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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
13/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	2025 On 01-November-18			Bond Future	133.34	133.3480	133.3403	133.3480	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
13/08/2018	2025 On 07-February-19			Bond Future	134.53	134.5369	134.5292	134.5369	0.00
13/08/2018	2025 On 02-May-19			Bond Future	136.79	136.7981	136.7890	136.7981	0.00
13/08/2018	2029 On 01-November-18			Bond Future	99.71	99.9047	99.7101	99.9047	1,600.00
13/08/2018	2029 On 07-February-19			Bond Future	101.66	101.8551	101.6568	101.8551	0.00
13/08/2018	2029 On 02-May-19			Bond Future	102.29	102.4945	102.2919	102.4945	0.00
13/08/2018	2030 On 01-November-18			Bond Future	9.47	92.8528	9.4714	92.8528	50,795.00
13/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	108	0	108	0	0.00
13/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	119	0	119	0	0.00
13/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	113	0	113	0	0.00
13/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5959	5	5959	5	0.00
13/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	6023	5	6023	5	0.00
13/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5895	5	5895	5	0.00
13/08/2018	2030 On 07-February-19			Bond Future	9.55	90.6393	9.5543	90.6393	167.00
13/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	522	1	522	1	0.00
13/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	535	1	535	1	0.00
13/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	629	0	629	0	920.00
13/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	548	1	548	1	0.00
13/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2145	0	2145	0	920.00
13/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6168	0	6168	0	0.00
13/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6493	6	6493	6	0.00
13/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	3113	0	3113	0	0.00
13/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6548	6	6548	6	0.00
13/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6603	6	6603	6	0.00
13/08/2018	2030 On 02-May-19			Bond Future	9.63	92.1460	9.6316	92.1460	0.00
13/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2430	3	2430	3	0.00
13/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2487	3	2487	3	0.00
13/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2458	3	2458	3	0.00
13/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3890	3	3890	3	0.00
13/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3856	3	3856	3	0.00
13/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3924	4	3924	4	0.00
13/08/2018	2032 On 01-November-18			Bond Future	9.66	91.2055	9.6593	91.2055	37,888.00
13/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	139	0	139	0	0.00
13/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	146	0	146	0	0.00
13/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	133	0	133	0	0.00

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13/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6702	6	6702	6	0.00
13/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6632	6	6632	6	0.00
13/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6563	6	6563	6	0.00
13/08/2018	2032 On 07-February-19			Bond Future	9.74	92.9695	9.7443	92.9695	456.00
13/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	607	1	607	1	0.00
13/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	593	1	593	1	0.00
13/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	579	1	579	1	0.00
13/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	7225	7	7225	7	0.00
13/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7286	7	7286	7	0.00
13/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	7165	6	7165	6	0.00
13/08/2018	2032 On 02-May-19			Bond Future	9.82	90.3599	9.8193	90.3599	0.00
13/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2762	3	2762	3	0.00
13/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2793	3	2793	3	0.00
13/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2824	3	2824	3	0.00
13/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	4095	4	4095	4	0.00
13/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4168	4	4168	4	0.00
13/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	4131	4	4131	4	0.00
13/08/2018	2033 On 01-November-18			Bond Future	103.04	103.0424	103.0370	103.0424	5,770.00
13/08/2018	2033 On 07-February-19			Bond Future	105.05	105.0541	105.0487	105.0541	0.00
13/08/2018	2033 On 02-May-19			Bond Future	105.67	105.6751	105.6687	105.6751	0.00
13/08/2018	2037 On 01-November-18			Bond Future	9.80	92.1425	9.8027	92.1425	49,450.00
13/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	232	0	232	0	0.00
13/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	252	0	252	0	0.00
13/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	242	0	242	0	0.00
13/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6601	6	6601	6	0.00
13/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6526	6	6526	6	0.00
13/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6677	6	6677	6	0.00
13/08/2018	2037 On 07-February-19			Bond Future	9.88	89.6647	9.8802	89.6647	650.00
13/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	896	1	896	1	0.00
13/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	914	1	914	1	0.00
13/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	933	1	933	1	0.00
13/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7426	7	7426	7	0.00
13/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7558	7	7558	7	0.00
13/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7492	7	7492	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
13/08/2018	2037 On 02-May-19			Bond Future	9.95	91.1552	9.9513	91.1552	0.00
13/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3312	4	3312	4	0.00
13/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3349	4	3349	4	0.00
13/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3276	4	3276	4	0.00
13/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4497	4	4497	4	0.00
13/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4457	4	4457	4	0.00
13/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4417	4	4417	4	0.00
13/08/2018	2038 On 01-November-18			Bond Future	123.02	124.3577	123.0244	124.3577	9,641.00
13/08/2018	2038 On 07-February-19			Bond Future	123.84	125.1943	123.8352	125.1943	0.00
13/08/2018	2038 On 02-May-19			Bond Future	125.92	127.2984	125.9152	127.2984	0.00
13/08/2018	2040 On 01-November-18			Bond Future	9.88	95.4405	9.8825	95.4405	23,052.00
13/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	208	0	208	0	0.00
13/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	348	1	348	1	3,540.00
13/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1922	2	1922	2	3,540.00
13/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	199	0	199	0	0.00
13/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	228	0	228	0	2,950.00
13/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	10	0	10	0	2,950.00
13/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	218	0	218	0	0.00
13/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7076	6	7076	6	0.00
13/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12670	12	12670	12	0.00
13/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7325	7	7325	7	0.00
13/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7158	6	7158	6	0.00
13/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2608	2	2608	2	0.00
13/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7241	7	7241	7	0.00
13/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6276	6	6276	6	0.00
13/08/2018	2040 On 07-February-19			Bond Future	9.96	92.7760	9.9598	92.7760	100.00
13/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	876	1	876	1	0.00
13/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	916	1	916	1	0.00
13/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	896	1	896	1	0.00
13/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8165	8	8165	8	0.00
13/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8237	8	8237	8	0.00
13/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	8093	7	8093	7	0.00
13/08/2018	2040 On 02-May-19			Bond Future	10.03	94.3181	10.0304	94.3181	0.00
13/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3689	4	3689	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
13/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3650	4	3650	4	0.00
13/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3612	4	3612	4	0.00
13/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4790	4	4790	4	0.00
13/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4833	4	4833	4	0.00
13/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4747	4	4747	4	0.00
13/08/2018	2044 On 01-November-18			Bond Future	9.91	92.4766	9.9104	92.4766	38,585.00
13/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	231	0	231	0	0.00
13/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	241	0	241	0	0.00
13/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	252	0	252	0	0.00
13/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7208	6	7208	6	0.00
13/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	7124	6	7124	6	0.00
13/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7292	7	7292	7	0.00
13/08/2018	2044 On 07-February-19			Bond Future	9.98	89.8800	9.9849	89.8800	108.00
13/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	979	1	979	1	0.00
13/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1000	1	1000	1	0.00
13/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	957	1	957	1	0.00
13/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8242	8	8242	8	0.00
13/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	8169	8	8169	8	0.00
13/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	8096	7	8096	7	0.00
13/08/2018	2044 On 02-May-19			Bond Future	10.05	91.3740	10.0527	91.3740	0.00
13/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3690	4	3690	4	0.00
13/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3770	4	3770	4	0.00
13/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3730	4	3730	4	0.00
13/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4865	4	4865	4	0.00
13/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4908	4	4908	4	0.00
13/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4952	5	4952	5	0.00
13/08/2018	2046 On 01-November-18			Bond Future	115.75	117.3318	115.7497	117.3318	11,966.00
13/08/2018	2046 On 07-February-19			Bond Future	118.01	119.6224	118.0096	119.6224	0.00
13/08/2018	2046 On 02-May-19			Bond Future	118.31	119.9477	118.3065	119.9477	0.00
13/08/2018	2050 On 01-November-18			Bond Future	122.90	123.4279	122.8999	123.4279	9,954.00
13/08/2018	2050 On 07-February-19			Bond Future	123.53	124.0662	123.5279	124.0662	0.00
13/08/2018	2050 On 02-May-19			Bond Future	125.60	126.1515	125.6028	126.1515	0.00
13/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	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
13/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	AL37 On 01-November-18			Index Future	590.22	592.7210	590.2210	592.7210	0.00
13/08/2018	AL37 On 07-February-19			Index Future	601.64	604.1860	601.6390	604.1860	0.00
13/08/2018	AL37 On 02-May-19			Index Future	611.64	614.2340	611.6390	614.2340	0.00
13/08/2018	AL7T On 01-November-18			Index Future	683.59	688.5110	683.5890	688.5110	0.00
13/08/2018	AL7T On 07-February-19			Index Future	696.81	701.8290	696.8140	701.8290	0.00
13/08/2018	AL7T On 02-May-19			Index Future	708.40	713.5010	708.3950	713.5010	0.00
13/08/2018	ALBI On 01-November-18			Index Future	620.07	624.8760	620.0710	624.8760	863.00
13/08/2018	ALBI On 07-February-19			Index Future	632.07	636.9630	632.0670	636.9630	0.00
13/08/2018	ALBI On 02-May-19			Index Future	642.57	647.5560	642.5720	647.5560	0.00
13/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2018	ES33 On 01-November-18			Bond Future	11.07	75.8343	11.0724	75.8343	9,466.00
13/08/2018	ES33 On 07-February-19			Bond Future	11.21	77.3010	11.2072	77.3010	0.00
13/08/2018	ES33 On 02-May-19			Bond Future	11.32	74.7967	11.3230	74.7967	0.00
13/08/2018	ES42 On 01-November-18			Bond Future	11.28	78.0489	11.2792	78.0489	7,957.00
13/08/2018	ES42 On 07-February-19			Bond Future	11.41	79.5583	11.4056	79.5583	0.00
13/08/2018	ES42 On 02-May-19			Bond Future	11.52	76.6209	11.5195	76.6209	0.00
13/08/2018	GOVI On 01-November-18			GOVI	615.05	620.1410	615.0480	620.1410	466.00
13/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	384420	33	384420	33	0.00
13/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	384620	33	384620	33	0.00
13/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	384520	33	384520	33	0.00
13/08/2018	GOVI On 07-February-19			GOVI	626.95	632.1370	626.9460	632.1370	0.00
13/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	395640	34	395640	34	0.00
13/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	395740	34	395740	34	0.00
13/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	395840	34	395840	34	0.00
13/08/2018	GOVI On 02-May-19			GOVI	637.37	642.6500	637.3670	642.6500	0.00
13/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
13/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
13/08/2018	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
13/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	105130	5	105130	5	0.00
13/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	104930	5	104930	5	0.00
13/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	105030	5	105030	5	0.00
13/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2018	IGOV On 01-November-18			Index Future	253.77	254.8000	253.7690	254.8000	743.00
13/08/2018	IGOV On 07-February-19			Index Future	258.73	259.7740	258.7250	259.7740	0.00
13/08/2018	IGOV On 02-May-19			Index Future	263.07	264.1410	263.0720	264.1410	0.00
13/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
13/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
13/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.61	99.5900	99.6100	99.5900	0.00
13/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.10	102.0400	102.1000	102.0400	0.00
13/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.07	99.9800	100.0700	99.9800	0.00
13/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
13/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9000	98.9100	98.9000	0.00
13/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.35	99.3200	99.3500	99.3200	0.00
13/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.84	99.7800	99.8400	99.7800	0.00
13/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.07	101.9800	102.0700	101.9800	0.00
13/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.13	103.0100	103.1300	103.0100	0.00
13/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.28	99.1300	99.2800	99.1300	0.00
13/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	102.7900	102.9600	102.7900	0.00
13/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.09	99.8900	100.0900	99.8900	0.00
13/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.02	96.8000	97.0200	96.8000	0.00
13/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.33	96.0800	96.3300	96.0800	0.00
13/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.61	95.3200	95.6100	95.3200	0.00
13/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.88	95.5600	95.8800	95.5600	0.00
13/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.15	97.7900	98.1500	97.7900	51.00
13/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.35	97.9600	98.3500	97.9600	0.00
13/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.62	99.2100	99.6200	99.2100	0.00
13/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.59	103.1500	103.5900	103.1500	0.00
13/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.89	104.4400	104.8900	104.4400	0.00
13/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.38	97.8900	98.3800	97.8900	0.00
13/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.43	103.9300	104.4300	103.9300	0.00
13/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.02	99.5000	100.0200	99.5000	0.00
13/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.13	96.4300	97.1300	96.4300	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
13/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.20	93.4800	94.2000	93.4800	0.00
13/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.00	92.2600	93.0000	92.2600	0.00
13/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.19	94.4300	95.1900	94.4300	0.00
13/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.96	98.2100	98.9600	98.2100	0.00
13/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.57	96.7900	97.5700	96.7900	0.00
13/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.66	98.8700	99.6600	98.8700	0.00
13/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.07	104.2900	105.0700	104.2900	0.00
13/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.44	104.6500	105.4400	104.6500	0.00
13/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.05	98.2400	99.0500	98.2400	0.00
13/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.15	105.3600	106.1500	105.3600	0.00
13/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.82	99.0000	99.8200	99.0000	0.00
13/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
13/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/08/2018	R023 On 01-November-18			Bond Future	8.50	99.2044	8.4978	99.2044	38,294.00
13/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	6987	7	6987	7	0.00
13/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	6955	7	6955	7	0.00
13/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6923	7	6923	7	0.00
13/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
13/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
13/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
13/08/2018	R023 On 07-February-19			Bond Future	8.60	101.1233	8.6007	101.1233	0.00
13/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6283	7	6283	7	0.00
13/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6342	7	6342	7	0.00
13/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6313	7	6313	7	0.00
13/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	46	0	46	0	0.00
13/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	45	0	45	0	0.00
13/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	47	0	47	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
13/08/2018	R023 On 02-May-19			Bond Future	8.69	98.8772	8.6896	98.8772	0.00
13/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1127	1	1127	1	0.00
13/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1111	1	1111	1	0.00
13/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1095	1	1095	1	0.00
13/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1865	2	1865	2	0.00
13/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1881	2	1881	2	0.00
13/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1850	2	1850	2	0.00
13/08/2018	R035 On 01-November-18			Bond Future	9.74	95.4665	9.7427	95.4665	70,441.00
13/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	206	0	206	0	0.00
13/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	197	0	197	0	0.00
13/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	188	0	188	0	0.00
13/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6751	6	6751	6	0.00
13/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6827	6	6827	6	0.00
13/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6675	6	6675	6	0.00
13/08/2018	R035 On 07-February-19			Bond Future	9.83	97.3131	9.8269	97.3131	298.00
13/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	795	1	795	1	0.00
13/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	831	1	831	1	0.00
13/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	813	1	813	1	0.00
13/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7622	7	7622	7	0.00
13/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7556	7	7556	7	0.00
13/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7688	7	7688	7	0.00
13/08/2018	R035 On 02-May-19			Bond Future	9.90	94.4335	9.8966	94.4335	0.00
13/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3304	4	3304	4	0.00
13/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3340	4	3340	4	0.00
13/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3269	4	3269	4	0.00
13/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4520	4	4520	4	0.00
13/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4440	4	4440	4	0.00
13/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4480	4	4480	4	0.00
13/08/2018	R186 On 01-November-18			Bond Future	9.06	112.8589	9.0616	112.8589	66,883.00
13/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	383	1	383	1	0.00
13/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	301	0	301	0	5,000.00
13/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1074	1	1074	1	0.00
13/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1794	2	1794	2	0.00
13/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	370	1	370	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
13/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	395	1	395	1	0.00
13/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	31	0	31	0	5,000.00
13/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	2043	2	2043	2	2,500.00
13/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1327	1	1327	1	5,000.00
13/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3665	3	3665	3	0.00
13/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6871	6	6871	6	0.00
13/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3566	3	3566	3	0.00
13/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3615	3	3615	3	0.00
13/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3969	3	3969	3	0.00
13/08/2018	R186 On 07-February-19			Bond Future	9.15	109.7368	9.1509	109.7368	719.00
13/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	389	1	389	1	0.00
13/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	409	1	409	1	0.00
13/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	399	1	399	1	0.00
13/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	6077	5	6077	5	0.00
13/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5974	5	5974	5	0.00
13/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	6026	5	6026	5	0.00
13/08/2018	R186 On 02-May-19			Bond Future	9.23	111.5611	9.2330	111.5611	0.00
13/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2178	3	2178	3	0.00
13/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2152	3	2152	3	0.00
13/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2124	3	2124	3	0.00
13/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3359	3	3359	3	0.00
13/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3389	3	3389	3	0.00
13/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3329	3	3329	3	0.00
13/08/2018	R197 On 01-November-18			Bond Future	302.37	302.3887	302.3708	302.3887	2,350.00
13/08/2018	R197 On 07-February-19			Bond Future	300.92	300.9415	300.9237	300.9415	0.00
13/08/2018	R197 On 02-May-19			Bond Future	305.98	305.9990	305.9780	305.9990	0.00
13/08/2018	R202 On 01-November-18			Bond Future	234.80	236.4834	234.7956	236.4834	10,129.00
13/08/2018	R202 On 07-February-19			Bond Future	235.48	237.1961	235.4757	237.1961	0.00
13/08/2018	R202 On 02-May-19			Bond Future	239.43	241.1823	239.4311	241.1823	0.00
13/08/2018	R207 On 01-November-18			Bond Future	7.83	101.7099	7.8281	101.7099	19,348.00
13/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
13/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
13/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
13/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1222	1	1222	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
13/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1210	1	1210	1	0.00
13/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1199	1	1199	1	0.00
13/08/2018	R207 On 07-February-19			Bond Future	7.99	100.0322	7.9914	100.0322	0.00
13/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
13/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
13/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
13/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1293	1	1293	1	0.00
13/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1302	1	1302	1	0.00
13/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1284	1	1284	1	0.00
13/08/2018	R207 On 02-May-19			Bond Future	8.26	101.6952	8.2553	101.6952	0.00
13/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	58	0	58	0	0.00
13/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	62	0	62	0	0.00
13/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	60	0	60	0	0.00
13/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	478	0	478	0	0.00
13/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	474	0	474	0	0.00
13/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	483	0	483	0	0.00
13/08/2018	R208 On 01-November-18			Bond Future	8.13	97.9725	8.1259	97.9725	28,717.00
13/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
13/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	2	0	2	0	0.00
13/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	2	0	0.00
13/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	2145	2	2145	2	0.00
13/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2188	2	2188	2	0.00
13/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	2167	2	2167	2	0.00
13/08/2018	R208 On 07-February-19			Bond Future	8.25	99.8674	8.2469	99.8674	0.00
13/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	16	0	16	0	0.00
13/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	15	0	15	0	0.00
13/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	15	0	15	0	0.00
13/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2245	2	2245	2	0.00
13/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2283	2	2283	2	0.00
13/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2264	2	2264	2	0.00
13/08/2018	R208 On 02-May-19			Bond Future	8.37	98.1281	8.3724	98.1281	0.00
13/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	407	1	407	1	0.00
13/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	414	1	414	1	0.00
13/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	422	1	422	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
13/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	987	1	987	1	0.00
13/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	1006	1	1006	1	0.00
13/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	996	1	996	1	0.00
13/08/2018	R209 On 01-November-18			Bond Future	9.71	72.5382	9.7148	72.5382	126,870.00
13/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70916	72	70916	72	0.00
13/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	167	0	167	0	2,000.00
13/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1082	1	1082	1	0.00
13/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	244	0	244	0	0.00
13/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2184	3	2184	3	0.00
13/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70916	72	70916	72	0.00
13/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2783	3	2783	3	0.00
13/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1563	2	1563	2	2,000.00
13/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2909	3	2909	3	0.00
13/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2825	3	2825	3	0.00
13/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70916	72	70916	72	0.00
13/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	785	1	785	1	0.00
13/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1133	1	1133	1	0.00
13/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2658	3	2658	3	0.00
13/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	254	0	254	0	760.00
13/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2260	3	2260	3	0.00
13/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5610	6	5610	6	0.00
13/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	367	0	367	0	0.00
13/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1455	1	1455	1	0.00
13/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5196	5	5196	5	0.00
13/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2615	2	2615	2	0.00
13/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1219	1	1219	1	0.00
13/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1506	1	1506	1	760.00
13/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1155	1	1155	1	0.00
13/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	2051	2	2051	2	0.00
13/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
13/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	1094	1	1094	1	5,850.00
13/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2697	2	2697	2	760.00
13/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5257	5	5257	5	0.00
13/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1135	1	1135	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
13/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3280	3	3280	3	0.00
13/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
13/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5829	5	5829	5	0.00
13/08/2018	R209 On 07-February-19			Bond Future	9.79	73.9412	9.7876	73.9412	340.00
13/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	758	1	758	1	0.00
13/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	775	1	775	1	0.00
13/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4379	5	4379	5	0.00
13/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	894	1	894	1	4,000.00
13/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2042	2	2042	2	4,000.00
13/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	742	1	742	1	0.00
13/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6419	6	6419	6	0.00
13/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3654	3	3654	3	0.00
13/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5930	5	5930	5	0.00
13/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6364	6	6364	6	0.00
13/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6309	6	6309	6	0.00
13/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1809	2	1809	2	4,000.00
13/08/2018	R209 On 02-May-19			Bond Future	9.85	72.0226	9.8513	72.0226	0.00
13/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2841	3	2841	3	0.00
13/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2811	3	2811	3	0.00
13/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2871	3	2871	3	0.00
13/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3908	4	3908	4	0.00
13/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3873	4	3873	4	0.00
13/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3839	3	3839	3	0.00
13/08/2018	R210 On 01-November-18			Bond Future	185.14	185.1456	185.1358	185.1456	2,149.00
13/08/2018	R210 On 07-February-19			Bond Future	188.75	188.7601	188.7504	188.7601	0.00
13/08/2018	R210 On 02-May-19			Bond Future	189.37	189.3778	189.3661	189.3778	0.00
13/08/2018	R212 On 01-November-18			Bond Future	155.60	155.9647	155.5980	155.9647	3,476.00
13/08/2018	R212 On 07-February-19			Bond Future	156.48	156.8545	156.4809	156.8545	0.00
13/08/2018	R212 On 02-May-19			Bond Future	159.11	159.4907	159.1093	159.4907	0.00
13/08/2018	R213 On 01-November-18			Bond Future	9.57	83.7303	9.5680	83.7303	32,893.00
13/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	113	0	113	0	0.00
13/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	108	0	108	0	0.00
13/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	103	0	103	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
13/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	6107	5	6107	5	0.00
13/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	6170	5	6170	5	0.00
13/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	6043	5	6043	5	0.00
13/08/2018	R213 On 07-February-19			Bond Future	9.65	85.3498	9.6528	85.3498	112.00
13/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	496	1	496	1	0.00
13/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	508	1	508	1	0.00
13/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	520	1	520	1	0.00
13/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6694	6	6694	6	0.00
13/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6639	6	6639	6	0.00
13/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6750	6	6750	6	0.00
13/08/2018	R213 On 02-May-19			Bond Future	9.72	83.2215	9.7233	83.2215	0.00
13/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2436	3	2436	3	0.00
13/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2408	3	2408	3	0.00
13/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2379	3	2379	3	0.00
13/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3829	3	3829	3	0.00
13/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3863	3	3863	3	0.00
13/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3795	3	3795	3	0.00
13/08/2018	R214 On 01-November-18			Bond Future	9.87	71.7410	9.8657	71.7410	28,498.00
13/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	157	0	157	0	0.00
13/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	164	0	164	0	0.00
13/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	172	0	172	0	0.00
13/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6428	6	6428	6	0.00
13/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6568	6	6568	6	0.00
13/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6498	6	6498	6	0.00
13/08/2018	R214 On 07-February-19			Bond Future	9.94	73.1287	9.9407	73.1287	0.00
13/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	668	1	668	1	0.00
13/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	684	1	684	1	0.00
13/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	653	1	653	1	0.00
13/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7168	7	7168	7	0.00
13/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	7107	7	7107	7	0.00
13/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	7046	7	7046	7	0.00
13/08/2018	R214 On 02-May-19			Bond Future	10.00	71.0506	10.0024	71.0506	0.00
13/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3075	3	3075	3	0.00
13/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3011	3	3011	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3043	3	3043	3	0.00
13/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3992	4	3992	4	0.00
13/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3957	4	3957	4	0.00
13/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	4028	4	4028	4	0.00
13/08/2018	R248 On 01-November-18			Bond Future	9.90	91.5330	9.9016	91.5330	97,212.00
13/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	143	0	143	0	0.00
13/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	159	0	159	0	0.00
13/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	151	0	151	0	0.00
13/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8331	8	8331	8	0.00
13/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8239	7	8239	7	0.00
13/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8424	8	8424	8	0.00
13/08/2018	R248 On 07-February-19			Bond Future	9.98	93.3035	9.9778	93.3035	0.00
13/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	789	1	789	1	0.00
13/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	807	1	807	1	0.00
13/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	770	1	770	1	0.00
13/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	9126	8	9126	8	0.00
13/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9287	9	9287	9	0.00
13/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	9206	9	9206	9	0.00
13/08/2018	R248 On 02-May-19			Bond Future	10.04	90.4205	10.0405	90.4205	0.00
13/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3835	4	3835	4	0.00
13/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3876	4	3876	4	0.00
13/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3795	4	3795	4	0.00
13/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4981	5	4981	5	0.00
13/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	5071	5	5071	5	0.00
13/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	5026	5	5026	5	0.00