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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
17/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	2025 On 01-November-18			Bond Future	132.97	132.9032	132.9747	132.9032	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
17/08/2018	2025 On 07-February-19			Bond Future	134.16	134.0826	134.1550	134.0826	0.00
17/08/2018	2025 On 02-May-19			Bond Future	136.41	136.3356	136.4104	136.3356	0.00
17/08/2018	2029 On 01-November-18			Bond Future	99.49	99.2125	99.4894	99.2125	1,600.00
17/08/2018	2029 On 07-February-19			Bond Future	101.43	101.1486	101.4307	101.1486	0.00
17/08/2018	2029 On 02-May-19			Bond Future	102.06	101.7757	102.0634	101.7757	0.00
17/08/2018	2030 On 01-November-18			Bond Future	9.51	92.1902	9.5077	92.1902	52,011.00
17/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	82	0	82	0	0.00
17/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	90	0	90	0	0.00
17/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	86	0	86	0	0.00
17/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	6162	6	6162	6	0.00
17/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	6227	6	6227	6	0.00
17/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	6096	6	6096	6	0.00
17/08/2018	2030 On 07-February-19			Bond Future	9.59	89.9625	9.5924	89.9625	167.00
17/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	446	1	446	1	0.00
17/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	457	1	457	1	0.00
17/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	1999	2	1999	2	920.00
17/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	469	1	469	1	0.00
17/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	543	1	543	1	920.00
17/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	3203	3	3203	3	0.00
17/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6650	6	6650	6	0.00
17/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6319	6	6319	6	0.00
17/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6707	6	6707	6	0.00
17/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6763	6	6763	6	0.00
17/08/2018	2030 On 02-May-19			Bond Future	9.67	91.4576	9.6707	91.4576	0.00
17/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2215	2	2215	2	0.00
17/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2271	2	2271	2	0.00
17/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2243	2	2243	2	0.00
17/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3914	4	3914	4	0.00
17/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3879	4	3879	4	0.00
17/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3948	4	3948	4	0.00
17/08/2018	2032 On 01-November-18			Bond Future	9.68	90.5976	9.6799	90.5976	38,867.00
17/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	86	0	86	0	0.00
17/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	90	0	90	0	0.00
17/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	82	0	82	0	0.00

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17/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6792	6	6792	6	0.00
17/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6720	6	6720	6	0.00
17/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6649	6	6649	6	0.00
17/08/2018	2032 On 07-February-19			Bond Future	9.77	92.3486	9.7660	92.3486	456.00
17/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	545	1	545	1	0.00
17/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	532	1	532	1	0.00
17/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	519	1	519	1	0.00
17/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	7310	7	7310	7	0.00
17/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7372	7	7372	7	0.00
17/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	7249	7	7249	7	0.00
17/08/2018	2032 On 02-May-19			Bond Future	9.84	89.7283	9.8413	89.7283	0.00
17/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2692	3	2692	3	0.00
17/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2723	3	2723	3	0.00
17/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2754	3	2754	3	0.00
17/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	4171	4	4171	4	0.00
17/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4244	4	4244	4	0.00
17/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	4207	4	4207	4	0.00
17/08/2018	2033 On 01-November-18			Bond Future	102.49	102.7525	102.4918	102.7525	5,770.00
17/08/2018	2033 On 07-February-19			Bond Future	104.49	104.7577	104.4918	104.7577	0.00
17/08/2018	2033 On 02-May-19			Bond Future	105.10	105.3735	105.1039	105.3735	0.00
17/08/2018	2037 On 01-November-18			Bond Future	9.85	91.3397	9.8545	91.3397	49,450.00
17/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	151	0	151	0	0.00
17/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	166	0	166	0	0.00
17/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	158	0	158	0	0.00
17/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6915	6	6915	6	0.00
17/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6837	6	6837	6	0.00
17/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6993	7	6993	7	0.00
17/08/2018	2037 On 07-February-19			Bond Future	9.93	88.8450	9.9341	88.8450	650.00
17/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	684	1	684	1	0.00
17/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	701	1	701	1	0.00
17/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	718	1	718	1	0.00
17/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7618	7	7618	7	0.00
17/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7753	7	7753	7	0.00
17/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7685	7	7685	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
17/08/2018	2037 On 02-May-19			Bond Future	10.01	90.3215	10.0065	90.3215	0.00
17/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3088	3	3088	3	0.00
17/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3123	3	3123	3	0.00
17/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3053	3	3053	3	0.00
17/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4687	4	4687	4	0.00
17/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4645	4	4645	4	0.00
17/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4604	4	4604	4	0.00
17/08/2018	2038 On 01-November-18			Bond Future	123.55	123.5579	123.5512	123.5579	9,641.00
17/08/2018	2038 On 07-February-19			Bond Future	124.37	124.3780	124.3707	124.3780	0.00
17/08/2018	2038 On 02-May-19			Bond Future	126.46	126.4679	126.4615	126.4679	0.00
17/08/2018	2040 On 01-November-18			Bond Future	9.92	94.6232	9.9241	94.6232	24,834.00
17/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	143	0	143	0	0.00
17/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	243	0	243	0	3,540.00
17/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1676	2	1676	2	3,540.00
17/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	136	0	136	0	0.00
17/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	157	0	157	0	2,950.00
17/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	7	0	7	0	2,950.00
17/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	149	0	149	0	0.00
17/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7347	7	7347	7	0.00
17/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	13010	13	13010	13	0.00
17/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7604	7	7604	7	0.00
17/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7432	7	7432	7	0.00
17/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2705	3	2705	3	0.00
17/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7518	7	7518	7	0.00
17/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6514	6	6514	6	0.00
17/08/2018	2040 On 07-February-19			Bond Future	10.00	91.9415	10.0030	91.9415	100.00
17/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	736	1	736	1	0.00
17/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	773	1	773	1	0.00
17/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	754	1	754	1	0.00
17/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8374	8	8374	8	0.00
17/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8448	8	8448	8	0.00
17/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	8301	8	8301	8	0.00
17/08/2018	2040 On 02-May-19			Bond Future	10.07	93.4694	10.0747	93.4694	0.00
17/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3464	4	3464	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
17/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3426	4	3426	4	0.00
17/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3388	4	3388	4	0.00
17/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4921	5	4921	5	0.00
17/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4965	5	4965	5	0.00
17/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4877	5	4877	5	0.00
17/08/2018	2044 On 01-November-18			Bond Future	9.95	91.7323	9.9521	91.7323	38,585.00
17/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	155	0	155	0	0.00
17/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	163	0	163	0	0.00
17/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	170	0	170	0	0.00
17/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7477	7	7477	7	0.00
17/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	7390	7	7390	7	0.00
17/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7565	7	7565	7	0.00
17/08/2018	2044 On 07-February-19			Bond Future	10.03	89.1199	10.0282	89.1199	108.00
17/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	821	1	821	1	0.00
17/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	841	1	841	1	0.00
17/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	802	1	802	1	0.00
17/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8444	8	8444	8	0.00
17/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	8369	8	8369	8	0.00
17/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	8294	8	8294	8	0.00
17/08/2018	2044 On 02-May-19			Bond Future	10.10	90.6009	10.0971	90.6009	0.00
17/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3449	4	3449	4	0.00
17/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3526	4	3526	4	0.00
17/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3487	4	3487	4	0.00
17/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4982	5	4982	5	0.00
17/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	5027	5	5027	5	0.00
17/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	5072	5	5072	5	0.00
17/08/2018	2046 On 01-November-18			Bond Future	116.61	116.3915	116.6101	116.3915	11,966.00
17/08/2018	2046 On 07-February-19			Bond Future	118.89	118.6629	118.8855	118.6629	0.00
17/08/2018	2046 On 02-May-19			Bond Future	119.20	118.9714	119.1990	118.9714	0.00
17/08/2018	2050 On 01-November-18			Bond Future	122.34	121.8333	122.3425	121.8333	9,987.00
17/08/2018	2050 On 07-February-19			Bond Future	122.96	122.4397	122.9584	122.4397	0.00
17/08/2018	2050 On 02-May-19			Bond Future	125.03	124.4969	125.0255	124.4969	0.00
17/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	AL37 On 01-November-18			Index Future	589.37	590.4950	589.3720	590.4950	0.00
17/08/2018	AL37 On 07-February-19			Index Future	600.76	601.9090	600.7610	601.9090	0.00
17/08/2018	AL37 On 02-May-19			Index Future	610.76	611.9170	610.7560	611.9170	0.00
17/08/2018	AL7T On 01-November-18			Index Future	681.83	684.1760	681.8290	684.1760	0.00
17/08/2018	AL7T On 07-February-19			Index Future	695.00	697.4000	695.0040	697.4000	0.00
17/08/2018	AL7T On 02-May-19			Index Future	706.57	708.9960	706.5670	708.9960	0.00
17/08/2018	ALBI On 01-November-18			Index Future	618.32	620.7330	618.3190	620.7330	863.00
17/08/2018	ALBI On 07-February-19			Index Future	630.27	632.7310	630.2670	632.7310	0.00
17/08/2018	ALBI On 02-May-19			Index Future	640.75	643.2520	640.7530	643.2520	0.00
17/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/08/2018	ES33 On 01-November-18			Bond Future	11.12	75.3683	11.1212	75.3683	9,466.00
17/08/2018	ES33 On 07-February-19			Bond Future	11.26	76.8249	11.2582	76.8249	0.00
17/08/2018	ES33 On 02-May-19			Bond Future	11.38	74.3124	11.3754	74.3124	0.00
17/08/2018	ES42 On 01-November-18			Bond Future	11.32	77.6202	11.3179	77.6202	7,957.00
17/08/2018	ES42 On 07-February-19			Bond Future	11.45	79.1202	11.4461	79.1202	0.00
17/08/2018	ES42 On 02-May-19			Bond Future	11.56	76.1752	11.5611	76.1752	0.00
17/08/2018	GOVI On 01-November-18			GOVI	613.05	615.6710	613.0460	615.6710	466.00
17/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	404440	38	404440	38	0.00
17/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	404640	38	404640	38	0.00
17/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	404540	38	404540	38	0.00
17/08/2018	GOVI On 07-February-19			GOVI	624.89	627.5710	624.8920	627.5710	0.00
17/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	416180	39	416180	39	0.00
17/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	416280	39	416280	39	0.00
17/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	416380	39	416380	39	0.00
17/08/2018	GOVI On 02-May-19			GOVI	635.29	638.0060	635.2890	638.0060	0.00
17/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
17/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
17/08/2018	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
17/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	125910	10	125910	10	0.00
17/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	125710	10	125710	10	0.00
17/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	125810	10	125810	10	0.00
17/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/08/2018	IGOV On 01-November-18			Index Future	253.66	253.5570	253.6620	253.5570	742.00
17/08/2018	IGOV On 07-February-19			Index Future	258.61	258.5050	258.6120	258.5050	0.00
17/08/2018	IGOV On 02-May-19			Index Future	262.96	262.8500	262.9600	262.8500	0.00
17/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
17/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2500	102.2500	102.2500	0.00
17/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.65	99.6300	99.6500	99.6300	0.00
17/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1200	102.1500	102.1200	0.00
17/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.16	100.1100	100.1600	100.1100	0.00
17/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
17/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9100	98.9200	98.9100	0.00
17/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.38	99.3600	99.3800	99.3600	0.00
17/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8600	99.8900	99.8600	0.00
17/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.16	102.1100	102.1600	102.1100	0.00
17/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.25	103.1800	103.2500	103.1800	0.00
17/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.43	99.3500	99.4300	99.3500	0.00
17/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.14	103.0400	103.1400	103.0400	0.00
17/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.29	100.1700	100.2900	100.1700	0.00
17/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.24	97.1000	97.2400	97.1000	0.00
17/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.56	96.4100	96.5600	96.4100	0.00
17/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.85	95.6800	95.8500	95.6800	0.00
17/08/2018	IS05 On 21-September-21			Interest Rate Swap	96.13	95.9400	96.1300	95.9400	0.00
17/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.40	98.2000	98.4000	98.2000	51.00
17/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.60	98.3800	98.6000	98.3800	0.00
17/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.88	99.6500	99.8800	99.6500	0.00
17/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.86	103.6200	103.8600	103.6200	0.00
17/08/2018	IS05 On 20-December-22			Interest Rate Swap	105.18	104.9300	105.1800	104.9300	0.00
17/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.70	98.4300	98.7000	98.4300	0.00
17/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.77	104.5000	104.7700	104.5000	0.00
17/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.37	100.0900	100.3700	100.0900	0.00
17/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.54	97.1600	97.5400	97.1600	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
17/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.62	94.2300	94.6200	94.2300	0.00
17/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.42	93.0200	93.4200	93.0200	0.00
17/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.60	95.2000	95.6000	95.2000	0.00
17/08/2018	IS10 On 21-December-26			Interest Rate Swap	99.36	98.9600	99.3600	98.9600	0.00
17/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.97	97.5700	97.9700	97.5700	0.00
17/08/2018	IS10 On 21-June-27			Interest Rate Swap	100.05	99.6400	100.0500	99.6400	0.00
17/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.45	105.0600	105.4500	105.0600	0.00
17/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.83	105.4300	105.8300	105.4300	0.00
17/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.48	99.0700	99.4800	99.0700	0.00
17/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.58	106.1800	106.5800	106.1800	0.00
17/08/2018	IS10 On 19-September-28			Interest Rate Swap	100.28	99.8600	100.2800	99.8600	0.00
17/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
17/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
17/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/08/2018	R023 On 01-November-18			Bond Future	8.54	98.8149	8.5397	98.8149	38,294.00
17/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	6841	7	6841	7	0.00
17/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	6809	7	6809	7	0.00
17/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6777	7	6777	7	0.00
17/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
17/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
17/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
17/08/2018	R023 On 07-February-19			Bond Future	8.65	100.7248	8.6465	100.7248	0.00
17/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6145	6	6145	6	0.00
17/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6203	6	6203	6	0.00
17/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6174	6	6174	6	0.00
17/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	59	0	59	0	0.00
17/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	57	0	57	0	0.00
17/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	60	0	60	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
17/08/2018	R023 On 02-May-19			Bond Future	8.74	98.4718	8.7380	98.4718	0.00
17/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	914	1	914	1	0.00
17/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	898	1	898	1	0.00
17/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	883	1	883	1	0.00
17/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1804	2	1804	2	0.00
17/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1820	2	1820	2	0.00
17/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1788	2	1788	2	0.00
17/08/2018	R035 On 01-November-18			Bond Future	9.80	94.5936	9.8042	94.5936	71,191.00
17/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	130	0	130	0	0.00
17/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	124	0	124	0	0.00
17/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	119	0	119	0	0.00
17/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	7148	7	7148	7	0.00
17/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	7227	7	7227	7	0.00
17/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	7069	7	7069	7	0.00
17/08/2018	R035 On 07-February-19			Bond Future	9.89	96.4220	9.8910	96.4220	298.00
17/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	654	1	654	1	0.00
17/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	686	1	686	1	0.00
17/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	670	1	670	1	0.00
17/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7960	8	7960	8	0.00
17/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7892	8	7892	8	0.00
17/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	8028	8	8028	8	0.00
17/08/2018	R035 On 02-May-19			Bond Future	9.96	93.5272	9.9623	93.5272	0.00
17/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	2976	3	2976	3	0.00
17/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3010	3	3010	3	0.00
17/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	2941	3	2941	3	0.00
17/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4679	4	4679	4	0.00
17/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4597	4	4597	4	0.00
17/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4638	4	4638	4	0.00
17/08/2018	R186 On 01-November-18			Bond Future	9.11	112.1723	9.1082	112.1723	65,529.00
17/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	308	0	308	0	0.00
17/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	237	0	237	0	5,000.00
17/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	932	1	932	1	0.00
17/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1595	2	1595	2	0.00
17/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	297	0	297	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
17/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	319	0	319	0	0.00
17/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	24	0	24	0	5,000.00
17/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	2179	2	2179	2	2,500.00
17/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1407	1	1407	1	5,000.00
17/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3869	4	3869	4	0.00
17/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	7141	7	7141	7	0.00
17/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3767	3	3767	3	0.00
17/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3818	4	3818	4	0.00
17/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	4183	4	4183	4	0.00
17/08/2018	R186 On 07-February-19			Bond Future	9.20	109.0352	9.2003	109.0352	719.00
17/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	299	0	299	0	0.00
17/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	314	0	314	0	0.00
17/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	386	0	386	0	210.00
17/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	306	0	306	0	0.00
17/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	6273	6	6273	6	0.00
17/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5743	0	5743	0	0.00
17/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	6164	6	6164	6	0.00
17/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	6218	6	6218	6	0.00
17/08/2018	R186 On 02-May-19			Bond Future	9.28	110.8474	9.2843	110.8474	0.00
17/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	1989	2	1989	2	0.00
17/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	1963	2	1963	2	0.00
17/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	1937	2	1937	2	0.00
17/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3458	3	3458	3	0.00
17/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3489	3	3489	3	0.00
17/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3427	3	3427	3	0.00
17/08/2018	R197 On 01-November-18			Bond Future	301.64	302.0009	301.6352	302.0009	2,350.00
17/08/2018	R197 On 07-February-19			Bond Future	300.17	300.5438	300.1704	300.5438	0.00
17/08/2018	R197 On 02-May-19			Bond Future	305.22	305.5936	305.2163	305.5936	0.00
17/08/2018	R202 On 01-November-18			Bond Future	235.00	235.0124	234.9995	235.0124	10,129.00
17/08/2018	R202 On 07-February-19			Bond Future	235.68	235.6943	235.6810	235.6943	0.00
17/08/2018	R202 On 02-May-19			Bond Future	239.64	239.6549	239.6430	239.6549	0.00
17/08/2018	R207 On 01-November-18			Bond Future	7.76	101.7033	7.7561	101.7033	19,555.00
17/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
17/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	3	0	3	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
17/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
17/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1144	1	1144	1	0.00
17/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1132	1	1132	1	0.00
17/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1121	1	1121	1	0.00
17/08/2018	R207 On 07-February-19			Bond Future	7.90	100.0240	7.8999	100.0240	0.00
17/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
17/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
17/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
17/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1214	1	1214	1	0.00
17/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1223	1	1223	1	0.00
17/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1205	1	1205	1	0.00
17/08/2018	R207 On 02-May-19			Bond Future	8.13	101.6865	8.1291	101.6865	0.00
17/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	64	0	64	0	0.00
17/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	68	0	68	0	0.00
17/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	66	0	66	0	0.00
17/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	401	0	401	0	0.00
17/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	397	0	397	0	0.00
17/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	406	0	406	0	0.00
17/08/2018	R208 On 01-November-18			Bond Future	8.06	97.9267	8.0649	97.9267	28,717.00
17/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	9	0	9	0	0.00
17/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	10	0	10	0	0.00
17/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	9	0	9	0	0.00
17/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	2024	2	2024	2	0.00
17/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2067	2	2067	2	0.00
17/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	2045	2	2045	2	0.00
17/08/2018	R208 On 07-February-19			Bond Future	8.18	99.8193	8.1785	99.8193	0.00
17/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	24	0	24	0	0.00
17/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	23	0	23	0	0.00
17/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	23	0	23	0	0.00
17/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2125	2	2125	2	0.00
17/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2162	2	2162	2	0.00
17/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2143	2	2143	2	0.00
17/08/2018	R208 On 02-May-19			Bond Future	8.29	98.0789	8.2938	98.0789	0.00
17/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	442	0	442	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
17/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	450	0	450	0	0.00
17/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	458	0	458	0	0.00
17/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	890	1	890	1	0.00
17/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	908	1	908	1	0.00
17/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	899	1	899	1	0.00
17/08/2018	R209 On 01-November-18			Bond Future	9.77	71.8619	9.7668	71.8619	127,060.00
17/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70581	71	70581	71	0.00
17/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	113	0	113	0	2,000.00
17/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70581	71	70581	71	0.00
17/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	167	0	167	0	0.00
17/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2600	3	2600	3	0.00
17/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1339	2	1339	2	2,000.00
17/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	898	1	898	1	0.00
17/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	1916	2	1916	2	0.00
17/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2480	3	2480	3	0.00
17/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70581	71	70581	71	0.00
17/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	625	1	625	1	0.00
17/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2519	3	2519	3	0.00
17/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	945	1	945	1	0.00
17/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2362	3	2362	3	0.00
17/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5273	6	5273	6	0.00
17/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	174	0	174	0	760.00
17/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	1987	2	1987	2	0.00
17/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1518	1	1518	1	0.00
17/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5451	5	5451	5	0.00
17/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2762	3	2762	3	0.00
17/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	366	0	366	0	0.00
17/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1258	1	1258	1	0.00
17/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5516	5	5516	5	0.00
17/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	1121	1	1121	1	5,850.00
17/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	2162	2	2162	2	0.00
17/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2849	3	2849	3	760.00
17/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1575	1	1575	1	760.00
17/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1188	1	1188	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
17/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1165	1	1165	1	2,000.00
17/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3456	3	3456	3	0.00
17/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	6111	6	6111	6	0.00
17/08/2018	R209 On 07-February-19			Bond Future	9.84	73.2507	9.8415	73.2507	340.00
17/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	623	1	623	1	0.00
17/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	637	1	637	1	0.00
17/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4063	4	4063	4	0.00
17/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	608	1	608	1	0.00
17/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	1833	2	1833	2	4,000.00
17/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	745	1	745	1	4,000.00
17/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	6125	6	6125	6	0.00
17/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6629	6	6629	6	0.00
17/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3789	4	3789	4	0.00
17/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6572	6	6572	6	0.00
17/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6515	6	6515	6	0.00
17/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1837	2	1837	2	4,000.00
17/08/2018	R209 On 02-May-19			Bond Future	9.91	71.3204	9.9064	71.3204	0.00
17/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2639	3	2639	3	0.00
17/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2610	3	2610	3	0.00
17/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2669	3	2669	3	0.00
17/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	4055	4	4055	4	0.00
17/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	4020	4	4020	4	0.00
17/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3985	4	3985	4	0.00
17/08/2018	R210 On 01-November-18			Bond Future	185.07	185.0851	185.0747	185.0851	2,149.00
17/08/2018	R210 On 07-February-19			Bond Future	188.69	188.6970	188.6861	188.6970	0.00
17/08/2018	R210 On 02-May-19			Bond Future	189.30	189.3129	189.3033	189.3129	0.00
17/08/2018	R212 On 01-November-18			Bond Future	155.54	155.4990	155.5397	155.4990	3,476.00
17/08/2018	R212 On 07-February-19			Bond Future	156.42	156.3785	156.4197	156.3785	0.00
17/08/2018	R212 On 02-May-19			Bond Future	159.05	159.0060	159.0492	159.0060	0.00
17/08/2018	R213 On 01-November-18			Bond Future	9.59	83.1156	9.5885	83.1156	32,893.00
17/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	90	0	90	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
17/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	86	0	86	0	0.00
17/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	82	0	82	0	0.00
17/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	6212	6	6212	6	0.00
17/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	6277	6	6277	6	0.00
17/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	6147	6	6147	6	0.00
17/08/2018	R213 On 07-February-19			Bond Future	9.67	84.7221	9.6743	84.7221	112.00
17/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	400	0	400	0	0.00
17/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	409	0	409	0	0.00
17/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	418	0	418	0	0.00
17/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6727	6	6727	6	0.00
17/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6669	6	6669	6	0.00
17/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6786	7	6786	7	0.00
17/08/2018	R213 On 02-May-19			Bond Future	9.75	82.5831	9.7452	82.5831	0.00
17/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2326	2	2326	2	0.00
17/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2298	2	2298	2	0.00
17/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2270	2	2270	2	0.00
17/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3852	4	3852	4	0.00
17/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3885	4	3885	4	0.00
17/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3818	4	3818	4	0.00
17/08/2018	R214 On 01-November-18			Bond Future	9.91	71.1443	9.9071	71.1443	28,498.00
17/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	102	0	102	0	0.00
17/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	106	0	106	0	0.00
17/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	111	0	111	0	0.00
17/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6646	6	6646	6	0.00
17/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6791	6	6791	6	0.00
17/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6718	6	6718	6	0.00
17/08/2018	R214 On 07-February-19			Bond Future	9.98	72.5194	9.9836	72.5194	0.00
17/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	559	1	559	1	0.00
17/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	573	1	573	1	0.00
17/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	545	1	545	1	0.00
17/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7346	7	7346	7	0.00
17/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	7283	7	7283	7	0.00
17/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	7220	7	7220	7	0.00
17/08/2018	R214 On 02-May-19			Bond Future	10.05	70.4308	10.0463	70.4308	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
17/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	2890	3	2890	3	0.00
17/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	2828	3	2828	3	0.00
17/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	2859	3	2859	3	0.00
17/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	4096	4	4096	4	0.00
17/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	4060	4	4060	4	0.00
17/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	4132	4	4132	4	0.00
17/08/2018	R248 On 01-November-18			Bond Future	9.94	90.8165	9.9378	90.8165	97,212.00
17/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	96	0	96	0	0.00
17/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	107	0	107	0	0.00
17/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	101	0	101	0	0.00
17/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8592	8	8592	8	0.00
17/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8497	8	8497	8	0.00
17/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8687	8	8687	8	0.00
17/08/2018	R248 On 07-February-19			Bond Future	10.02	92.5719	10.0154	92.5719	0.00
17/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	650	1	650	1	0.00
17/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	667	1	667	1	0.00
17/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	633	1	633	1	0.00
17/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	9303	9	9303	9	0.00
17/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9468	9	9468	9	0.00
17/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	9386	9	9386	9	0.00
17/08/2018	R248 On 02-May-19			Bond Future	10.08	89.6765	10.0790	89.6765	0.00
17/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3598	4	3598	4	0.00
17/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3638	4	3638	4	0.00
17/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3559	4	3559	4	0.00
17/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	5064	5	5064	5	0.00
17/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	5157	5	5157	5	0.00
17/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	5110	5	5110	5	0.00