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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
20/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	2025 On 01-November-18			Bond Future	132.97	132.9747	132.9666	132.9747	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
20/08/2018	2025 On 07-February-19			Bond Future	134.15	134.1550	134.1453	134.1550	0.00
20/08/2018	2025 On 02-May-19			Bond Future	136.40	136.4104	136.4001	136.4104	0.00
20/08/2018	2029 On 01-November-18			Bond Future	99.48	99.4894	99.4839	99.4894	1,600.00
20/08/2018	2029 On 07-February-19			Bond Future	101.42	101.4307	101.4240	101.4307	0.00
20/08/2018	2029 On 02-May-19			Bond Future	102.06	102.0634	102.0563	102.0634	0.00
20/08/2018	2030 On 01-November-18			Bond Future	9.49	91.8351	9.4863	91.8351	52,011.00
20/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	81	0	81	0	0.00
20/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	89	0	89	0	0.00
20/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	85	0	85	0	0.00
20/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	6025	6	6025	6	0.00
20/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	6091	6	6091	6	0.00
20/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5960	6	5960	6	0.00
20/08/2018	2030 On 07-February-19			Bond Future	9.57	89.6003	9.5702	89.6003	167.00
20/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	455	0	455	0	0.00
20/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	467	0	467	0	0.00
20/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2038	2	2038	2	920.00
20/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	478	0	478	0	0.00
20/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	555	1	555	1	920.00
20/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	3105	3	3105	3	0.00
20/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6523	7	6523	7	0.00
20/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	6193	6	6193	6	0.00
20/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6579	7	6579	7	0.00
20/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6635	7	6635	7	0.00
20/08/2018	2030 On 02-May-19			Bond Future	9.65	91.0903	9.6479	91.0903	0.00
20/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2257	2	2257	2	0.00
20/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2314	2	2314	2	0.00
20/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2286	2	2286	2	0.00
20/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3818	4	3818	4	0.00
20/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3784	4	3784	4	0.00
20/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3852	4	3852	4	0.00
20/08/2018	2032 On 01-November-18			Bond Future	9.66	90.2140	9.6636	90.2140	38,867.00
20/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	83	0	83	0	0.00
20/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	88	0	88	0	0.00
20/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	79	0	79	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
20/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6678	7	6678	7	0.00
20/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6606	7	6606	7	0.00
20/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	6535	7	6535	7	0.00
20/08/2018	2032 On 07-February-19			Bond Future	9.75	91.9570	9.7492	91.9570	456.00
20/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	550	1	550	1	0.00
20/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	537	1	537	1	0.00
20/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	523	1	523	1	0.00
20/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	7202	7	7202	7	0.00
20/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	7263	7	7263	7	0.00
20/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	7141	7	7141	7	0.00
20/08/2018	2032 On 02-May-19			Bond Future	9.82	89.3313	9.8242	89.3313	0.00
20/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	2724	3	2724	3	0.00
20/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	2755	3	2755	3	0.00
20/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	2786	3	2786	3	0.00
20/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	4089	4	4089	4	0.00
20/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	4162	4	4162	4	0.00
20/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	4125	4	4125	4	0.00
20/08/2018	2033 On 01-November-18			Bond Future	102.49	102.4918	102.4862	102.4918	5,770.00
20/08/2018	2033 On 07-February-19			Bond Future	104.48	104.4918	104.4849	104.4918	0.00
20/08/2018	2033 On 02-May-19			Bond Future	105.10	105.1039	105.0966	105.1039	0.00
20/08/2018	2037 On 01-November-18			Bond Future	9.84	90.8721	9.8435	90.8721	49,471.00
20/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	144	0	144	0	0.00
20/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	159	0	159	0	0.00
20/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	152	0	152	0	0.00
20/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6824	7	6824	7	0.00
20/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6746	7	6746	7	0.00
20/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6902	7	6902	7	0.00
20/08/2018	2037 On 07-February-19			Bond Future	9.92	88.3680	9.9228	88.3680	650.00
20/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	683	1	683	1	0.00
20/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	700	1	700	1	0.00
20/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	717	1	717	1	0.00
20/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7532	8	7532	8	0.00
20/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7667	8	7667	8	0.00
20/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7599	8	7599	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
20/08/2018	2037 On 02-May-19			Bond Future	9.99	89.8375	9.9950	89.8375	0.00
20/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3105	3	3105	3	0.00
20/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3140	3	3140	3	0.00
20/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3071	3	3071	3	0.00
20/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4618	5	4618	5	0.00
20/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4577	5	4577	5	0.00
20/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4535	5	4535	5	0.00
20/08/2018	2038 On 01-November-18			Bond Future	122.98	123.5512	122.9786	123.5512	9,641.00
20/08/2018	2038 On 07-February-19			Bond Future	123.79	124.3707	123.7857	124.3707	0.00
20/08/2018	2038 On 02-May-19			Bond Future	125.87	126.4615	125.8663	126.4615	0.00
20/08/2018	2040 On 01-November-18			Bond Future	9.92	94.2489	9.9182	94.2489	24,834.00
20/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	133	0	133	0	0.00
20/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	231	0	231	0	3,540.00
20/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1655	2	1655	2	3,540.00
20/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	127	0	127	0	0.00
20/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	147	0	147	0	2,950.00
20/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	6	0	6	0	2,950.00
20/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	140	0	140	0	0.00
20/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	7289	7	7289	7	0.00
20/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12960	13	12960	13	0.00
20/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	7547	8	7547	8	0.00
20/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	7374	7	7374	7	0.00
20/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2635	3	2635	3	0.00
20/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	7461	8	7461	8	0.00
20/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	6453	7	6453	7	0.00
20/08/2018	2040 On 07-February-19			Bond Future	10.00	91.5595	9.9971	91.5595	100.00
20/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	727	1	727	1	0.00
20/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	764	1	764	1	0.00
20/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	745	1	745	1	0.00
20/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	8317	8	8317	8	0.00
20/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	8391	8	8391	8	0.00
20/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	8243	8	8243	8	0.00
20/08/2018	2040 On 02-May-19			Bond Future	10.07	93.0820	10.0686	93.0820	0.00
20/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3463	3	3463	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
20/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3425	3	3425	3	0.00
20/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3387	3	3387	3	0.00
20/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4871	5	4871	5	0.00
20/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4915	5	4915	5	0.00
20/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4827	5	4827	5	0.00
20/08/2018	2044 On 01-November-18			Bond Future	9.95	91.2666	9.9462	91.2666	38,585.00
20/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	146	0	146	0	0.00
20/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	153	0	153	0	0.00
20/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	160	0	160	0	0.00
20/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	7419	7	7419	7	0.00
20/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	7331	7	7331	7	0.00
20/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	7507	8	7507	8	0.00
20/08/2018	2044 On 07-February-19			Bond Future	10.02	88.6448	10.0223	88.6448	108.00
20/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	812	1	812	1	0.00
20/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	831	1	831	1	0.00
20/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	793	1	793	1	0.00
20/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	8385	8	8385	8	0.00
20/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	8310	8	8310	8	0.00
20/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	8236	8	8236	8	0.00
20/08/2018	2044 On 02-May-19			Bond Future	10.09	90.1189	10.0911	90.1189	0.00
20/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3447	3	3447	3	0.00
20/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	3524	4	3524	4	0.00
20/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	3486	3	3486	3	0.00
20/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4932	5	4932	5	0.00
20/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4977	5	4977	5	0.00
20/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	5022	5	5022	5	0.00
20/08/2018	2046 On 01-November-18			Bond Future	116.60	116.6101	116.6037	116.6101	11,966.00
20/08/2018	2046 On 07-February-19			Bond Future	118.88	118.8855	118.8777	118.8855	0.00
20/08/2018	2046 On 02-May-19			Bond Future	119.19	119.1990	119.1907	119.1990	0.00
20/08/2018	2050 On 01-November-18			Bond Future	122.34	122.3425	122.3361	122.3425	9,987.00
20/08/2018	2050 On 07-February-19			Bond Future	122.95	122.9584	122.9504	122.9584	0.00
20/08/2018	2050 On 02-May-19			Bond Future	125.02	125.0255	125.0169	125.0255	0.00
20/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	AL37 On 01-November-18			Index Future	589.75	589.3720	589.7520	589.3720	0.00
20/08/2018	AL37 On 07-February-19			Index Future	601.14	600.7610	601.1440	600.7610	0.00
20/08/2018	AL37 On 02-May-19			Index Future	611.14	610.7560	611.1410	610.7560	0.00
20/08/2018	AL7T On 01-November-18			Index Future	682.75	681.8290	682.7530	681.8290	0.00
20/08/2018	AL7T On 07-February-19			Index Future	695.94	695.0040	695.9410	695.0040	0.00
20/08/2018	AL7T On 02-May-19			Index Future	707.52	706.5670	707.5150	706.5670	0.00
20/08/2018	ALBI On 01-November-18			Index Future	618.92	618.3190	618.9170	618.3190	863.00
20/08/2018	ALBI On 07-February-19			Index Future	630.87	630.2670	630.8720	630.2670	0.00
20/08/2018	ALBI On 02-May-19			Index Future	641.36	640.7530	641.3640	640.7530	0.00
20/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2018	ES33 On 01-November-18			Bond Future	11.11	75.0179	11.1095	75.0179	9,466.00
20/08/2018	ES33 On 07-February-19			Bond Future	11.25	76.4674	11.2463	76.4674	0.00
20/08/2018	ES33 On 02-May-19			Bond Future	11.36	73.9498	11.3632	73.9498	0.00
20/08/2018	ES42 On 01-November-18			Bond Future	11.31	77.2555	11.3114	77.2555	7,957.00
20/08/2018	ES42 On 07-February-19			Bond Future	11.44	78.7481	11.4395	78.7481	0.00
20/08/2018	ES42 On 02-May-19			Bond Future	11.55	75.7977	11.5544	75.7977	0.00
20/08/2018	GOVI On 01-November-18			GOVI	613.67	613.0460	613.6680	613.0460	464.00
20/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	398220	40	398220	40	0.00
20/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	398420	40	398420	40	0.00
20/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	398320	40	398320	40	0.00
20/08/2018	GOVI On 07-February-19			GOVI	625.52	624.8920	625.5220	624.8920	0.00
20/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	409880	42	409880	42	0.00
20/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	409980	42	409980	42	0.00
20/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	410080	42	410080	42	0.00
20/08/2018	GOVI On 02-May-19			GOVI	635.92	635.2890	635.9240	635.2890	0.00
20/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
20/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
20/08/2018	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
20/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	119560	13	119560	13	0.00
20/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	119360	13	119360	13	0.00
20/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	119460	13	119460	13	0.00
20/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2018	IGOV On 01-November-18			Index Future	253.50	253.6620	253.5030	253.6620	742.00
20/08/2018	IGOV On 07-February-19			Index Future	258.45	258.6120	258.4470	258.6120	0.00
20/08/2018	IGOV On 02-May-19			Index Future	262.79	262.9600	262.7930	262.9600	0.00
20/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
20/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2500	102.2500	102.2500	0.00
20/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6500	99.6400	99.6500	0.00
20/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.14	102.1500	102.1400	102.1500	0.00
20/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.13	100.1600	100.1300	100.1600	0.00
20/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
20/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9200	98.9100	98.9200	0.00
20/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3800	99.3700	99.3800	0.00
20/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.87	99.8900	99.8700	99.8900	0.00
20/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.13	102.1600	102.1300	102.1600	0.00
20/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.21	103.2500	103.2100	103.2500	0.00
20/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.38	99.4300	99.3800	99.4300	0.00
20/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.09	103.1400	103.0900	103.1400	0.00
20/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.26	100.2900	100.2600	100.2900	0.00
20/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.20	97.2400	97.2000	97.2400	0.00
20/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.51	96.5600	96.5100	96.5600	0.00
20/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.78	95.8500	95.7800	95.8500	0.00
20/08/2018	IS05 On 21-September-21			Interest Rate Swap	96.05	96.1300	96.0500	96.1300	0.00
20/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.32	98.4000	98.3200	98.4000	51.00
20/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.52	98.6000	98.5200	98.6000	0.00
20/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.81	99.8800	99.8100	99.8800	0.00
20/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.79	103.8600	103.7900	103.8600	0.00
20/08/2018	IS05 On 20-December-22			Interest Rate Swap	105.10	105.1800	105.1000	105.1800	0.00
20/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.61	98.7000	98.6100	98.7000	0.00
20/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.67	104.7700	104.6700	104.7700	0.00
20/08/2018	IS05 On 19-September-23			Interest Rate Swap	100.28	100.3700	100.2800	100.3700	0.00
20/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.42	97.5400	97.4200	97.5400	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
20/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.50	94.6200	94.5000	94.6200	0.00
20/08/2018	IS10 On 15-June-26			Interest Rate Swap	93.30	93.4200	93.3000	93.4200	0.00
20/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.48	95.6000	95.4800	95.6000	0.00
20/08/2018	IS10 On 21-December-26			Interest Rate Swap	99.24	99.3600	99.2400	99.3600	0.00
20/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.84	97.9700	97.8400	97.9700	0.00
20/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.92	100.0500	99.9200	100.0500	0.00
20/08/2018	IS10 On 20-September-27			Interest Rate Swap	105.33	105.4500	105.3300	105.4500	0.00
20/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.71	105.8300	105.7100	105.8300	0.00
20/08/2018	IS10 On 22-March-28			Interest Rate Swap	99.36	99.4800	99.3600	99.4800	0.00
20/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.46	106.5800	106.4600	106.5800	0.00
20/08/2018	IS10 On 19-September-28			Interest Rate Swap	100.16	100.2800	100.1600	100.2800	0.00
20/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
20/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/08/2018	R023 On 01-November-18			Bond Future	8.52	98.6145	8.5230	98.6145	38,294.00
20/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	6899	7	6899	7	0.00
20/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	6867	7	6867	7	0.00
20/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	6835	7	6835	7	0.00
20/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
20/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
20/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
20/08/2018	R023 On 07-February-19			Bond Future	8.63	100.5201	8.6288	100.5201	0.00
20/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6198	6	6198	6	0.00
20/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6257	6	6257	6	0.00
20/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6228	6	6228	6	0.00
20/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	54	0	54	0	0.00
20/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	53	0	53	0	0.00
20/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	55	0	55	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
20/08/2018	R023 On 02-May-19			Bond Future	8.72	98.2648	8.7193	98.2648	0.00
20/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	930	1	930	1	0.00
20/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	914	1	914	1	0.00
20/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	899	1	899	1	0.00
20/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1761	2	1761	2	0.00
20/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1778	2	1778	2	0.00
20/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1745	2	1745	2	0.00
20/08/2018	R035 On 01-November-18			Bond Future	9.79	94.1285	9.7932	94.1285	71,191.00
20/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	124	0	124	0	0.00
20/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	119	0	119	0	0.00
20/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	113	0	113	0	0.00
20/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	7058	7	7058	7	0.00
20/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	7137	7	7137	7	0.00
20/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6979	7	6979	7	0.00
20/08/2018	R035 On 07-February-19			Bond Future	9.88	95.9475	9.8796	95.9475	298.00
20/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	653	1	653	1	0.00
20/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	685	1	685	1	0.00
20/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	669	1	669	1	0.00
20/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7874	8	7874	8	0.00
20/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7806	8	7806	8	0.00
20/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7942	8	7942	8	0.00
20/08/2018	R035 On 02-May-19			Bond Future	9.95	93.0459	9.9508	93.0459	0.00
20/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	2993	3	2993	3	0.00
20/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3027	3	3027	3	0.00
20/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	2958	3	2958	3	0.00
20/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4611	5	4611	5	0.00
20/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4528	5	4528	5	0.00
20/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4569	5	4569	5	0.00
20/08/2018	R186 On 01-November-18			Bond Future	9.09	111.8059	9.0866	111.8059	65,679.00
20/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	312	0	312	0	0.00
20/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	240	0	240	0	5,000.00
20/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	953	1	953	1	0.00
20/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1634	2	1634	2	0.00
20/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	301	0	301	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
20/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	323	0	323	0	0.00
20/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	23	0	23	0	5,000.00
20/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	2071	2	2071	2	2,500.00
20/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1317	1	1317	1	5,000.00
20/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3744	4	3744	4	0.00
20/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	7012	7	7012	7	0.00
20/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3643	4	3643	4	0.00
20/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3693	4	3693	4	0.00
20/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	4056	4	4056	4	0.00
20/08/2018	R186 On 07-February-19			Bond Future	9.18	108.6613	9.1778	108.6613	719.00
20/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	307	0	307	0	0.00
20/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	321	0	321	0	0.00
20/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	395	0	395	0	210.00
20/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	314	0	314	0	0.00
20/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	6151	6	6151	6	0.00
20/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5623	6	5623	6	0.00
20/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	6042	6	6042	6	0.00
20/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	6096	6	6096	6	0.00
20/08/2018	R186 On 02-May-19			Bond Future	9.26	110.4685	9.2609	110.4685	0.00
20/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2030	2	2030	2	0.00
20/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2004	2	2004	2	0.00
20/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	1977	2	1977	2	0.00
20/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3368	3	3368	3	0.00
20/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3399	3	3399	3	0.00
20/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3337	3	3337	3	0.00
20/08/2018	R197 On 01-November-18			Bond Future	301.62	301.6352	301.6166	301.6352	2,350.00
20/08/2018	R197 On 07-February-19			Bond Future	300.15	300.1704	300.1480	300.1704	0.00
20/08/2018	R197 On 02-May-19			Bond Future	305.19	305.2163	305.1927	305.2163	0.00
20/08/2018	R202 On 01-November-18			Bond Future	234.99	234.9995	234.9867	234.9995	10,129.00
20/08/2018	R202 On 07-February-19			Bond Future	235.67	235.6810	235.6652	235.6810	0.00
20/08/2018	R202 On 02-May-19			Bond Future	239.63	239.6430	239.6264	239.6430	0.00
20/08/2018	R207 On 01-November-18			Bond Future	7.74	101.6646	7.7435	101.6646	19,555.00
20/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	2	0	2	0	0.00
20/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	2	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	2	0	2	0	0.00
20/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1129	1	1129	1	0.00
20/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1118	1	1118	1	0.00
20/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1107	1	1107	1	0.00
20/08/2018	R207 On 07-February-19			Bond Future	7.88	99.9841	7.8845	99.9841	0.00
20/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
20/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
20/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
20/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1201	1	1201	1	0.00
20/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1209	1	1209	1	0.00
20/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1192	1	1192	1	0.00
20/08/2018	R207 On 02-May-19			Bond Future	8.11	101.6470	8.1098	101.6470	0.00
20/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	66	0	66	0	0.00
20/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	70	0	70	0	0.00
20/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	68	0	68	0	0.00
20/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	391	0	391	0	0.00
20/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	386	0	386	0	0.00
20/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	395	0	395	0	0.00
20/08/2018	R208 On 01-November-18			Bond Future	8.04	97.8592	8.0421	97.8592	28,717.00
20/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	9	0	9	0	0.00
20/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	10	0	10	0	0.00
20/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	9	0	9	0	0.00
20/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1976	2	1976	2	0.00
20/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	2019	2	2019	2	0.00
20/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1998	2	1998	2	0.00
20/08/2018	R208 On 07-February-19			Bond Future	8.15	99.7501	8.1530	99.7501	0.00
20/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	25	0	25	0	0.00
20/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	25	0	25	0	0.00
20/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	24	0	24	0	0.00
20/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	2078	2	2078	2	0.00
20/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	2115	2	2115	2	0.00
20/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	2096	2	2096	2	0.00
20/08/2018	R208 On 02-May-19			Bond Future	8.27	98.0096	8.2656	98.0096	0.00
20/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	458	0	458	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
20/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	466	0	466	0	0.00
20/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	474	0	474	0	0.00
20/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	858	1	858	1	0.00
20/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	876	1	876	1	0.00
20/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	867	1	867	1	0.00
20/08/2018	R209 On 01-November-18			Bond Future	9.76	71.4686	9.7558	71.4686	127,187.00
20/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70652	71	70652	71	0.00
20/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	108	0	108	0	2,000.00
20/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70652	71	70652	71	0.00
20/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2491	2	2491	2	0.00
20/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	161	0	161	0	0.00
20/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2613	3	2613	3	0.00
20/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1336	1	1336	1	2,000.00
20/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	891	1	891	1	0.00
20/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	1920	2	1920	2	0.00
20/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70652	71	70652	71	0.00
20/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	617	1	617	1	0.00
20/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2531	3	2531	3	0.00
20/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	939	1	939	1	0.00
20/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2371	2	2371	2	0.00
20/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5312	5	5312	5	0.00
20/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	168	0	168	0	760.00
20/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	1993	2	1993	2	0.00
20/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1452	2	1452	2	0.00
20/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	5374	5	5374	5	0.00
20/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	334	0	334	0	0.00
20/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2685	3	2685	3	0.00
20/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	1197	1	1197	1	0.00
20/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	5439	6	5439	6	0.00
20/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	1063	1	1063	1	5,850.00
20/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	1128	1	1128	1	0.00
20/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	2089	2	2089	2	0.00
20/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2771	3	2771	3	760.00

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20/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1508	2	1508	2	760.00
20/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	1106	1	1106	1	2,000.00
20/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	3377	3	3377	3	0.00
20/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	6035	6	6035	6	0.00
20/08/2018	R209 On 07-February-19			Bond Future	9.83	72.8495	9.8303	72.8495	340.00
20/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	622	1	622	1	0.00
20/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	636	1	636	1	0.00
20/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4086	4	4086	4	0.00
20/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	607	1	607	1	0.00
20/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	1840	2	1840	2	4,000.00
20/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	745	1	745	1	4,000.00
20/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	6053	6	6053	6	0.00
20/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6557	7	6557	7	0.00
20/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3725	4	3725	4	0.00
20/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6499	7	6499	7	0.00
20/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6442	7	6442	7	0.00
20/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1788	2	1788	2	4,000.00
20/08/2018	R209 On 02-May-19			Bond Future	9.89	70.9132	9.8950	70.9132	0.00
20/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	2654	3	2654	3	0.00
20/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	2624	3	2624	3	0.00
20/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	2683	3	2683	3	0.00
20/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3997	4	3997	4	0.00
20/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3962	4	3962	4	0.00
20/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3927	4	3927	4	0.00
20/08/2018	R210 On 01-November-18			Bond Future	184.91	185.0747	184.9081	185.0747	2,149.00
20/08/2018	R210 On 07-February-19			Bond Future	188.51	188.6861	188.5142	188.6861	0.00
20/08/2018	R210 On 02-May-19			Bond Future	189.13	189.3033	189.1279	189.3033	0.00
20/08/2018	R212 On 01-November-18			Bond Future	155.53	155.5397	155.5296	155.5397	3,476.00
20/08/2018	R212 On 07-February-19			Bond Future	156.41	156.4197	156.4077	156.4197	0.00
20/08/2018	R212 On 02-May-19			Bond Future	159.04	159.0492	159.0366	159.0492	0.00
20/08/2018	R213 On 01-November-18			Bond Future	9.57	82.7998	9.5723	82.7998	32,893.00
20/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	87	0	87	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
20/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	83	0	83	0	0.00
20/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	79	0	79	0	0.00
20/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	6109	6	6109	6	0.00
20/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	6174	6	6174	6	0.00
20/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	6044	6	6044	6	0.00
20/08/2018	R213 On 07-February-19			Bond Future	9.66	84.3998	9.6577	84.3998	112.00
20/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	404	0	404	0	0.00
20/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	413	0	413	0	0.00
20/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	422	0	422	0	0.00
20/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6629	7	6629	7	0.00
20/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6571	7	6571	7	0.00
20/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6688	7	6688	7	0.00
20/08/2018	R213 On 02-May-19			Bond Future	9.73	82.2564	9.7282	82.2564	0.00
20/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2354	2	2354	2	0.00
20/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2326	2	2326	2	0.00
20/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2298	2	2298	2	0.00
20/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3777	4	3777	4	0.00
20/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3810	4	3810	4	0.00
20/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3744	4	3744	4	0.00
20/08/2018	R214 On 01-November-18			Bond Future	9.90	70.7694	9.9013	70.7694	28,498.00
20/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	94	0	94	0	0.00
20/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	99	0	99	0	0.00
20/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	104	0	104	0	0.00
20/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6599	7	6599	7	0.00
20/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6745	7	6745	7	0.00
20/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6672	7	6672	7	0.00
20/08/2018	R214 On 07-February-19			Bond Future	9.98	72.1369	9.9777	72.1369	0.00
20/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	551	1	551	1	0.00
20/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	565	1	565	1	0.00
20/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	538	1	538	1	0.00
20/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	7299	7	7299	7	0.00
20/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	7236	7	7236	7	0.00
20/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	7173	7	7173	7	0.00
20/08/2018	R214 On 02-May-19			Bond Future	10.04	70.0428	10.0404	70.0428	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
20/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	2888	3	2888	3	0.00
20/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	2826	3	2826	3	0.00
20/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	2857	3	2857	3	0.00
20/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	4055	4	4055	4	0.00
20/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	4019	4	4019	4	0.00
20/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	4092	4	4092	4	0.00
20/08/2018	R248 On 01-November-18			Bond Future	9.93	90.3385	9.9320	90.3385	97,212.00
20/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	89	0	89	0	0.00
20/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	99	0	99	0	0.00
20/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	94	0	94	0	0.00
20/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	8535	9	8535	9	0.00
20/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	8440	8	8440	8	0.00
20/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	8630	9	8630	9	0.00
20/08/2018	R248 On 07-February-19			Bond Future	10.01	92.0842	10.0095	92.0842	0.00
20/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	641	1	641	1	0.00
20/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	658	1	658	1	0.00
20/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	624	1	624	1	0.00
20/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	9245	9	9245	9	0.00
20/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	9409	9	9409	9	0.00
20/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	9327	9	9327	9	0.00
20/08/2018	R248 On 02-May-19			Bond Future	10.07	89.1816	10.0730	89.1816	0.00
20/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	3597	4	3597	4	0.00
20/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	3637	4	3637	4	0.00
20/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	3557	4	3557	4	0.00
20/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	5013	5	5013	5	0.00
20/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	5105	5	5105	5	0.00
20/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	5059	5	5059	5	0.00