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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
31/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	2025 On 01-November-18			Bond Future	132.51	132.3487	132.5068	132.3487	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
31/08/2018	2025 On 07-February-19			Bond Future	133.68	133.5150	133.6766	133.5150	0.00
31/08/2018	2025 On 02-May-19			Bond Future	135.92	135.7569	135.9213	135.7569	0.00
31/08/2018	2029 On 01-November-18			Bond Future	99.96	99.9581	99.9592	99.9581	1,600.00
31/08/2018	2029 On 07-February-19			Bond Future	101.91	101.9072	101.9085	101.9072	0.00
31/08/2018	2029 On 02-May-19			Bond Future	102.55	102.5458	102.5473	102.5458	0.00
31/08/2018	2030 On 01-November-18			Bond Future	9.40	92.1967	9.4039	92.1967	53,207.00
31/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	99	0	99	0	0.00
31/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	108	0	108	0	0.00
31/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	103	0	103	0	0.00
31/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5518	6	5518	6	0.00
31/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5583	6	5583	6	0.00
31/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5453	6	5453	6	0.00
31/08/2018	2030 On 07-February-19			Bond Future	9.48	89.9664	9.4847	89.9664	167.00
31/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	541	1	541	1	0.00
31/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	555	1	555	1	0.00
31/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	568	1	568	1	0.00
31/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2267	2	2267	2	920.00
31/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	653	1	653	1	920.00
31/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2800	3	2800	3	0.00
31/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6078	6	6078	6	0.00
31/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5758	6	5758	6	0.00
31/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6133	6	6133	6	0.00
31/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6187	6	6187	6	0.00
31/08/2018	2030 On 02-May-19			Bond Future	9.56	91.4604	9.5596	91.4604	0.00
31/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2556	3	2556	3	0.00
31/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2616	3	2616	3	0.00
31/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2585	3	2585	3	0.00
31/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3575	4	3575	4	0.00
31/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3543	4	3543	4	0.00
31/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3608	4	3608	4	0.00
31/08/2018	2032 On 01-November-18			Bond Future	9.60	90.5026	9.5961	90.5026	39,801.00
31/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	100	0	100	0	0.00
31/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	105	0	105	0	0.00
31/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	96	0	96	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6228	6	6228	6	0.00
31/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6157	6	6157	6	0.00
31/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6086	6	6086	6	0.00
31/08/2018	2032 On 07-February-19			Bond Future	9.68	92.2491	9.6793	92.2491	456.00
31/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	605	1	605	1	0.00
31/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	590	1	590	1	0.00
31/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	576	1	576	1	0.00
31/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6783	7	6783	7	0.00
31/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6843	7	6843	7	0.00
31/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6723	7	6723	7	0.00
31/08/2018	2032 On 02-May-19			Bond Future	9.75	89.6260	9.7522	89.6260	0.00
31/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2908	3	2908	3	0.00
31/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2940	3	2940	3	0.00
31/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2973	3	2973	3	0.00
31/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3795	4	3795	4	0.00
31/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3866	4	3866	4	0.00
31/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3830	4	3830	4	0.00
31/08/2018	2033 On 01-November-18			Bond Future	102.19	102.0617	102.1895	102.0617	5,770.00
31/08/2018	2033 On 07-February-19			Bond Future	104.18	104.0518	104.1825	104.0518	0.00
31/08/2018	2033 On 02-May-19			Bond Future	104.79	104.6545	104.7873	104.6545	0.00
31/08/2018	2037 On 01-November-18			Bond Future	9.78	91.1074	9.7771	91.1074	51,781.00
31/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	159	0	159	0	0.00
31/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	175	0	175	0	0.00
31/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	167	0	167	0	0.00
31/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6328	7	6328	7	0.00
31/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6251	7	6251	7	0.00
31/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6406	7	6406	7	0.00
31/08/2018	2037 On 07-February-19			Bond Future	9.85	88.6056	9.8543	88.6056	650.00
31/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	756	1	756	1	0.00
31/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	775	1	775	1	0.00
31/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	793	1	793	1	0.00
31/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7088	7	7088	7	0.00
31/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7221	8	7221	8	0.00
31/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7154	8	7154	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2018	2037 On 02-May-19			Bond Future	9.92	90.0768	9.9246	90.0768	0.00
31/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3323	3	3323	3	0.00
31/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3360	3	3360	3	0.00
31/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3287	3	3287	3	0.00
31/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4307	5	4307	5	0.00
31/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4267	5	4267	5	0.00
31/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4228	5	4228	5	0.00
31/08/2018	2038 On 01-November-18			Bond Future	123.11	122.9246	123.1139	122.9246	9,705.00
31/08/2018	2038 On 07-February-19			Bond Future	123.92	123.7304	123.9237	123.7304	0.00
31/08/2018	2038 On 02-May-19			Bond Future	126.00	125.8081	126.0045	125.8081	0.00
31/08/2018	2040 On 01-November-18			Bond Future	9.85	94.5008	9.8519	94.5008	25,392.00
31/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	157	0	157	0	0.00
31/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	261	0	261	0	3,540.00
31/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1805	2	1805	2	3,540.00
31/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	151	0	151	0	0.00
31/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	172	0	172	0	2,950.00
31/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	8	0	8	0	2,950.00
31/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	165	0	165	0	0.00
31/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6766	7	6766	7	0.00
31/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12414	13	12414	13	0.00
31/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7023	7	7023	7	0.00
31/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6851	7	6851	7	0.00
31/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2237	2	2237	2	0.00
31/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6937	7	6937	7	0.00
31/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5935	6	5935	6	0.00
31/08/2018	2040 On 07-February-19			Bond Future	9.93	91.8138	9.9286	91.8138	100.00
31/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	801	1	801	1	0.00
31/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	840	1	840	1	0.00
31/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	821	1	821	1	0.00
31/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7835	8	7835	8	0.00
31/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7907	8	7907	8	0.00
31/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7762	8	7762	8	0.00
31/08/2018	2040 On 02-May-19			Bond Future	10.00	93.3383	9.9983	93.3383	0.00
31/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3695	4	3695	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
31/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3655	4	3655	4	0.00
31/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3615	4	3615	4	0.00
31/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4536	5	4536	5	0.00
31/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4579	5	4579	5	0.00
31/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4494	5	4494	5	0.00
31/08/2018	2044 On 01-November-18			Bond Future	9.88	91.5190	9.8751	91.5190	38,599.00
31/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	172	0	172	0	0.00
31/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	180	0	180	0	0.00
31/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	188	0	188	0	0.00
31/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6850	7	6850	7	0.00
31/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6763	7	6763	7	0.00
31/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6937	7	6937	7	0.00
31/08/2018	2044 On 07-February-19			Bond Future	9.95	88.8998	9.9490	88.8998	108.00
31/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	900	1	900	1	0.00
31/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	921	1	921	1	0.00
31/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	879	1	879	1	0.00
31/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7866	8	7866	8	0.00
31/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7793	8	7793	8	0.00
31/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7720	8	7720	8	0.00
31/08/2018	2044 On 02-May-19			Bond Future	10.02	90.3759	10.0158	90.3759	0.00
31/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3700	4	3700	4	0.00
31/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3781	4	3781	4	0.00
31/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3741	4	3741	4	0.00
31/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4574	5	4574	5	0.00
31/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4617	5	4617	5	0.00
31/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4660	5	4660	5	0.00
31/08/2018	2046 On 01-November-18			Bond Future	116.44	116.4413	116.4428	116.4413	12,067.00
31/08/2018	2046 On 07-February-19			Bond Future	118.71	118.7116	118.7136	118.7116	0.00
31/08/2018	2046 On 02-May-19			Bond Future	119.02	119.0196	119.0216	119.0196	0.00
31/08/2018	2050 On 01-November-18			Bond Future	122.03	122.2839	122.0282	122.2839	9,987.00
31/08/2018	2050 On 07-February-19			Bond Future	122.64	122.8971	122.6363	122.8971	0.00
31/08/2018	2050 On 02-May-19			Bond Future	124.70	124.9608	124.6958	124.9608	0.00
31/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	AL37 On 01-November-18			Index Future	590.84	589.9450	590.8390	589.9450	0.00
31/08/2018	AL37 On 07-February-19			Index Future	602.24	601.3300	602.2420	601.3300	0.00
31/08/2018	AL37 On 02-May-19			Index Future	612.25	611.3200	612.2480	611.3200	0.00
31/08/2018	AL7T On 01-November-18			Index Future	685.46	683.5950	685.4620	683.5950	0.00
31/08/2018	AL7T On 07-February-19			Index Future	698.69	696.7870	698.6910	696.7870	0.00
31/08/2018	AL7T On 02-May-19			Index Future	710.30	708.3630	710.2990	708.3630	0.00
31/08/2018	ALBI On 01-November-18			Index Future	621.83	619.8000	621.8330	619.8000	863.00
31/08/2018	ALBI On 07-February-19			Index Future	633.83	631.7620	633.8340	631.7620	0.00
31/08/2018	ALBI On 02-May-19			Index Future	644.36	642.2570	644.3640	642.2570	0.00
31/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2018	ES33 On 01-November-18			Bond Future	11.03	75.2667	11.0301	75.2667	9,466.00
31/08/2018	ES33 On 07-February-19			Bond Future	11.16	76.7192	11.1638	76.7192	0.00
31/08/2018	ES33 On 02-May-19			Bond Future	11.28	74.2039	11.2781	74.2039	0.00
31/08/2018	ES42 On 01-November-18			Bond Future	11.23	77.5353	11.2279	77.5353	7,957.00
31/08/2018	ES42 On 07-February-19			Bond Future	11.35	79.0314	11.3528	79.0314	0.00
31/08/2018	ES42 On 02-May-19			Bond Future	11.46	76.0838	11.4649	76.0838	0.00
31/08/2018	GOVI On 01-November-18			GOVI	616.75	614.5980	616.7540	614.5980	465.00
31/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	367360	39	367360	39	0.00
31/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	367560	39	367560	39	0.00
31/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	367460	39	367460	39	0.00
31/08/2018	GOVI On 07-February-19			GOVI	628.66	626.4590	628.6570	626.4590	0.00
31/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	378530	40	378530	40	0.00
31/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	378630	40	378630	40	0.00
31/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	378730	40	378730	40	0.00
31/08/2018	GOVI On 02-May-19			GOVI	639.10	636.8660	639.1020	636.8660	0.00
31/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
31/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
31/08/2018	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
31/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	87780	11	87780	11	0.00
31/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	87580	11	87580	11	0.00
31/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	87680	11	87680	11	0.00
31/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2018	IGOV On 01-November-18			Index Future	253.13	253.1010	253.1250	253.1010	746.00
31/08/2018	IGOV On 07-February-19			Index Future	258.06	258.0360	258.0610	258.0360	0.00
31/08/2018	IGOV On 02-May-19			Index Future	262.40	262.3700	262.3950	262.3700	0.00
31/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
31/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
31/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
31/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1400	102.1500	102.1400	0.00
31/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.14	100.1300	100.1400	100.1300	0.00
31/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
31/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.93	98.9200	98.9300	98.9200	0.00
31/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3700	99.3800	99.3700	0.00
31/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
31/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.15	102.1300	102.1500	102.1300	0.00
31/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.22	103.2000	103.2200	103.2000	0.00
31/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.39	99.3700	99.3900	99.3700	0.00
31/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.10	103.0800	103.1000	103.0800	0.00
31/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.24	100.2400	100.2400	100.2400	0.00
31/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.19	97.1900	97.1900	97.1900	0.00
31/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.51	96.5000	96.5100	96.5000	0.00
31/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.79	95.7800	95.7900	95.7800	0.00
31/08/2018	IS05 On 21-September-21			Interest Rate Swap	96.07	96.0600	96.0700	96.0600	0.00
31/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.34	98.3300	98.3400	98.3300	51.00
31/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.54	98.5300	98.5400	98.5300	0.00
31/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.81	99.8100	99.8100	99.8100	0.00
31/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.78	103.7900	103.7800	103.7900	0.00
31/08/2018	IS05 On 20-December-22			Interest Rate Swap	105.08	105.1000	105.0800	105.1000	0.00
31/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.57	98.5900	98.5700	98.5900	0.00
31/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.62	104.6500	104.6200	104.6500	0.00
31/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.21	100.2400	100.2100	100.2400	0.00
31/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.39	97.3900	97.3900	97.3900	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
31/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.47	94.4800	94.4700	94.4800	0.00
31/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.27	93.2900	93.2700	93.2900	0.00
31/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.45	95.4800	95.4500	95.4800	0.00
31/08/2018	IS10 On 21-December-26			Interest Rate Swap	99.21	99.2500	99.2100	99.2500	0.00
31/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.82	97.8600	97.8200	97.8600	0.00
31/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.90	99.9300	99.9000	99.9300	0.00
31/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.30	105.3400	105.3000	105.3400	0.00
31/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.67	105.7200	105.6700	105.7200	0.00
31/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.31	99.3500	99.3100	99.3500	0.00
31/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.40	106.4500	106.4000	106.4500	0.00
31/08/2018	IS10 On 19-September-28			Interest Rate Swap	100.08	100.1400	100.0800	100.1400	0.00
31/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
31/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
31/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
31/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/08/2018	R023 On 01-November-18			Bond Future	8.46	98.7299	8.4637	98.7299	38,272.00
31/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7106	7	7106	7	0.00
31/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7074	7	7074	7	0.00
31/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7042	7	7042	7	0.00
31/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
31/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
31/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
31/08/2018	R023 On 07-February-19			Bond Future	8.57	100.6352	8.5652	100.6352	0.00
31/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6402	6	6402	6	0.00
31/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6461	6	6461	6	0.00
31/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6432	6	6432	6	0.00
31/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	48	0	48	0	0.00
31/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	47	0	47	0	0.00
31/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	49	0	49	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
31/08/2018	R023 On 02-May-19			Bond Future	8.65	98.3794	8.6517	98.3794	0.00
31/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1116	1	1116	1	0.00
31/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1099	1	1099	1	0.00
31/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1083	1	1083	1	0.00
31/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1735	2	1735	2	0.00
31/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1750	2	1750	2	0.00
31/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1719	2	1719	2	0.00
31/08/2018	R035 On 01-November-18			Bond Future	9.72	94.3657	9.7211	94.3657	72,582.00
31/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	144	0	144	0	0.00
31/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	138	0	138	0	0.00
31/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	132	0	132	0	0.00
31/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6527	7	6527	7	0.00
31/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6605	7	6605	7	0.00
31/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6448	7	6448	7	0.00
31/08/2018	R035 On 07-February-19			Bond Future	9.81	96.1868	9.8051	96.1868	298.00
31/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	728	1	728	1	0.00
31/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	763	1	763	1	0.00
31/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	746	1	746	1	0.00
31/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7390	8	7390	8	0.00
31/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7324	8	7324	8	0.00
31/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7457	8	7457	8	0.00
31/08/2018	R035 On 02-May-19			Bond Future	9.87	93.2869	9.8742	93.2869	0.00
31/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3234	3	3234	3	0.00
31/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3270	3	3270	3	0.00
31/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3197	3	3197	3	0.00
31/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4281	5	4281	5	0.00
31/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4203	5	4203	5	0.00
31/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4242	5	4242	5	0.00
31/08/2018	R186 On 01-November-18			Bond Future	9.02	112.0294	9.0234	112.0294	65,326.00
31/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	340	0	340	0	0.00
31/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	262	0	262	0	5,000.00
31/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1043	1	1043	1	0.00
31/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1781	2	1781	2	0.00
31/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	328	0	328	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	353	0	353	0	0.00
31/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	26	0	26	0	5,000.00
31/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1784	2	1784	2	2,500.00
31/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1087	1	1087	1	5,000.00
31/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3394	4	3394	4	0.00
31/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6638	7	6638	7	0.00
31/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3295	4	3295	4	0.00
31/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3344	4	3344	4	0.00
31/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3701	4	3701	4	0.00
31/08/2018	R186 On 07-February-19			Bond Future	9.11	108.8864	9.1116	108.8864	719.00
31/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	385	0	385	0	0.00
31/08/2018	R186 On 07-February-19	8.50	Call	Bond Future	775	0	775	0	1,000.00
31/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	402	0	402	0	0.00
31/08/2018	R186 On 07-February-19	9.90	Call	Bond Future	5256	0	5256	0	0.00
31/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	488	0	488	0	210.00
31/08/2018	R186 On 07-February-19	9.10	Call	Bond Future	2198	0	2198	0	0.00
31/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	394	0	394	0	0.00
31/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5333	6	5333	6	0.00
31/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5846	6	5846	6	0.00
31/08/2018	R186 On 07-February-19	8.50	Put	Bond Future	4400	0	4400	0	0.00
31/08/2018	R186 On 07-February-19	9.90	Put	Bond Future	807	0	807	0	1,000.00
31/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5740	6	5740	6	0.00
31/08/2018	R186 On 07-February-19	9.10	Put	Bond Future	2265	0	2265	0	1,000.00
31/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5793	6	5793	6	0.00
31/08/2018	R186 On 02-May-19			Bond Future	9.19	110.6947	9.1920	110.6947	0.00
31/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2214	2	2214	2	0.00
31/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2186	2	2186	2	0.00
31/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2158	2	2158	2	0.00
31/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3162	3	3162	3	0.00
31/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3192	3	3192	3	0.00
31/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3133	3	3133	3	0.00
31/08/2018	R197 On 01-November-18			Bond Future	301.19	301.1844	301.1863	301.1844	2,353.00
31/08/2018	R197 On 07-February-19			Bond Future	299.71	299.7068	299.7092	299.7068	0.00
31/08/2018	R197 On 02-May-19			Bond Future	304.74	304.7390	304.7417	304.7390	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
31/08/2018	R202 On 01-November-18			Bond Future	234.89	234.7460	234.8873	234.7460	10,129.00
31/08/2018	R202 On 07-February-19			Bond Future	235.56	235.4192	235.5638	235.4192	0.00
31/08/2018	R202 On 02-May-19			Bond Future	239.52	239.3721	239.5194	239.3721	0.00
31/08/2018	R207 On 01-November-18			Bond Future	7.70	101.6667	7.7014	101.6667	19,671.00
31/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	3	0	3	0	0.00
31/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	3	0	3	0	0.00
31/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	3	0	3	0	0.00
31/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1083	1	1083	1	0.00
31/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1072	1	1072	1	0.00
31/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1061	1	1061	1	0.00
31/08/2018	R207 On 07-February-19			Bond Future	7.83	99.9837	7.8313	99.9837	0.00
31/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	3	0	3	0	0.00
31/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
31/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
31/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1155	1	1155	1	0.00
31/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1164	1	1164	1	0.00
31/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1147	1	1147	1	0.00
31/08/2018	R207 On 02-May-19			Bond Future	8.04	101.6442	8.0404	101.6442	0.00
31/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	93	0	93	0	0.00
31/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	99	0	99	0	0.00
31/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	96	0	96	0	0.00
31/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	373	0	373	0	0.00
31/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	369	0	369	0	0.00
31/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	377	0	377	0	0.00
31/08/2018	R208 On 01-November-18			Bond Future	7.99	97.9204	7.9863	97.9204	29,489.00
31/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	9	0	9	0	0.00
31/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	9	0	9	0	0.00
31/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	9	0	9	0	0.00
31/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1858	2	1858	2	0.00
31/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1901	2	1901	2	0.00
31/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1880	2	1880	2	0.00
31/08/2018	R208 On 07-February-19			Bond Future	8.09	99.8100	8.0903	99.8100	0.00
31/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	38	0	38	0	0.00
31/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	37	0	37	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
31/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	35	0	35	0	0.00
31/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1972	2	1972	2	0.00
31/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2008	2	2008	2	0.00
31/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1990	2	1990	2	0.00
31/08/2018	R208 On 02-May-19			Bond Future	8.20	98.0681	8.1955	98.0681	0.00
31/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	585	1	585	1	0.00
31/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	594	1	594	1	0.00
31/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	603	1	603	1	0.00
31/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	867	1	867	1	0.00
31/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	884	1	884	1	0.00
31/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	875	1	875	1	0.00
31/08/2018	R209 On 01-November-18			Bond Future	9.68	71.6972	9.6847	71.6972	127,868.00
31/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71112	71	71112	71	0.00
31/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	125	0	125	0	2,000.00
31/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71112	71	71112	71	0.00
31/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2715	2	2715	2	0.00
31/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	182	0	182	0	0.00
31/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2845	3	2845	3	0.00
31/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1468	1	1468	1	2,000.00
31/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	981	1	981	1	0.00
31/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2102	2	2102	2	0.00
31/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2758	3	2758	3	0.00
31/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71112	71	71112	71	0.00
31/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	680	1	680	1	0.00
31/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1033	1	1033	1	0.00
31/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2587	2	2587	2	0.00
31/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5667	5	5667	5	0.00
31/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2180	2	2180	2	0.00
31/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	189	0	189	0	760.00
31/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2319	2	2319	2	0.00
31/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1179	1	1179	1	0.00
31/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4934	5	4934	5	0.00
31/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	229	0	229	0	0.00
31/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	952	1	952	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
31/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	891	1	891	1	0.00
31/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4999	5	4999	5	0.00
31/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	834	1	834	1	5,850.00
31/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1760	2	1760	2	0.00
31/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2400	3	2400	3	760.00
31/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1229	1	1229	1	760.00
31/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
31/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	872	1	872	1	2,000.00
31/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
31/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2979	3	2979	3	0.00
31/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5592	6	5592	6	0.00
31/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
31/08/2018	R209 On 07-February-19			Bond Future	9.76	73.0807	9.7570	73.0807	340.00
31/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	700	1	700	1	0.00
31/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	716	1	716	1	0.00
31/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4351	4	4351	4	0.00
31/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	684	1	684	1	0.00
31/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2003	2	2003	2	4,000.00
31/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	834	1	834	1	4,000.00
31/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5673	6	5673	6	0.00
31/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6165	6	6165	6	0.00
31/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3419	4	3419	4	0.00
31/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6109	6	6109	6	0.00
31/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6053	6	6053	6	0.00
31/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1585	2	1585	2	4,000.00
31/08/2018	R209 On 02-May-19			Bond Future	9.82	71.1465	9.8198	71.1465	0.00
31/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2851	3	2851	3	0.00
31/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2820	3	2820	3	0.00
31/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2882	3	2882	3	0.00
31/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3718	4	3718	4	0.00
31/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3684	4	3684	4	0.00
31/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3650	4	3650	4	0.00
31/08/2018	R210 On 01-November-18			Bond Future	184.21	184.2036	184.2060	184.2036	2,414.00
31/08/2018	R210 On 07-February-19			Bond Future	187.80	187.7955	187.7982	187.7955	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
31/08/2018	R210 On 02-May-19			Bond Future	188.40	188.3940	188.3970	188.3940	0.00
31/08/2018	R212 On 01-November-18			Bond Future	155.54	155.5437	155.5441	155.5437	3,476.00
31/08/2018	R212 On 07-February-19			Bond Future	156.42	156.4217	156.4223	156.4217	0.00
31/08/2018	R212 On 02-May-19			Bond Future	159.05	159.0481	159.0489	159.0481	0.00
31/08/2018	R213 On 01-November-18			Bond Future	9.50	83.0565	9.5004	83.0565	32,893.00
31/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	98	0	98	0	0.00
31/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	93	0	93	0	0.00
31/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	89	0	89	0	0.00
31/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5670	6	5670	6	0.00
31/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5734	6	5734	6	0.00
31/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5606	6	5606	6	0.00
31/08/2018	R213 On 07-February-19			Bond Future	9.58	84.6593	9.5832	84.6593	112.00
31/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	480	0	480	0	0.00
31/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	490	1	490	1	0.00
31/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	500	1	500	1	0.00
31/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6249	7	6249	7	0.00
31/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6192	7	6192	7	0.00
31/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6307	7	6307	7	0.00
31/08/2018	R213 On 02-May-19			Bond Future	9.65	82.5182	9.6515	82.5182	0.00
31/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2552	3	2552	3	0.00
31/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2522	2	2522	2	0.00
31/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2493	2	2493	2	0.00
31/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3510	4	3510	4	0.00
31/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3542	4	3542	4	0.00
31/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3478	4	3478	4	0.00
31/08/2018	R214 On 01-November-18			Bond Future	9.83	71.0046	9.8254	71.0046	28,493.00
31/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	107	0	107	0	0.00
31/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	112	0	112	0	0.00
31/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	117	0	117	0	0.00
31/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6101	6	6101	6	0.00
31/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6246	7	6246	7	0.00
31/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6173	6	6173	6	0.00
31/08/2018	R214 On 07-February-19			Bond Future	9.90	72.3749	9.8996	72.3749	0.00
31/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	619	1	619	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
31/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	634	1	634	1	0.00
31/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	604	1	604	1	0.00
31/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6845	7	6845	7	0.00
31/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6783	7	6783	7	0.00
31/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6721	7	6721	7	0.00
31/08/2018	R214 On 02-May-19			Bond Future	9.96	70.2831	9.9602	70.2831	0.00
31/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3112	3	3112	3	0.00
31/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3047	3	3047	3	0.00
31/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3079	3	3079	3	0.00
31/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3749	4	3749	4	0.00
31/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3715	4	3715	4	0.00
31/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3784	4	3784	4	0.00
31/08/2018	R248 On 01-November-18			Bond Future	9.86	90.6394	9.8560	90.6394	97,299.00
31/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	114	0	114	0	0.00
31/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	125	0	125	0	0.00
31/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	119	0	119	0	0.00
31/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7906	8	7906	8	0.00
31/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7812	8	7812	8	0.00
31/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8001	8	8001	8	0.00
31/08/2018	R248 On 07-February-19			Bond Future	9.93	92.3886	9.9311	92.3886	0.00
31/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	722	1	722	1	0.00
31/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	741	1	741	1	0.00
31/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	704	1	704	1	0.00
31/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8662	9	8662	9	0.00
31/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8824	9	8824	9	0.00
31/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8743	9	8743	9	0.00
31/08/2018	R248 On 02-May-19			Bond Future	9.99	89.4890	9.9925	89.4890	0.00
31/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3883	4	3883	4	0.00
31/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3925	4	3925	4	0.00
31/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3841	4	3841	4	0.00
31/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4626	5	4626	5	0.00
31/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4714	5	4714	5	0.00
31/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4670	5	4670	5	0.00