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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
30/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	2025 On 01-November-18			Bond Future	132.35	132.3475	132.3487	132.3475	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
30/08/2018	2025 On 07-February-19			Bond Future	133.52	133.5144	133.5150	133.5144	0.00
30/08/2018	2025 On 02-May-19			Bond Future	135.76	135.7566	135.7569	135.7566	0.00
30/08/2018	2029 On 01-November-18			Bond Future	99.96	99.6741	99.9581	99.6741	1,600.00
30/08/2018	2029 On 07-February-19			Bond Future	101.91	101.6181	101.9072	101.6181	0.00
30/08/2018	2029 On 02-May-19			Bond Future	102.55	102.2521	102.5458	102.2521	0.00
30/08/2018	2030 On 01-November-18			Bond Future	9.45	92.7488	9.4508	92.7488	52,512.00
30/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	68	0	68	0	0.00
30/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	75	0	75	0	0.00
30/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	71	0	71	0	0.00
30/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5786	5	5786	5	0.00
30/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5852	5	5852	5	0.00
30/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5720	5	5720	5	0.00
30/08/2018	2030 On 07-February-19			Bond Future	9.53	90.5297	9.5335	90.5297	167.00
30/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	525	1	525	1	0.00
30/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	538	1	538	1	0.00
30/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2188	2	2188	2	920.00
30/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	634	1	634	1	920.00
30/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	551	1	551	1	0.00
30/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6367	6	6367	6	0.00
30/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	3027	3	3027	3	0.00
30/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6043	6	6043	6	0.00
30/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6422	6	6422	6	0.00
30/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6477	6	6477	6	0.00
30/08/2018	2030 On 02-May-19			Bond Future	9.61	92.0332	9.6102	92.0332	0.00
30/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2523	3	2523	3	0.00
30/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2582	3	2582	3	0.00
30/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2552	3	2552	3	0.00
30/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3853	4	3853	4	0.00
30/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3820	4	3820	4	0.00
30/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3886	4	3886	4	0.00
30/08/2018	2032 On 01-November-18			Bond Future	9.64	91.0991	9.6379	91.0991	39,287.00
30/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	69	0	69	0	0.00
30/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	72	0	72	0	0.00
30/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	65	0	65	0	0.00

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30/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6487	6	6487	6	0.00
30/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6414	6	6414	6	0.00
30/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6342	6	6342	6	0.00
30/08/2018	2032 On 07-February-19			Bond Future	9.72	92.8576	9.7227	92.8576	456.00
30/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	609	1	609	1	0.00
30/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	595	1	595	1	0.00
30/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	581	1	581	1	0.00
30/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	7082	7	7082	7	0.00
30/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7142	7	7142	7	0.00
30/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	7021	7	7021	7	0.00
30/08/2018	2032 On 02-May-19			Bond Future	9.80	90.2448	9.7970	90.2448	0.00
30/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2881	3	2881	3	0.00
30/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2913	3	2913	3	0.00
30/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2944	3	2944	3	0.00
30/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	4066	4	4066	4	0.00
30/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4139	4	4139	4	0.00
30/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	4103	4	4103	4	0.00
30/08/2018	2033 On 01-November-18			Bond Future	102.06	102.0602	102.0617	102.0602	5,770.00
30/08/2018	2033 On 07-February-19			Bond Future	104.05	104.0508	104.0518	104.0508	0.00
30/08/2018	2033 On 02-May-19			Bond Future	104.65	104.6536	104.6545	104.6536	0.00
30/08/2018	2037 On 01-November-18			Bond Future	9.82	91.7330	9.8238	91.7330	51,781.00
30/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	111	0	111	0	0.00
30/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	124	0	124	0	0.00
30/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	118	0	118	0	0.00
30/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6639	6	6639	6	0.00
30/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6560	6	6560	6	0.00
30/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6719	6	6719	6	0.00
30/08/2018	2037 On 07-February-19			Bond Future	9.90	89.2437	9.9027	89.2437	650.00
30/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	753	1	753	1	0.00
30/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	771	1	771	1	0.00
30/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	789	1	789	1	0.00
30/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7451	7	7451	7	0.00
30/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7585	7	7585	7	0.00
30/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7518	7	7518	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
30/08/2018	2037 On 02-May-19			Bond Future	9.97	90.7258	9.9744	90.7258	0.00
30/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3276	4	3276	4	0.00
30/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3311	4	3311	4	0.00
30/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3240	4	3240	4	0.00
30/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4634	4	4634	4	0.00
30/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4593	4	4593	4	0.00
30/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4553	4	4553	4	0.00
30/08/2018	2038 On 01-November-18			Bond Future	122.92	122.9231	122.9246	122.9231	9,705.00
30/08/2018	2038 On 07-February-19			Bond Future	123.73	123.7295	123.7304	123.7295	0.00
30/08/2018	2038 On 02-May-19			Bond Future	125.81	125.8074	125.8081	125.8074	0.00
30/08/2018	2040 On 01-November-18			Bond Future	9.89	95.1299	9.8935	95.1299	24,834.00
30/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	110	0	110	0	0.00
30/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	192	0	192	0	3,540.00
30/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1590	2	1590	2	3,540.00
30/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	105	0	105	0	0.00
30/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	121	0	121	0	2,950.00
30/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	4	0	4	0	2,950.00
30/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	115	0	115	0	0.00
30/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7059	6	7059	6	0.00
30/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12755	12	12755	12	0.00
30/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7321	7	7321	7	0.00
30/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7146	7	7146	7	0.00
30/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2367	2	2367	2	0.00
30/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7234	7	7234	7	0.00
30/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6211	6	6211	6	0.00
30/08/2018	2040 On 07-February-19			Bond Future	9.97	92.4556	9.9717	92.4556	100.00
30/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	806	1	806	1	0.00
30/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	844	1	844	1	0.00
30/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	825	1	825	1	0.00
30/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8190	8	8190	8	0.00
30/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8263	8	8263	8	0.00
30/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	8118	8	8118	8	0.00
30/08/2018	2040 On 02-May-19			Bond Future	10.04	93.9910	10.0426	93.9910	0.00
30/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3663	4	3663	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
30/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3624	4	3624	4	0.00
30/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3586	4	3586	4	0.00
30/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4863	5	4863	5	0.00
30/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4906	5	4906	5	0.00
30/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4819	4	4819	4	0.00
30/08/2018	2044 On 01-November-18			Bond Future	9.92	92.2005	9.9218	92.2005	38,549.00
30/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	119	0	119	0	0.00
30/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	125	0	125	0	0.00
30/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	131	0	131	0	0.00
30/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7187	7	7187	7	0.00
30/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	7098	6	7098	6	0.00
30/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7276	7	7276	7	0.00
30/08/2018	2044 On 07-February-19			Bond Future	10.00	89.5949	9.9972	89.5949	108.00
30/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	896	1	896	1	0.00
30/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	916	1	916	1	0.00
30/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	875	1	875	1	0.00
30/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8262	8	8262	8	0.00
30/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	8188	8	8188	8	0.00
30/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	8114	8	8114	8	0.00
30/08/2018	2044 On 02-May-19			Bond Future	10.07	91.0828	10.0655	91.0828	0.00
30/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3648	4	3648	4	0.00
30/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3726	4	3726	4	0.00
30/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3687	4	3687	4	0.00
30/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4925	5	4925	5	0.00
30/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4970	5	4970	5	0.00
30/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	5014	5	5014	5	0.00
30/08/2018	2046 On 01-November-18			Bond Future	116.44	116.2155	116.4413	116.2155	12,067.00
30/08/2018	2046 On 07-February-19			Bond Future	118.71	118.4821	118.7116	118.4821	0.00
30/08/2018	2046 On 02-May-19			Bond Future	119.02	118.7864	119.0196	118.7864	0.00
30/08/2018	2050 On 01-November-18			Bond Future	122.28	122.2824	122.2839	122.2824	9,987.00
30/08/2018	2050 On 07-February-19			Bond Future	122.90	122.8961	122.8971	122.8961	0.00
30/08/2018	2050 On 02-May-19			Bond Future	124.96	124.9597	124.9608	124.9597	0.00
30/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	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
30/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	AL37 On 01-November-18			Index Future	589.95	591.7850	589.9450	591.7850	0.00
30/08/2018	AL37 On 07-February-19			Index Future	601.33	603.2090	601.3300	603.2090	0.00
30/08/2018	AL37 On 02-May-19			Index Future	611.32	613.2310	611.3200	613.2310	0.00
30/08/2018	AL7T On 01-November-18			Index Future	683.60	687.0260	683.5950	687.0260	0.00
30/08/2018	AL7T On 07-February-19			Index Future	696.79	700.2890	696.7870	700.2890	0.00
30/08/2018	AL7T On 02-May-19			Index Future	708.36	711.9240	708.3630	711.9240	0.00
30/08/2018	ALBI On 01-November-18			Index Future	619.80	623.4290	619.8000	623.4290	863.00
30/08/2018	ALBI On 07-February-19			Index Future	631.76	635.4640	631.7620	635.4640	0.00
30/08/2018	ALBI On 02-May-19			Index Future	642.26	646.0220	642.2570	646.0220	0.00
30/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2018	ES33 On 01-November-18			Bond Future	11.08	75.7366	11.0781	75.7366	9,466.00
30/08/2018	ES33 On 07-February-19			Bond Future	11.21	77.1985	11.2138	77.1985	0.00
30/08/2018	ES33 On 02-May-19			Bond Future	11.33	74.6914	11.3298	74.6914	0.00
30/08/2018	ES42 On 01-November-18			Bond Future	11.28	78.0366	11.2753	78.0366	7,957.00
30/08/2018	ES42 On 07-February-19			Bond Future	11.40	79.5428	11.4021	79.5428	0.00
30/08/2018	ES42 On 02-May-19			Bond Future	11.52	76.6040	11.5159	76.6040	0.00
30/08/2018	GOVI On 01-November-18			GOVI	614.60	618.4220	614.5980	618.4220	465.00
30/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	388920	35	388920	35	0.00
30/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	389120	35	389120	35	0.00
30/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	389020	35	389020	35	0.00
30/08/2018	GOVI On 07-February-19			GOVI	626.46	630.3600	626.4590	630.3600	0.00
30/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	400510	36	400510	36	0.00
30/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	400610	36	400610	36	0.00
30/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	400710	36	400710	36	0.00
30/08/2018	GOVI On 02-May-19			GOVI	636.87	640.8340	636.8660	640.8340	0.00
30/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
30/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
30/08/2018	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
30/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	110140	7	110140	7	0.00
30/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	109940	7	109940	7	0.00
30/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	110040	7	110040	7	0.00
30/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2018	IGOV On 01-November-18			Index Future	253.10	253.0410	253.1010	253.0410	746.00
30/08/2018	IGOV On 07-February-19			Index Future	258.04	257.9760	258.0360	257.9760	0.00
30/08/2018	IGOV On 02-May-19			Index Future	262.37	262.3090	262.3700	262.3090	0.00
30/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
30/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
30/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6200	99.6400	99.6200	0.00
30/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.14	102.1100	102.1400	102.1100	0.00
30/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.13	100.0900	100.1300	100.0900	0.00
30/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
30/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
30/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3600	99.3700	99.3600	0.00
30/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8500	99.8800	99.8500	0.00
30/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.13	102.0900	102.1300	102.0900	0.00
30/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.20	103.1400	103.2000	103.1400	0.00
30/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.37	99.2900	99.3700	99.2900	0.00
30/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.08	102.9900	103.0800	102.9900	0.00
30/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.24	100.1900	100.2400	100.1900	0.00
30/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.19	97.1200	97.1900	97.1200	0.00
30/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.50	96.4000	96.5000	96.4000	0.00
30/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.78	95.6300	95.7800	95.6300	0.00
30/08/2018	IS05 On 21-September-21			Interest Rate Swap	96.06	95.8700	96.0600	95.8700	0.00
30/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.33	98.1100	98.3300	98.1100	51.00
30/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.53	98.3000	98.5300	98.3000	0.00
30/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.81	99.5600	99.8100	99.5600	0.00
30/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.79	103.5200	103.7900	103.5200	0.00
30/08/2018	IS05 On 20-December-22			Interest Rate Swap	105.10	104.8300	105.1000	104.8300	0.00
30/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.59	98.3100	98.5900	98.3100	0.00
30/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.65	104.3700	104.6500	104.3700	0.00
30/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.24	99.9500	100.2400	99.9500	0.00
30/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.39	97.0400	97.3900	97.0400	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
30/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.48	94.1100	94.4800	94.1100	0.00
30/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.29	92.8900	93.2900	92.8900	0.00
30/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.48	95.0700	95.4800	95.0700	0.00
30/08/2018	IS10 On 21-December-26			Interest Rate Swap	99.25	98.8300	99.2500	98.8300	0.00
30/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.86	97.4200	97.8600	97.4200	0.00
30/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.93	99.4900	99.9300	99.4900	0.00
30/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.34	104.9000	105.3400	104.9000	0.00
30/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.72	105.2700	105.7200	105.2700	0.00
30/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.35	98.8900	99.3500	98.8900	0.00
30/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.45	106.0000	106.4500	106.0000	0.00
30/08/2018	IS10 On 19-September-28			Interest Rate Swap	100.14	99.6700	100.1400	99.6700	0.00
30/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
30/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
30/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/08/2018	R023 On 01-November-18			Bond Future	8.51	99.0383	8.5066	99.0383	38,272.00
30/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	6956	7	6956	7	0.00
30/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	6924	7	6924	7	0.00
30/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6892	7	6892	7	0.00
30/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
30/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
30/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
30/08/2018	R023 On 07-February-19			Bond Future	8.61	100.9501	8.6115	100.9501	0.00
30/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6263	7	6263	7	0.00
30/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6321	7	6321	7	0.00
30/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6292	7	6292	7	0.00
30/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	61	0	61	0	0.00
30/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	60	0	60	0	0.00
30/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	62	0	62	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
30/08/2018	R023 On 02-May-19			Bond Future	8.70	98.6997	8.7014	98.6997	0.00
30/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1042	1	1042	1	0.00
30/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1026	1	1026	1	0.00
30/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1010	1	1010	1	0.00
30/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1817	2	1817	2	0.00
30/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1833	2	1833	2	0.00
30/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1801	2	1801	2	0.00
30/08/2018	R035 On 01-November-18			Bond Future	9.77	94.9873	9.7731	94.9873	72,582.00
30/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	97	0	97	0	0.00
30/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	93	0	93	0	0.00
30/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	88	0	88	0	0.00
30/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6879	6	6879	6	0.00
30/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6960	6	6960	6	0.00
30/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6799	6	6799	6	0.00
30/08/2018	R035 On 07-February-19			Bond Future	9.86	96.8208	9.8590	96.8208	298.00
30/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	720	1	720	1	0.00
30/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	754	1	754	1	0.00
30/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	737	1	737	1	0.00
30/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7787	7	7787	7	0.00
30/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7721	7	7721	7	0.00
30/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7854	7	7854	7	0.00
30/08/2018	R035 On 02-May-19			Bond Future	9.93	93.9317	9.9297	93.9317	0.00
30/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3166	3	3166	3	0.00
30/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3202	4	3202	4	0.00
30/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3131	3	3131	3	0.00
30/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4628	4	4628	4	0.00
30/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4547	4	4547	4	0.00
30/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4588	4	4588	4	0.00
30/08/2018	R186 On 01-November-18			Bond Future	9.07	112.5487	9.0707	112.5487	65,306.00
30/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	266	0	266	0	0.00
30/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	199	0	199	0	5,000.00
30/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	895	1	895	1	0.00
30/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1588	2	1588	2	0.00
30/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	255	0	255	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
30/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	277	0	277	0	0.00
30/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	16	0	16	0	5,000.00
30/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1919	2	1919	2	2,500.00
30/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1176	1	1176	1	5,000.00
30/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3604	3	3604	3	0.00
30/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6910	6	6910	6	0.00
30/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3501	3	3501	3	0.00
30/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3552	3	3552	3	0.00
30/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3921	3	3921	3	0.00
30/08/2018	R186 On 07-February-19			Bond Future	9.16	109.4164	9.1613	109.4164	719.00
30/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	353	0	353	0	0.00
30/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	370	0	370	0	0.00
30/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	449	1	449	1	210.00
30/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	361	0	361	0	0.00
30/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	6102	6	6102	6	0.00
30/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5582	5	5582	5	0.00
30/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5995	6	5995	6	0.00
30/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	6049	6	6049	6	0.00
30/08/2018	R186 On 02-May-19			Bond Future	9.24	111.2337	9.2440	111.2337	0.00
30/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2171	2	2171	2	0.00
30/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2144	2	2144	2	0.00
30/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2117	2	2117	2	0.00
30/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3413	3	3413	3	0.00
30/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3443	3	3443	3	0.00
30/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3383	3	3383	3	0.00
30/08/2018	R197 On 01-November-18			Bond Future	301.18	301.2512	301.1844	301.2512	2,353.00
30/08/2018	R197 On 07-February-19			Bond Future	299.71	299.7764	299.7068	299.7764	0.00
30/08/2018	R197 On 02-May-19			Bond Future	304.74	304.8104	304.7390	304.8104	0.00
30/08/2018	R202 On 01-November-18			Bond Future	234.75	234.6045	234.7460	234.6045	10,129.00
30/08/2018	R202 On 07-February-19			Bond Future	235.42	235.2761	235.4192	235.2761	0.00
30/08/2018	R202 On 02-May-19			Bond Future	239.37	239.2270	239.3721	239.2270	0.00
30/08/2018	R207 On 01-November-18			Bond Future	7.75	101.7940	7.7542	101.7940	19,671.00
30/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
30/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	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
30/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
30/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1141	1	1141	1	0.00
30/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1129	1	1129	1	0.00
30/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1118	1	1118	1	0.00
30/08/2018	R207 On 07-February-19			Bond Future	7.90	100.1140	7.9003	100.1140	0.00
30/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
30/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
30/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
30/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1214	1	1214	1	0.00
30/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1223	1	1223	1	0.00
30/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1205	1	1205	1	0.00
30/08/2018	R207 On 02-May-19			Bond Future	8.13	101.7769	8.1335	101.7769	0.00
30/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	89	0	89	0	0.00
30/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	94	0	94	0	0.00
30/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	92	0	92	0	0.00
30/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	430	0	430	0	0.00
30/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	426	0	426	0	0.00
30/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	435	0	435	0	0.00
30/08/2018	R208 On 01-November-18			Bond Future	8.04	98.1347	8.0358	98.1347	29,489.00
30/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	6	0	6	0	0.00
30/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	6	0	6	0	0.00
30/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	6	0	6	0	0.00
30/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1960	2	1960	2	0.00
30/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2002	2	2002	2	0.00
30/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1981	2	1981	2	0.00
30/08/2018	R208 On 07-February-19			Bond Future	8.15	100.0290	8.1467	100.0290	0.00
30/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	23	0	23	0	0.00
30/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	22	0	22	0	0.00
30/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	21	0	21	0	0.00
30/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2063	2	2063	2	0.00
30/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2101	2	2101	2	0.00
30/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2082	2	2082	2	0.00
30/08/2018	R208 On 02-May-19			Bond Future	8.26	98.2909	8.2593	98.2909	0.00
30/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	503	1	503	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
30/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	511	1	511	1	0.00
30/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	519	1	519	1	0.00
30/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	892	1	892	1	0.00
30/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	910	1	910	1	0.00
30/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	901	1	901	1	0.00
30/08/2018	R209 On 01-November-18			Bond Future	9.73	72.2238	9.7314	72.2238	127,813.00
30/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70809	71	70809	71	0.00
30/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	88	0	88	0	2,000.00
30/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70809	71	70809	71	0.00
30/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	132	0	132	0	0.00
30/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2606	3	2606	3	0.00
30/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1288	2	1288	2	2,000.00
30/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	836	1	836	1	0.00
30/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	1890	2	1890	2	0.00
30/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2479	3	2479	3	0.00
30/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2521	3	2521	3	0.00
30/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70809	71	70809	71	0.00
30/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	562	1	562	1	0.00
30/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	884	1	884	1	0.00
30/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2356	3	2356	3	0.00
30/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5385	6	5385	6	0.00
30/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	1964	2	1964	2	0.00
30/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	138	0	138	0	760.00
30/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2473	2	2473	2	0.00
30/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1266	1	1266	1	0.00
30/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5187	5	5187	5	0.00
30/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	250	0	250	0	0.00
30/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1024	1	1024	1	0.00
30/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	959	1	959	1	0.00
30/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5252	5	5252	5	0.00
30/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	898	1	898	1	5,850.00
30/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1884	2	1884	2	0.00
30/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2558	2	2558	2	760.00
30/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1320	1	1320	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
30/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	938	1	938	1	2,000.00
30/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
30/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3164	3	3164	3	0.00
30/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
30/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5857	5	5857	5	0.00
30/08/2018	R209 On 07-February-19			Bond Future	9.81	73.6180	9.8052	73.6180	340.00
30/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	690	1	690	1	0.00
30/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	705	1	705	1	0.00
30/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4226	5	4226	5	0.00
30/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	1950	2	1950	2	4,000.00
30/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	819	1	819	1	4,000.00
30/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	675	1	675	1	0.00
30/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6464	6	6464	6	0.00
30/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3675	3	3675	3	0.00
30/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5968	6	5968	6	0.00
30/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6408	6	6408	6	0.00
30/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6352	6	6352	6	0.00
30/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1769	2	1769	2	4,000.00
30/08/2018	R209 On 02-May-19			Bond Future	9.87	71.6929	9.8694	71.6929	0.00
30/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2817	3	2817	3	0.00
30/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2787	3	2787	3	0.00
30/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2847	3	2847	3	0.00
30/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3998	4	3998	4	0.00
30/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3964	4	3964	4	0.00
30/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3929	4	3929	4	0.00
30/08/2018	R210 On 01-November-18			Bond Future	184.20	184.2013	184.2036	184.2013	2,414.00
30/08/2018	R210 On 07-February-19			Bond Future	187.80	187.7940	187.7955	187.7940	0.00
30/08/2018	R210 On 02-May-19			Bond Future	188.39	188.3929	188.3940	188.3929	0.00
30/08/2018	R212 On 01-November-18			Bond Future	155.54	155.5433	155.5437	155.5433	3,476.00
30/08/2018	R212 On 07-February-19			Bond Future	156.42	156.4221	156.4217	156.4221	0.00
30/08/2018	R212 On 02-May-19			Bond Future	159.05	159.0488	159.0481	159.0488	0.00
30/08/2018	R213 On 01-November-18			Bond Future	9.55	83.5968	9.5473	83.5968	32,893.00
30/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	68	0	68	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
30/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	65	0	65	0	0.00
30/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	61	0	61	0	0.00
30/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5934	5	5934	5	0.00
30/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	6000	5	6000	5	0.00
30/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5869	5	5869	5	0.00
30/08/2018	R213 On 07-February-19			Bond Future	9.63	85.2105	9.6319	85.2105	112.00
30/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	496	1	496	1	0.00
30/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	508	1	508	1	0.00
30/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	521	1	521	1	0.00
30/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6567	6	6567	6	0.00
30/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6512	6	6512	6	0.00
30/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6622	6	6622	6	0.00
30/08/2018	R213 On 02-May-19			Bond Future	9.70	83.0787	9.7018	83.0787	0.00
30/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2515	3	2515	3	0.00
30/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2486	3	2486	3	0.00
30/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2457	3	2457	3	0.00
30/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3777	3	3777	3	0.00
30/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3810	4	3810	4	0.00
30/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3745	3	3745	3	0.00
30/08/2018	R214 On 01-November-18			Bond Future	9.87	71.5184	9.8721	71.5184	28,493.00
30/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	74	0	74	0	0.00
30/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	77	0	77	0	0.00
30/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	81	0	81	0	0.00
30/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6381	6	6381	6	0.00
30/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6528	6	6528	6	0.00
30/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6454	6	6454	6	0.00
30/08/2018	R214 On 07-February-19			Bond Future	9.95	72.8990	9.9478	72.8990	0.00
30/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	620	1	620	1	0.00
30/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	635	1	635	1	0.00
30/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	606	1	606	1	0.00
30/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7168	7	7168	7	0.00
30/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	7106	7	7106	7	0.00
30/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	7044	7	7044	7	0.00
30/08/2018	R214 On 02-May-19			Bond Future	10.01	70.8160	10.0097	70.8160	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
30/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3073	3	3073	3	0.00
30/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3009	3	3009	3	0.00
30/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3041	3	3041	3	0.00
30/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	4038	4	4038	4	0.00
30/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	4003	4	4003	4	0.00
30/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	4074	4	4074	4	0.00
30/08/2018	R248 On 01-November-18			Bond Future	9.90	91.3396	9.9027	91.3396	97,089.00
30/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	75	0	75	0	0.00
30/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	83	0	83	0	0.00
30/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	79	0	79	0	0.00
30/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8268	8	8268	8	0.00
30/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8173	8	8173	8	0.00
30/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8364	8	8364	8	0.00
30/08/2018	R248 On 07-February-19			Bond Future	9.98	93.1028	9.9794	93.1028	0.00
30/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	722	1	722	1	0.00
30/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	740	1	740	1	0.00
30/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	704	1	704	1	0.00
30/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	9072	8	9072	8	0.00
30/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9235	9	9235	9	0.00
30/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	9153	9	9153	9	0.00
30/08/2018	R248 On 02-May-19			Bond Future	10.04	90.2152	10.0422	90.2152	0.00
30/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3826	4	3826	4	0.00
30/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3867	4	3867	4	0.00
30/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3786	4	3786	4	0.00
30/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4986	5	4986	5	0.00
30/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	5076	5	5076	5	0.00
30/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	5031	5	5031	5	0.00