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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
27/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	2025 On 01-November-18			Bond Future	132.36	132.3681	132.3603	132.3681	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
27/08/2018	2025 On 07-February-19			Bond Future	133.53	133.5355	133.5261	133.5355	0.00
27/08/2018	2025 On 02-May-19			Bond Future	135.77	135.7781	135.7692	135.7781	0.00
27/08/2018	2029 On 01-November-18			Bond Future	99.68	99.5938	99.6825	99.5938	1,600.00
27/08/2018	2029 On 07-February-19			Bond Future	101.63	101.5363	101.6256	101.5363	0.00
27/08/2018	2029 On 02-May-19			Bond Future	102.26	102.1691	102.2602	102.1691	0.00
27/08/2018	2030 On 01-November-18			Bond Future	9.32	92.8559	9.3214	92.8559	52,508.00
27/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	133	0	133	0	0.00
27/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	144	0	144	0	0.00
27/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	138	0	138	0	0.00
27/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5024	5	5024	5	0.00
27/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5087	5	5087	5	0.00
27/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	4960	5	4960	5	0.00
27/08/2018	2030 On 07-February-19			Bond Future	9.40	90.6392	9.3989	90.6392	167.00
27/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	703	1	703	1	0.00
27/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	718	1	718	1	0.00
27/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	835	1	835	1	920.00
27/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	734	1	734	1	0.00
27/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2626	3	2626	3	920.00
27/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5705	6	5705	6	0.00
27/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5400	6	5400	6	0.00
27/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2619	3	2619	3	0.00
27/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5757	6	5757	6	0.00
27/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	5809	6	5809	6	0.00
27/08/2018	2030 On 02-May-19			Bond Future	9.47	92.1448	9.4707	92.1448	0.00
27/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2947	3	2947	3	0.00
27/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	3011	3	3011	3	0.00
27/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2979	3	2979	3	0.00
27/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3419	4	3419	4	0.00
27/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3389	3	3389	3	0.00
27/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3450	4	3450	4	0.00
27/08/2018	2032 On 01-November-18			Bond Future	9.50	91.2849	9.4986	91.2849	40,167.00
27/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	141	0	141	0	0.00
27/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	148	0	148	0	0.00
27/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	135	0	135	0	0.00

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27/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	5590	6	5590	6	0.00
27/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	5520	6	5520	6	0.00
27/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5451	6	5451	6	0.00
27/08/2018	2032 On 07-February-19			Bond Future	9.58	93.0473	9.5782	93.0473	456.00
27/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	824	1	824	1	0.00
27/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	806	1	806	1	0.00
27/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	789	1	789	1	0.00
27/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6308	6	6308	6	0.00
27/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6365	7	6365	7	0.00
27/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6251	6	6251	6	0.00
27/08/2018	2032 On 02-May-19			Bond Future	9.65	90.4378	9.6476	90.4378	0.00
27/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3389	3	3389	3	0.00
27/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3423	3	3423	3	0.00
27/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3458	3	3458	3	0.00
27/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3577	4	3577	4	0.00
27/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3644	4	3644	4	0.00
27/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3610	4	3610	4	0.00
27/08/2018	2033 On 01-November-18			Bond Future	101.82	101.8208	101.8153	101.8208	5,770.00
27/08/2018	2033 On 07-February-19			Bond Future	103.80	103.8067	103.8001	103.8067	0.00
27/08/2018	2033 On 02-May-19			Bond Future	104.40	104.4056	104.3991	104.4056	0.00
27/08/2018	2037 On 01-November-18			Bond Future	9.68	91.9828	9.6845	91.9828	51,781.00
27/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	218	0	218	0	0.00
27/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	239	0	239	0	0.00
27/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	228	0	228	0	0.00
27/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	5669	6	5669	6	0.00
27/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	5594	6	5594	6	0.00
27/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	5744	6	5744	6	0.00
27/08/2018	2037 On 07-February-19			Bond Future	9.76	89.4987	9.7585	89.4987	650.00
27/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	1012	1	1012	1	0.00
27/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	1034	1	1034	1	0.00
27/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	1056	1	1056	1	0.00
27/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6617	7	6617	7	0.00
27/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	6742	7	6742	7	0.00
27/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	6679	7	6679	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
27/08/2018	2037 On 02-May-19			Bond Future	9.83	90.9851	9.8258	90.9851	0.00
27/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3849	4	3849	4	0.00
27/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3889	4	3889	4	0.00
27/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3810	4	3810	4	0.00
27/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4084	4	4084	4	0.00
27/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4047	4	4047	4	0.00
27/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4009	4	4009	4	0.00
27/08/2018	2038 On 01-November-18			Bond Future	122.93	122.9400	122.9333	122.9400	9,641.00
27/08/2018	2038 On 07-February-19			Bond Future	123.74	123.7465	123.7384	123.7465	0.00
27/08/2018	2038 On 02-May-19			Bond Future	125.82	125.8248	125.8170	125.8248	0.00
27/08/2018	2040 On 01-November-18			Bond Future	9.75	95.4410	9.7542	95.4410	24,834.00
27/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	219	0	219	0	0.00
27/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	356	0	356	0	3,540.00
27/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	2210	2	2210	2	3,540.00
27/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	209	0	209	0	0.00
27/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	238	0	238	0	2,950.00
27/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	11	0	11	0	2,950.00
27/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	228	0	228	0	0.00
27/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6015	6	6015	6	0.00
27/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	11601	12	11601	12	0.00
27/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6265	6	6265	6	0.00
27/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6098	6	6098	6	0.00
27/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	1826	2	1826	2	0.00
27/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6181	6	6181	6	0.00
27/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5214	5	5214	5	0.00
27/08/2018	2040 On 07-February-19			Bond Future	9.83	92.7731	9.8276	92.7731	100.00
27/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	1082	1	1082	1	0.00
27/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1129	1	1129	1	0.00
27/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	1105	1	1105	1	0.00
27/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7287	7	7287	7	0.00
27/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7356	8	7356	8	0.00
27/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7219	7	7219	7	0.00
27/08/2018	2040 On 02-May-19			Bond Future	9.89	94.3139	9.8942	94.3139	0.00
27/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	4293	4	4293	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
27/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	4250	4	4250	4	0.00
27/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	4208	4	4208	4	0.00
27/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4285	4	4285	4	0.00
27/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4324	4	4324	4	0.00
27/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4245	4	4245	4	0.00
27/08/2018	2044 On 01-November-18			Bond Future	9.78	92.4741	9.7824	92.4741	38,549.00
27/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	234	0	234	0	0.00
27/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	245	0	245	0	0.00
27/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	255	0	255	0	0.00
27/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6128	6	6128	6	0.00
27/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6043	6	6043	6	0.00
27/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6213	6	6213	6	0.00
27/08/2018	2044 On 07-February-19			Bond Future	9.85	89.8741	9.8532	89.8741	108.00
27/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1193	1	1193	1	0.00
27/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1218	1	1218	1	0.00
27/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1168	1	1168	1	0.00
27/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7353	8	7353	8	0.00
27/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7284	7	7284	7	0.00
27/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7215	7	7215	7	0.00
27/08/2018	2044 On 02-May-19			Bond Future	9.92	91.3668	9.9172	91.3668	0.00
27/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	4280	4	4280	4	0.00
27/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4366	4	4366	4	0.00
27/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4323	4	4323	4	0.00
27/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4343	4	4343	4	0.00
27/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4383	5	4383	5	0.00
27/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4424	5	4424	5	0.00
27/08/2018	2046 On 01-November-18			Bond Future	116.22	116.5674	116.2243	116.5674	11,966.00
27/08/2018	2046 On 07-February-19			Bond Future	118.49	118.8408	118.4899	118.8408	0.00
27/08/2018	2046 On 02-May-19			Bond Future	118.80	119.1516	118.7951	119.1516	0.00
27/08/2018	2050 On 01-November-18			Bond Future	122.29	122.2985	122.2919	122.2985	9,987.00
27/08/2018	2050 On 07-February-19			Bond Future	122.90	122.9123	122.9043	122.9123	0.00
27/08/2018	2050 On 02-May-19			Bond Future	124.97	124.9766	124.9691	124.9766	0.00
27/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	AL37 On 01-November-18			Index Future	593.18	592.5880	593.1760	592.5880	0.00
27/08/2018	AL37 On 07-February-19			Index Future	604.62	604.0290	604.6240	604.0290	0.00
27/08/2018	AL37 On 02-May-19			Index Future	614.68	614.0670	614.6770	614.0670	0.00
27/08/2018	AL7T On 01-November-18			Index Future	689.35	688.2160	689.3450	688.2160	0.00
27/08/2018	AL7T On 07-February-19			Index Future	702.65	701.5030	702.6490	701.5030	0.00
27/08/2018	AL7T On 02-May-19			Index Future	714.33	713.1600	714.3310	713.1600	0.00
27/08/2018	ALBI On 01-November-18			Index Future	626.01	624.7890	626.0120	624.7890	863.00
27/08/2018	ALBI On 07-February-19			Index Future	638.09	636.8520	638.0930	636.8520	0.00
27/08/2018	ALBI On 02-May-19			Index Future	648.70	647.4350	648.7020	647.4350	0.00
27/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2018	ES33 On 01-November-18			Bond Future	10.94	75.9094	10.9411	75.9094	9,466.00
27/08/2018	ES33 On 07-February-19			Bond Future	11.07	77.3750	11.0713	77.3750	0.00
27/08/2018	ES33 On 02-May-19			Bond Future	11.18	74.8710	11.1824	74.8710	0.00
27/08/2018	ES42 On 01-November-18			Bond Future	11.14	78.2349	11.1431	78.2349	7,957.00
27/08/2018	ES42 On 07-February-19			Bond Future	11.26	79.7452	11.2648	79.7452	0.00
27/08/2018	ES42 On 02-May-19			Bond Future	11.37	76.8098	11.3737	76.8098	0.00
27/08/2018	GOVI On 01-November-18			GOVI	621.12	619.8400	621.1240	619.8400	465.00
27/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	323660	34	323660	34	0.00
27/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	323860	34	323860	34	0.00
27/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	323760	34	323760	34	0.00
27/08/2018	GOVI On 07-February-19			GOVI	633.11	631.8080	633.1110	631.8080	0.00
27/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	333990	35	333990	35	0.00
27/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	334090	35	334090	35	0.00
27/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	334190	35	334190	35	0.00
27/08/2018	GOVI On 02-May-19			GOVI	643.64	642.3070	643.6370	642.3070	0.00
27/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
27/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
27/08/2018	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
27/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	42430	6	42430	6	0.00
27/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	42230	6	42230	6	0.00
27/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	42330	6	42330	6	0.00
27/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2018	IGOV On 01-November-18			Index Future	253.00	253.1120	252.9970	253.1120	745.00
27/08/2018	IGOV On 07-February-19			Index Future	257.93	258.0490	257.9300	258.0490	0.00
27/08/2018	IGOV On 02-May-19			Index Future	262.26	262.3830	262.2640	262.3830	0.00
27/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
27/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2600	102.2500	102.2600	0.00
27/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.61	99.6200	99.6100	99.6200	0.00
27/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.09	102.0900	102.0900	102.0900	0.00
27/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.07	100.0800	100.0700	100.0800	0.00
27/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
27/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
27/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3600	99.3500	99.3600	0.00
27/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8300	99.8200	99.8300	0.00
27/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.07	102.0800	102.0700	102.0800	0.00
27/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.11	103.1300	103.1100	103.1300	0.00
27/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2600	99.2500	99.2600	0.00
27/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.95	102.9600	102.9500	102.9600	0.00
27/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.16	100.1700	100.1600	100.1700	0.00
27/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.08	97.0900	97.0800	97.0900	0.00
27/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.31	96.3300	96.3100	96.3300	0.00
27/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.50	95.5200	95.5000	95.5200	0.00
27/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.71	95.7400	95.7100	95.7400	0.00
27/08/2018	IS05 On 21-December-21			Interest Rate Swap	97.95	97.9700	97.9500	97.9700	51.00
27/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.13	98.1500	98.1300	98.1500	0.00
27/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.38	99.4000	99.3800	99.4000	0.00
27/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.34	103.3600	103.3400	103.3600	0.00
27/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.64	104.6600	104.6400	104.6600	0.00
27/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.11	98.1400	98.1100	98.1400	0.00
27/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.16	104.2000	104.1600	104.2000	0.00
27/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.74	99.7700	99.7400	99.7700	0.00
27/08/2018	IS10 On 17-December-25			Interest Rate Swap	96.74	96.8000	96.7400	96.8000	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
27/08/2018	IS10 On 16-March-26			Interest Rate Swap	93.79	93.8500	93.7900	93.8500	0.00
27/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.58	92.6300	92.5800	92.6300	0.00
27/08/2018	IS10 On 21-September-26			Interest Rate Swap	94.75	94.8000	94.7500	94.8000	0.00
27/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.52	98.5600	98.5200	98.5600	0.00
27/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.11	97.1500	97.1100	97.1500	0.00
27/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.18	99.2100	99.1800	99.2100	0.00
27/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.59	104.6200	104.5900	104.6200	0.00
27/08/2018	IS10 On 20-December-27			Interest Rate Swap	104.95	104.9900	104.9500	104.9900	0.00
27/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.54	98.5900	98.5400	98.5900	0.00
27/08/2018	IS10 On 20-June-28			Interest Rate Swap	105.64	105.7000	105.6400	105.7000	0.00
27/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.28	99.3500	99.2800	99.3500	0.00
27/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
27/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/08/2018	R023 On 01-November-18			Bond Future	8.35	99.1706	8.3538	99.1706	38,272.00
27/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7491	7	7491	7	0.00
27/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7459	7	7459	7	0.00
27/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7428	7	7428	7	0.00
27/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
27/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
27/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
27/08/2018	R023 On 07-February-19			Bond Future	8.45	101.0854	8.4465	101.0854	0.00
27/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6792	7	6792	7	0.00
27/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6850	7	6850	7	0.00
27/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6821	7	6821	7	0.00
27/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	45	0	45	0	0.00
27/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	44	0	44	0	0.00
27/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	46	0	46	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
27/08/2018	R023 On 02-May-19			Bond Future	8.52	98.8374	8.5244	98.8374	0.00
27/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1302	1	1302	1	0.00
27/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1284	1	1284	1	0.00
27/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1266	1	1266	1	0.00
27/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1519	2	1519	2	0.00
27/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1532	2	1532	2	0.00
27/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1505	2	1505	2	0.00
27/08/2018	R035 On 01-November-18			Bond Future	9.64	95.1941	9.6390	95.1941	73,081.00
27/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	190	0	190	0	0.00
27/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	182	0	182	0	0.00
27/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	174	0	174	0	0.00
27/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	5936	6	5936	6	0.00
27/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6013	6	6013	6	0.00
27/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	5859	6	5859	6	0.00
27/08/2018	R035 On 07-February-19			Bond Future	9.72	97.0321	9.7200	97.0321	298.00
27/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	956	1	956	1	0.00
27/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	998	1	998	1	0.00
27/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	977	1	977	1	0.00
27/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	6975	7	6975	7	0.00
27/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	6912	7	6912	7	0.00
27/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7038	7	7038	7	0.00
27/08/2018	R035 On 02-May-19			Bond Future	9.79	94.1466	9.7864	94.1466	0.00
27/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3708	4	3708	4	0.00
27/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3747	4	3747	4	0.00
27/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3669	4	3669	4	0.00
27/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4096	4	4096	4	0.00
27/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4021	4	4021	4	0.00
27/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4058	4	4058	4	0.00
27/08/2018	R186 On 01-November-18			Bond Future	8.92	112.7721	8.9200	112.7721	63,216.00
27/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	467	0	467	0	0.00
27/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	365	0	365	0	5,000.00
27/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1323	1	1323	1	0.00
27/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	2164	2	2164	2	0.00
27/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	452	0	452	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
27/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	483	0	483	0	0.00
27/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	41	0	41	0	5,000.00
27/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1444	2	1444	2	2,500.00
27/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	849	1	849	1	5,000.00
27/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	2897	3	2897	3	0.00
27/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6032	6	6032	6	0.00
27/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	2805	3	2805	3	0.00
27/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	2851	3	2851	3	0.00
27/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3184	3	3184	3	0.00
27/08/2018	R186 On 07-February-19			Bond Future	9.00	109.6444	9.0030	109.6444	719.00
27/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	514	0	514	0	0.00
27/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	536	1	536	1	0.00
27/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	641	1	641	1	210.00
27/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	525	1	525	1	0.00
27/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5343	5	5343	5	0.00
27/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	4853	5	4853	5	0.00
27/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5241	5	5241	5	0.00
27/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5292	5	5292	5	0.00
27/08/2018	R186 On 02-May-19			Bond Future	9.08	111.4657	9.0783	111.4657	0.00
27/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2627	3	2627	3	0.00
27/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2597	3	2597	3	0.00
27/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2567	3	2567	3	0.00
27/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	2929	3	2929	3	0.00
27/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	2956	3	2956	3	0.00
27/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	2902	3	2902	3	0.00
27/08/2018	R197 On 01-November-18			Bond Future	301.28	301.4404	301.2840	301.4404	2,353.00
27/08/2018	R197 On 07-February-19			Bond Future	299.81	299.9690	299.8064	299.9690	0.00
27/08/2018	R197 On 02-May-19			Bond Future	304.84	305.0068	304.8424	305.0068	0.00
27/08/2018	R202 On 01-November-18			Bond Future	234.62	234.6361	234.6233	234.6361	10,129.00
27/08/2018	R202 On 07-February-19			Bond Future	235.29	235.3081	235.2926	235.3081	0.00
27/08/2018	R202 On 02-May-19			Bond Future	239.25	239.2601	239.2452	239.2601	0.00
27/08/2018	R207 On 01-November-18			Bond Future	7.57	101.8417	7.5678	101.8417	19,647.00
27/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	6	0	6	0	0.00
27/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	7	0	7	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
27/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	6	0	6	0	0.00
27/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	937	1	937	1	0.00
27/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	926	1	926	1	0.00
27/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	915	1	915	1	0.00
27/08/2018	R207 On 07-February-19			Bond Future	7.66	100.1630	7.6575	100.1630	0.00
27/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	4	0	4	0	0.00
27/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	4	0	4	0	0.00
27/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	4	0	4	0	0.00
27/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1005	1	1005	1	0.00
27/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1014	1	1014	1	0.00
27/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	996	1	996	1	0.00
27/08/2018	R207 On 02-May-19			Bond Future	7.80	101.8268	7.8048	101.8268	0.00
27/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	163	0	163	0	0.00
27/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	170	0	170	0	0.00
27/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	167	0	167	0	0.00
27/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	289	0	289	0	0.00
27/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	286	0	286	0	0.00
27/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	292	0	292	0	0.00
27/08/2018	R208 On 01-November-18			Bond Future	7.87	98.2177	7.8672	98.2177	28,736.00
27/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	18	0	18	0	0.00
27/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	19	0	19	0	0.00
27/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	18	0	18	0	0.00
27/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1616	2	1616	2	0.00
27/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1658	2	1658	2	0.00
27/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1637	2	1637	2	0.00
27/08/2018	R208 On 07-February-19			Bond Future	7.95	100.1140	7.9550	100.1140	0.00
27/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	48	0	48	0	0.00
27/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	46	0	46	0	0.00
27/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	45	0	45	0	0.00
27/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1726	2	1726	2	0.00
27/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1761	2	1761	2	0.00
27/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1743	2	1743	2	0.00
27/08/2018	R208 On 02-May-19			Bond Future	8.04	98.3775	8.0419	98.3775	0.00
27/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	674	1	674	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
27/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	684	1	684	1	0.00
27/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	694	1	694	1	0.00
27/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	697	1	697	1	0.00
27/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	711	1	711	1	0.00
27/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	704	1	704	1	0.00
27/08/2018	R209 On 01-November-18			Bond Future	9.59	72.4350	9.5920	72.4350	127,865.00
27/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71720	72	71720	72	0.00
27/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	173	0	173	0	2,000.00
27/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	3146	3	3146	3	0.00
27/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71720	72	71720	72	0.00
27/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	247	0	247	0	0.00
27/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	3286	3	3286	3	0.00
27/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1778	2	1778	2	2,000.00
27/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1220	1	1220	1	0.00
27/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2482	2	2482	2	0.00
27/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71720	72	71720	72	0.00
27/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	865	1	865	1	0.00
27/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1281	1	1281	1	0.00
27/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	3193	3	3193	3	0.00
27/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	3008	3	3008	3	0.00
27/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	6226	6	6226	6	0.00
27/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2567	2	2567	2	0.00
27/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	256	0	256	0	760.00
27/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	1959	2	1959	2	0.00
27/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	958	1	958	1	0.00
27/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4394	5	4394	5	0.00
27/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	180	0	180	0	0.00
27/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	766	1	766	1	0.00
27/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4456	5	4456	5	0.00
27/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	667	1	667	1	5,850.00
27/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1462	2	1462	2	0.00
27/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2032	2	2032	2	760.00
27/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1001	1	1001	1	760.00
27/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	715	1	715	1	0.00
27/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2556	3	2556	3	0.00
27/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	699	1	699	1	2,000.00
27/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5031	5	5031	5	0.00
27/08/2018	R209 On 07-February-19			Bond Future	9.66	73.8335	9.6614	73.8335	340.00
27/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	917	1	917	1	0.00
27/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	936	1	936	1	0.00
27/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4878	5	4878	5	0.00
27/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	899	1	899	1	0.00
27/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2388	2	2388	2	4,000.00
27/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	1074	1	1074	1	4,000.00
27/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5295	5	5295	5	0.00
27/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	5760	6	5760	6	0.00
27/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3185	3	3185	3	0.00
27/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5707	6	5707	6	0.00
27/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5654	6	5654	6	0.00
27/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1493	2	1493	2	4,000.00
27/08/2018	R209 On 02-May-19			Bond Future	9.72	71.9121	9.7214	71.9121	0.00
27/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3301	3	3301	3	0.00
27/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3269	3	3269	3	0.00
27/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3335	3	3335	3	0.00
27/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3536	4	3536	4	0.00
27/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3504	4	3504	4	0.00
27/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3473	4	3473	4	0.00
27/08/2018	R210 On 01-November-18			Bond Future	183.91	183.9175	183.9072	183.9175	2,149.00
27/08/2018	R210 On 07-February-19			Bond Future	187.49	187.5044	187.4921	187.5044	0.00
27/08/2018	R210 On 02-May-19			Bond Future	188.09	188.0988	188.0870	188.0988	0.00
27/08/2018	R212 On 01-November-18			Bond Future	155.56	155.5726	155.5625	155.5726	3,476.00
27/08/2018	R212 On 07-February-19			Bond Future	156.44	156.4517	156.4398	156.4517	0.00
27/08/2018	R212 On 02-May-19			Bond Future	159.07	159.0792	159.0676	159.0792	0.00
27/08/2018	R213 On 01-November-18			Bond Future	9.41	83.7663	9.4078	83.7663	32,893.00
27/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	137	0	137	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
27/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	131	0	131	0	0.00
27/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	125	0	125	0	0.00
27/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5124	5	5124	5	0.00
27/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5187	5	5187	5	0.00
27/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5061	5	5061	5	0.00
27/08/2018	R213 On 07-February-19			Bond Future	9.49	85.3836	9.4872	85.3836	112.00
27/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	677	1	677	1	0.00
27/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	692	1	692	1	0.00
27/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	707	1	707	1	0.00
27/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	5857	6	5857	6	0.00
27/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	5805	6	5805	6	0.00
27/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	5909	6	5909	6	0.00
27/08/2018	R213 On 02-May-19			Bond Future	9.55	83.2549	9.5523	83.2549	0.00
27/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2969	3	2969	3	0.00
27/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2937	3	2937	3	0.00
27/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2905	3	2905	3	0.00
27/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3320	3	3320	3	0.00
27/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3350	3	3350	3	0.00
27/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3290	3	3290	3	0.00
27/08/2018	R214 On 01-November-18			Bond Future	9.74	71.7388	9.7379	71.7388	28,498.00
27/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	145	0	145	0	0.00
27/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	151	0	151	0	0.00
27/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	158	0	158	0	0.00
27/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5543	6	5543	6	0.00
27/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	5685	6	5685	6	0.00
27/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5614	6	5614	6	0.00
27/08/2018	R214 On 07-February-19			Bond Future	9.81	73.1240	9.8092	73.1240	0.00
27/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	826	1	826	1	0.00
27/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	845	1	845	1	0.00
27/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	808	1	808	1	0.00
27/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6439	7	6439	7	0.00
27/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6381	7	6381	7	0.00
27/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6322	6	6322	6	0.00
27/08/2018	R214 On 02-May-19			Bond Future	9.87	71.0448	9.8673	71.0448	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
27/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3572	3	3572	3	0.00
27/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3503	3	3503	3	0.00
27/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3538	3	3538	3	0.00
27/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3587	4	3587	4	0.00
27/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3554	4	3554	4	0.00
27/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3620	4	3620	4	0.00
27/08/2018	R248 On 01-November-18			Bond Future	9.77	91.5763	9.7684	91.5763	97,097.00
27/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	153	0	153	0	0.00
27/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	168	0	168	0	0.00
27/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	161	0	161	0	0.00
27/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7183	7	7183	7	0.00
27/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7091	7	7091	7	0.00
27/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7276	8	7276	8	0.00
27/08/2018	R248 On 07-February-19			Bond Future	9.84	93.3444	9.8406	93.3444	0.00
27/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	972	1	972	1	0.00
27/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	950	1	950	1	0.00
27/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	995	1	995	1	0.00
27/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8137	8	8137	8	0.00
27/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8291	8	8291	8	0.00
27/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8214	8	8214	8	0.00
27/08/2018	R248 On 02-May-19			Bond Future	9.90	90.4610	9.8994	90.4610	0.00
27/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4462	4	4462	4	0.00
27/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4506	4	4506	4	0.00
27/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4417	4	4417	4	0.00
27/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4415	5	4415	5	0.00
27/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4498	5	4498	5	0.00
27/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4456	5	4456	5	0.00