	49	0	49	0	0.00
24/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	51	0	51	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
24/08/2018	R023 On 02-May-19			Bond Future	8.56	98.6630	8.5555	98.6630	0.00
24/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1263	1	1263	1	0.00
24/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1245	1	1245	1	0.00
24/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1228	1	1228	1	0.00
24/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1578	2	1578	2	0.00
24/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1592	2	1592	2	0.00
24/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1565	2	1565	2	0.00
24/08/2018	R035 On 01-November-18			Bond Future	9.67	94.7927	9.6654	94.7927	73,081.00
24/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	186	0	186	0	0.00
24/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	179	0	179	0	0.00
24/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	171	0	171	0	0.00
24/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6137	7	6137	7	0.00
24/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6214	7	6214	7	0.00
24/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6060	6	6060	6	0.00
24/08/2018	R035 On 07-February-19			Bond Future	9.75	96.6229	9.7472	96.6229	298.00
24/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	930	1	930	1	0.00
24/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	971	1	971	1	0.00
24/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	950	1	950	1	0.00
24/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7156	7	7156	7	0.00
24/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7092	7	7092	7	0.00
24/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7219	8	7219	8	0.00
24/08/2018	R035 On 02-May-19			Bond Future	9.81	93.7315	9.8144	93.7315	0.00
24/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3625	3	3625	3	0.00
24/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3664	3	3664	3	0.00
24/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3587	3	3587	3	0.00
24/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4225	4	4225	4	0.00
24/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4149	4	4149	4	0.00
24/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4187	4	4187	4	0.00
24/08/2018	R186 On 01-November-18			Bond Future	8.95	112.4873	8.9466	112.4873	63,100.00
24/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	452	0	452	0	0.00
24/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	354	0	354	0	5,000.00
24/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1277	1	1277	1	0.00
24/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	2091	2	2091	2	0.00
24/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	437	0	437	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
24/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	468	0	468	0	0.00
24/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	41	0	41	0	5,000.00
24/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1558	2	1558	2	2,500.00
24/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	936	1	936	1	5,000.00
24/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3043	3	3043	3	0.00
24/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6192	6	6192	6	0.00
24/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2950	3	2950	3	0.00
24/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2996	3	2996	3	0.00
24/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3333	4	3333	4	0.00
24/08/2018	R186 On 07-February-19			Bond Future	9.03	109.3540	9.0308	109.3540	719.00
24/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	497	0	497	0	0.00
24/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	518	0	518	0	0.00
24/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	619	1	619	1	210.00
24/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	507	0	507	0	0.00
24/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5488	6	5488	6	0.00
24/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	4994	5	4994	5	0.00
24/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5385	6	5385	6	0.00
24/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5437	6	5437	6	0.00
24/08/2018	R186 On 02-May-19			Bond Future	9.11	111.1715	9.1075	111.1715	0.00
24/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2562	2	2562	2	0.00
24/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2532	2	2532	2	0.00
24/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2503	2	2503	2	0.00
24/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3031	3	3031	3	0.00
24/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3058	3	3058	3	0.00
24/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3003	3	3003	3	0.00
24/08/2018	R197 On 01-November-18			Bond Future	301.44	301.1819	301.4404	301.1819	2,350.00
24/08/2018	R197 On 07-February-19			Bond Future	299.97	299.7051	299.9690	299.7051	0.00
24/08/2018	R197 On 02-May-19			Bond Future	305.01	304.7409	305.0068	304.7409	0.00
24/08/2018	R202 On 01-November-18			Bond Future	234.64	234.6481	234.6361	234.6481	10,129.00
24/08/2018	R202 On 07-February-19			Bond Future	235.31	235.3201	235.3081	235.3201	0.00
24/08/2018	R202 On 02-May-19			Bond Future	239.26	239.2741	239.2601	239.2741	0.00
24/08/2018	R207 On 01-November-18			Bond Future	7.60	101.7822	7.5973	101.7822	19,635.00
24/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	6	0	6	0	0.00
24/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	6	0	6	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
24/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	6	0	6	0	0.00
24/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	970	1	970	1	0.00
24/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	959	1	959	1	0.00
24/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	948	1	948	1	0.00
24/08/2018	R207 On 07-February-19			Bond Future	7.69	100.1022	7.6947	100.1022	0.00
24/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	4	0	0.00
24/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	3	0	3	0	0.00
24/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	3	0	3	0	0.00
24/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1037	1	1037	1	0.00
24/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1046	1	1046	1	0.00
24/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1028	1	1028	1	0.00
24/08/2018	R207 On 02-May-19			Bond Future	7.86	101.7659	7.8560	101.7659	0.00
24/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	151	0	151	0	0.00
24/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	158	0	158	0	0.00
24/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	155	0	155	0	0.00
24/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	310	0	310	0	0.00
24/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	307	0	307	0	0.00
24/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	314	0	314	0	0.00
24/08/2018	R208 On 01-November-18			Bond Future	7.89	98.1240	7.8949	98.1240	28,736.00
24/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	18	0	18	0	0.00
24/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	18	0	18	0	0.00
24/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	17	0	17	0	0.00
24/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1674	2	1674	2	0.00
24/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1717	2	1717	2	0.00
24/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1695	2	1695	2	0.00
24/08/2018	R208 On 07-February-19			Bond Future	7.99	100.0183	7.9860	100.0183	0.00
24/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	45	0	45	0	0.00
24/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	43	0	43	0	0.00
24/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	42	0	42	0	0.00
24/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1781	2	1781	2	0.00
24/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1817	2	1817	2	0.00
24/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1799	2	1799	2	0.00
24/08/2018	R208 On 02-May-19			Bond Future	8.08	98.2811	8.0774	98.2811	0.00
24/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	649	1	649	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
24/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	658	1	658	1	0.00
24/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	668	1	668	1	0.00
24/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	732	1	732	1	0.00
24/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	746	1	746	1	0.00
24/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	739	1	739	1	0.00
24/08/2018	R209 On 01-November-18			Bond Future	9.62	72.0952	9.6183	72.0952	127,865.00
24/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71547	71	71547	71	0.00
24/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	170	0	170	0	2,000.00
24/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71547	71	71547	71	0.00
24/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	3053	3	3053	3	0.00
24/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	241	0	241	0	0.00
24/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	3190	3	3190	3	0.00
24/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1722	2	1722	2	2,000.00
24/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1182	1	1182	1	0.00
24/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2406	2	2406	2	0.00
24/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71547	71	71547	71	0.00
24/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	839	1	839	1	0.00
24/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	3098	3	3098	3	0.00
24/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1241	1	1241	1	0.00
24/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2919	3	2919	3	0.00
24/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	6085	6	6085	6	0.00
24/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	251	0	251	0	760.00
24/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2488	2	2488	2	0.00
24/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1052	1	1052	1	0.00
24/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4561	5	4561	5	0.00
24/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2091	2	2091	2	0.00
24/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	212	0	212	0	0.00
24/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	849	1	849	1	0.00
24/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4624	5	4624	5	0.00
24/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	744	1	744	1	5,850.00
24/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1579	2	1579	2	0.00
24/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2166	2	2166	2	760.00
24/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1098	1	1098	1	760.00
24/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	795	1	795	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
24/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	778	1	778	1	2,000.00
24/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
24/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2703	3	2703	3	0.00
24/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5201	6	5201	6	0.00
24/08/2018	R209 On 07-February-19			Bond Future	9.69	73.4870	9.6884	73.4870	340.00
24/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	892	1	892	1	0.00
24/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	911	1	911	1	0.00
24/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4780	5	4780	5	0.00
24/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	874	1	874	1	0.00
24/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2331	2	2331	2	4,000.00
24/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	1046	1	1046	1	4,000.00
24/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5442	6	5442	6	0.00
24/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5911	6	5911	6	0.00
24/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3304	4	3304	4	0.00
24/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5858	6	5858	6	0.00
24/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5805	6	5805	6	0.00
24/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1570	2	1570	2	4,000.00
24/08/2018	R209 On 02-May-19			Bond Future	9.75	71.5606	9.7492	71.5606	0.00
24/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3231	3	3231	3	0.00
24/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3198	3	3198	3	0.00
24/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3263	3	3263	3	0.00
24/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3645	4	3645	4	0.00
24/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3612	4	3612	4	0.00
24/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3580	4	3580	4	0.00
24/08/2018	R210 On 01-November-18			Bond Future	183.92	183.7722	183.9175	183.7722	2,149.00
24/08/2018	R210 On 07-February-19			Bond Future	187.50	187.3561	187.5044	187.3561	0.00
24/08/2018	R210 On 02-May-19			Bond Future	188.10	187.9496	188.0988	187.9496	0.00
24/08/2018	R212 On 01-November-18			Bond Future	155.57	155.4814	155.5726	155.4814	3,476.00
24/08/2018	R212 On 07-February-19			Bond Future	156.45	156.3585	156.4517	156.3585	0.00
24/08/2018	R212 On 02-May-19			Bond Future	159.08	158.9858	159.0792	158.9858	0.00
24/08/2018	R213 On 01-November-18			Bond Future	9.43	83.4707	9.4342	83.4707	32,893.00
24/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	134	0	134	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
24/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	129	0	129	0	0.00
24/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	124	0	124	0	0.00
24/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5289	6	5289	6	0.00
24/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5352	6	5352	6	0.00
24/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5226	6	5226	6	0.00
24/08/2018	R213 On 07-February-19			Bond Future	9.51	85.0823	9.5144	85.0823	112.00
24/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	657	1	657	1	0.00
24/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	672	1	672	1	0.00
24/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	687	1	687	1	0.00
24/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6006	6	6006	6	0.00
24/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5954	6	5954	6	0.00
24/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6059	6	6059	6	0.00
24/08/2018	R213 On 02-May-19			Bond Future	9.58	82.9492	9.5804	82.9492	0.00
24/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2902	3	2902	3	0.00
24/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2870	3	2870	3	0.00
24/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2839	3	2839	3	0.00
24/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3425	4	3425	4	0.00
24/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3456	4	3456	4	0.00
24/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3395	4	3395	4	0.00
24/08/2018	R214 On 01-November-18			Bond Future	9.76	71.3852	9.7641	71.3852	28,498.00
24/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	143	0	143	0	0.00
24/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	149	0	149	0	0.00
24/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	156	0	156	0	0.00
24/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5721	6	5721	6	0.00
24/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5863	6	5863	6	0.00
24/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5792	6	5792	6	0.00
24/08/2018	R214 On 07-February-19			Bond Future	9.84	72.7634	9.8361	72.7634	0.00
24/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	804	1	804	1	0.00
24/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	822	1	822	1	0.00
24/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	786	1	786	1	0.00
24/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6600	7	6600	7	0.00
24/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6541	7	6541	7	0.00
24/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6482	7	6482	7	0.00
24/08/2018	R214 On 02-May-19			Bond Future	9.90	70.6790	9.8950	70.6790	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
24/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3497	3	3497	3	0.00
24/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3428	3	3428	3	0.00
24/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3462	3	3462	3	0.00
24/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3698	4	3698	4	0.00
24/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3665	4	3665	4	0.00
24/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3731	4	3731	4	0.00
24/08/2018	R248 On 01-November-18			Bond Future	9.79	91.1245	9.7946	91.1245	97,212.00
24/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	151	0	151	0	0.00
24/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	165	0	165	0	0.00
24/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	158	0	158	0	0.00
24/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7411	8	7411	8	0.00
24/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7318	8	7318	8	0.00
24/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7504	8	7504	8	0.00
24/08/2018	R248 On 07-February-19			Bond Future	9.87	92.8839	9.8676	92.8839	0.00
24/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	945	1	945	1	0.00
24/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	967	1	967	1	0.00
24/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	923	1	923	1	0.00
24/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8343	9	8343	9	0.00
24/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8498	9	8498	9	0.00
24/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8420	9	8420	9	0.00
24/08/2018	R248 On 02-May-19			Bond Future	9.93	89.9937	9.9272	89.9937	0.00
24/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4365	4	4365	4	0.00
24/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4408	4	4408	4	0.00
24/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4321	4	4321	4	0.00
24/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4555	5	4555	5	0.00
24/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4640	5	4640	5	0.00
24/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4597	5	4597	5	0.00