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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
23/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	2025 On 01-November-18			Bond Future	132.30	132.7383	132.2967	132.7383	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
23/08/2018	2025 On 07-February-19			Bond Future	133.46	133.9137	133.4624	133.9137	0.00
23/08/2018	2025 On 02-May-19			Bond Future	135.71	136.1634	135.7050	136.1634	0.00
23/08/2018	2029 On 01-November-18			Bond Future	99.36	99.4632	99.3638	99.4632	1,600.00
23/08/2018	2029 On 07-February-19			Bond Future	101.30	101.4039	101.3016	101.4039	0.00
23/08/2018	2029 On 02-May-19			Bond Future	101.93	102.0348	101.9314	102.0348	0.00
23/08/2018	2030 On 01-November-18			Bond Future	9.39	92.5492	9.3948	92.5492	52,011.00
23/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	111	0	111	0	0.00
23/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	121	0	121	0	0.00
23/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	116	0	116	0	0.00
23/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5473	5	5473	5	0.00
23/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5537	6	5537	6	0.00
23/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5409	5	5409	5	0.00
23/08/2018	2030 On 07-February-19			Bond Future	9.48	90.3276	9.4751	90.3276	167.00
23/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	626	1	626	1	0.00
23/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	640	1	640	1	0.00
23/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2417	2	2417	2	920.00
23/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	655	1	655	1	0.00
23/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	747	1	747	1	920.00
23/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2890	3	2890	3	0.00
23/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	6105	6	6105	6	0.00
23/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5791	6	5791	6	0.00
23/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	6159	6	6159	6	0.00
23/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6212	6	6212	6	0.00
23/08/2018	2030 On 02-May-19			Bond Future	9.55	91.8284	9.5496	91.8284	0.00
23/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2738	3	2738	3	0.00
23/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2799	3	2799	3	0.00
23/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2769	3	2769	3	0.00
23/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3697	4	3697	4	0.00
23/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3665	4	3665	4	0.00
23/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3729	4	3729	4	0.00
23/08/2018	2032 On 01-November-18			Bond Future	9.57	90.9524	9.5720	90.9524	38,867.00
23/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	118	0	118	0	0.00
23/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	123	0	123	0	0.00
23/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	113	0	113	0	0.00

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23/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	6079	6	6079	6	0.00
23/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	6008	6	6008	6	0.00
23/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5938	6	5938	6	0.00
23/08/2018	2032 On 07-February-19			Bond Future	9.65	92.7092	9.6542	92.7092	456.00
23/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	736	1	736	1	0.00
23/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	720	1	720	1	0.00
23/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	704	1	704	1	0.00
23/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6742	7	6742	7	0.00
23/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6800	7	6800	7	0.00
23/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6684	7	6684	7	0.00
23/08/2018	2032 On 02-May-19			Bond Future	9.73	90.0947	9.7261	90.0947	0.00
23/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3154	3	3154	3	0.00
23/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3187	3	3187	3	0.00
23/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3221	3	3221	3	0.00
23/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3869	4	3869	4	0.00
23/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3938	4	3938	4	0.00
23/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3903	4	3903	4	0.00
23/08/2018	2033 On 01-November-18			Bond Future	101.83	101.8313	101.8258	101.8313	5,770.00
23/08/2018	2033 On 07-February-19			Bond Future	103.81	103.8183	103.8117	103.8183	0.00
23/08/2018	2033 On 02-May-19			Bond Future	104.41	104.4177	104.4116	104.4177	0.00
23/08/2018	2037 On 01-November-18			Bond Future	9.76	91.6129	9.7627	91.6129	51,781.00
23/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	179	0	179	0	0.00
23/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	197	0	197	0	0.00
23/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	188	0	188	0	0.00
23/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6238	6	6238	6	0.00
23/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	6162	6	6162	6	0.00
23/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6315	6	6315	6	0.00
23/08/2018	2037 On 07-February-19			Bond Future	9.84	89.1226	9.8394	89.1226	650.00
23/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	897	1	897	1	0.00
23/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	917	1	917	1	0.00
23/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	937	1	937	1	0.00
23/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	7118	7	7118	7	0.00
23/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7248	7	7248	7	0.00
23/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7183	7	7183	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
23/08/2018	2037 On 02-May-19			Bond Future	9.91	90.6033	9.9090	90.6033	0.00
23/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3565	4	3565	4	0.00
23/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3603	4	3603	4	0.00
23/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3528	4	3528	4	0.00
23/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4432	4	4432	4	0.00
23/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4393	4	4393	4	0.00
23/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4354	4	4354	4	0.00
23/08/2018	2038 On 01-November-18			Bond Future	122.76	122.7653	122.7586	122.7653	9,641.00
23/08/2018	2038 On 07-February-19			Bond Future	123.56	123.5693	123.5616	123.5693	0.00
23/08/2018	2038 On 02-May-19			Bond Future	125.64	125.6452	125.6378	125.6452	0.00
23/08/2018	2040 On 01-November-18			Bond Future	9.83	95.0438	9.8324	95.0438	24,834.00
23/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	179	0	179	0	0.00
23/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	294	0	294	0	3,540.00
23/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1933	2	1933	2	3,540.00
23/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	172	0	172	0	0.00
23/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	195	0	195	0	2,950.00
23/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	9	0	9	0	2,950.00
23/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	187	0	187	0	0.00
23/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6627	7	6627	7	0.00
23/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12254	12	12254	12	0.00
23/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6882	7	6882	7	0.00
23/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6712	7	6712	7	0.00
23/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2203	2	2203	2	0.00
23/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6797	7	6797	7	0.00
23/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5806	6	5806	6	0.00
23/08/2018	2040 On 07-February-19			Bond Future	9.91	92.3691	9.9084	92.3691	100.00
23/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	960	1	960	1	0.00
23/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	1003	1	1003	1	0.00
23/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	981	1	981	1	0.00
23/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7829	8	7829	8	0.00
23/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7900	8	7900	8	0.00
23/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7759	8	7759	8	0.00
23/08/2018	2040 On 02-May-19			Bond Future	9.98	93.9038	9.9773	93.9038	0.00
23/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3980	4	3980	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
23/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3940	4	3940	4	0.00
23/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3900	4	3900	4	0.00
23/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4651	5	4651	5	0.00
23/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4693	5	4693	5	0.00
23/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4610	5	4610	5	0.00
23/08/2018	2044 On 01-November-18			Bond Future	9.86	92.0714	9.8606	92.0714	38,549.00
23/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	192	0	192	0	0.00
23/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	201	0	201	0	0.00
23/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	210	0	210	0	0.00
23/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6748	7	6748	7	0.00
23/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6662	7	6662	7	0.00
23/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6835	7	6835	7	0.00
23/08/2018	2044 On 07-February-19			Bond Future	9.93	89.4646	9.9338	89.4646	108.00
23/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1061	1	1061	1	0.00
23/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1084	1	1084	1	0.00
23/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1038	1	1038	1	0.00
23/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7899	8	7899	8	0.00
23/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7828	8	7828	8	0.00
23/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7757	8	7757	8	0.00
23/08/2018	2044 On 02-May-19			Bond Future	10.00	90.9510	10.0001	90.9510	0.00
23/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	3967	4	3967	4	0.00
23/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4049	4	4049	4	0.00
23/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4008	4	4008	4	0.00
23/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4713	5	4713	5	0.00
23/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4755	5	4755	5	0.00
23/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4798	5	4798	5	0.00
23/08/2018	2046 On 01-November-18			Bond Future	115.01	114.2474	115.0123	114.2474	11,966.00
23/08/2018	2046 On 07-February-19			Bond Future	117.26	116.4766	117.2553	116.4766	0.00
23/08/2018	2046 On 02-May-19			Bond Future	117.54	116.7480	117.5402	116.7480	0.00
23/08/2018	2050 On 01-November-18			Bond Future	121.92	122.1822	121.9181	122.1822	9,987.00
23/08/2018	2050 On 07-February-19			Bond Future	122.52	122.7945	122.5242	122.7945	0.00
23/08/2018	2050 On 02-May-19			Bond Future	124.58	124.8574	124.5832	124.8574	0.00
23/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	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
23/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	AL37 On 01-November-18			Index Future	591.61	591.6980	591.6100	591.6980	0.00
23/08/2018	AL37 On 07-February-19			Index Future	603.03	603.1280	603.0320	603.1280	0.00
23/08/2018	AL37 On 02-May-19			Index Future	613.06	613.1540	613.0580	613.1540	0.00
23/08/2018	AL7T On 01-November-18			Index Future	686.33	686.3000	686.3330	686.3000	0.00
23/08/2018	AL7T On 07-February-19			Index Future	699.58	699.5580	699.5840	699.5580	0.00
23/08/2018	AL7T On 02-May-19			Index Future	711.22	711.1860	711.2150	711.1860	0.00
23/08/2018	ALBI On 01-November-18			Index Future	622.61	622.7310	622.6100	622.7310	863.00
23/08/2018	ALBI On 07-February-19			Index Future	634.63	634.7610	634.6310	634.7610	0.00
23/08/2018	ALBI On 02-May-19			Index Future	645.18	645.3120	645.1820	645.3120	0.00
23/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2018	ES33 On 01-November-18			Bond Future	11.02	75.6237	11.0206	75.6237	9,466.00
23/08/2018	ES33 On 07-February-19			Bond Future	11.15	77.0846	11.1539	77.0846	0.00
23/08/2018	ES33 On 02-May-19			Bond Future	11.27	74.5760	11.2677	74.5760	0.00
23/08/2018	ES42 On 01-November-18			Bond Future	11.22	77.9096	11.2227	77.9096	7,957.00
23/08/2018	ES42 On 07-February-19			Bond Future	11.35	79.4144	11.3473	79.4144	0.00
23/08/2018	ES42 On 02-May-19			Bond Future	11.46	76.4740	11.4590	76.4740	0.00
23/08/2018	GOVI On 01-November-18			GOVI	617.54	617.6770	617.5350	617.6770	465.00
23/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	359550	36	359550	36	0.00
23/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	359750	36	359750	36	0.00
23/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	359650	36	359650	36	0.00
23/08/2018	GOVI On 07-February-19			GOVI	629.46	629.6090	629.4570	629.6090	0.00
23/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	370530	37	370530	37	0.00
23/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	370630	37	370630	37	0.00
23/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	370730	37	370730	37	0.00
23/08/2018	GOVI On 02-May-19			GOVI	639.92	640.0750	639.9230	640.0750	0.00
23/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
23/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
23/08/2018	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
23/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	79570	8	79570	8	0.00
23/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	79370	8	79370	8	0.00
23/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	79470	8	79470	8	0.00
23/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2018	IGOV On 01-November-18			Index Future	252.62	252.7170	252.6210	252.7170	742.00
23/08/2018	IGOV On 07-February-19			Index Future	257.55	257.6480	257.5480	257.6480	0.00
23/08/2018	IGOV On 02-May-19			Index Future	261.88	261.9770	261.8760	261.9770	0.00
23/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
23/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
23/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.6300	99.6300	99.6300	0.00
23/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.11	102.1200	102.1100	102.1200	0.00
23/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.10	100.0900	100.1000	100.0900	0.00
23/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
23/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9300	98.9200	98.9300	0.00
23/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
23/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8600	99.8500	99.8600	0.00
23/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.10	102.0900	102.1000	102.0900	0.00
23/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.16	103.1500	103.1600	103.1500	0.00
23/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
23/08/2018	IS02 On 22-June-20			Interest Rate Swap	103.00	103.0100	103.0000	103.0100	0.00
23/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.20	100.2000	100.2000	100.2000	0.00
23/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.13	97.1300	97.1300	97.1300	0.00
23/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.41	96.4100	96.4100	96.4100	0.00
23/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.64	95.6500	95.6400	95.6500	0.00
23/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.88	95.8900	95.8800	95.8900	0.00
23/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.13	98.1500	98.1300	98.1500	51.00
23/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.32	98.3400	98.3200	98.3400	0.00
23/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.59	99.6000	99.5900	99.6000	0.00
23/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.56	103.5700	103.5600	103.5700	0.00
23/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.86	104.8700	104.8600	104.8700	0.00
23/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.35	98.3500	98.3500	98.3500	0.00
23/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.41	104.4000	104.4100	104.4000	0.00
23/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.99	99.9900	99.9900	99.9900	0.00
23/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.05	97.0700	97.0500	97.0700	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
23/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.12	94.1300	94.1200	94.1300	0.00
23/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.91	92.9200	92.9100	92.9200	0.00
23/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.09	95.0900	95.0900	95.0900	0.00
23/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.85	98.8500	98.8500	98.8500	0.00
23/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.45	97.4500	97.4500	97.4500	0.00
23/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.53	99.5200	99.5300	99.5200	0.00
23/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.94	104.9300	104.9400	104.9300	0.00
23/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.31	105.3000	105.3100	105.3000	0.00
23/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.93	98.9300	98.9300	98.9300	0.00
23/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.03	106.0300	106.0300	106.0300	0.00
23/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.70	99.7100	99.7000	99.7100	0.00
23/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
23/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/08/2018	R023 On 01-November-18			Bond Future	8.43	99.0173	8.4290	99.0173	38,272.00
23/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7228	7	7228	7	0.00
23/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7196	7	7196	7	0.00
23/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7164	7	7164	7	0.00
23/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
23/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
23/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
23/08/2018	R023 On 07-February-19			Bond Future	8.53	100.9302	8.5275	100.9302	0.00
23/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6536	7	6536	7	0.00
23/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6594	7	6594	7	0.00
23/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6565	7	6565	7	0.00
23/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	57	0	57	0	0.00
23/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	56	0	56	0	0.00
23/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	58	0	58	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
23/08/2018	R023 On 02-May-19			Bond Future	8.61	98.6801	8.6110	98.6801	0.00
23/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1185	1	1185	1	0.00
23/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1168	1	1168	1	0.00
23/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1151	1	1151	1	0.00
23/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1675	2	1675	2	0.00
23/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1690	2	1690	2	0.00
23/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1661	2	1661	2	0.00
23/08/2018	R035 On 01-November-18			Bond Future	9.72	94.8659	9.7174	94.8659	72,792.00
23/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	156	0	156	0	0.00
23/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	149	0	149	0	0.00
23/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	143	0	143	0	0.00
23/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6509	6	6509	6	0.00
23/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6587	7	6587	7	0.00
23/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6431	6	6431	6	0.00
23/08/2018	R035 On 07-February-19			Bond Future	9.80	96.6985	9.8011	96.6985	298.00
23/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	849	1	849	1	0.00
23/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	887	1	887	1	0.00
23/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	868	1	868	1	0.00
23/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7482	7	7482	7	0.00
23/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7418	7	7418	7	0.00
23/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7547	7	7547	7	0.00
23/08/2018	R035 On 02-May-19			Bond Future	9.87	93.8081	9.8699	93.8081	0.00
23/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3430	3	3430	3	0.00
23/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3467	4	3467	4	0.00
23/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3393	3	3393	3	0.00
23/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4446	4	4446	4	0.00
23/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4368	4	4368	4	0.00
23/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4407	4	4407	4	0.00
23/08/2018	R186 On 01-November-18			Bond Future	8.99	112.4824	8.9941	112.4824	63,248.00
23/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	396	0	396	0	0.00
23/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	308	0	308	0	5,000.00
23/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1156	1	1156	1	0.00
23/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1925	2	1925	2	0.00
23/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	383	0	383	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
23/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	410	0	410	0	0.00
23/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	34	0	34	0	5,000.00
23/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1722	2	1722	2	2,500.00
23/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	1055	1	1055	1	5,000.00
23/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3273	3	3273	3	0.00
23/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6470	6	6470	6	0.00
23/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3177	3	3177	3	0.00
23/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3225	3	3225	3	0.00
23/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3572	4	3572	4	0.00
23/08/2018	R186 On 07-February-19			Bond Future	9.08	109.3503	9.0807	109.3503	719.00
23/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	451	0	451	0	0.00
23/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	470	0	470	0	0.00
23/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	564	1	564	1	210.00
23/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	460	0	460	0	0.00
23/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5229	5	5229	5	0.00
23/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5732	6	5732	6	0.00
23/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5628	6	5628	6	0.00
23/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5680	6	5680	6	0.00
23/08/2018	R186 On 02-May-19			Bond Future	9.16	111.1673	9.1595	111.1673	0.00
23/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2427	2	2427	2	0.00
23/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2398	2	2398	2	0.00
23/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2369	2	2369	2	0.00
23/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3190	3	3190	3	0.00
23/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3219	3	3219	3	0.00
23/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3162	3	3162	3	0.00
23/08/2018	R197 On 01-November-18			Bond Future	301.18	301.4763	301.1819	301.4763	2,350.00
23/08/2018	R197 On 07-February-19			Bond Future	299.71	300.0079	299.7051	300.0079	0.00
23/08/2018	R197 On 02-May-19			Bond Future	304.74	305.0475	304.7409	305.0475	0.00
23/08/2018	R202 On 01-November-18			Bond Future	234.65	234.7992	234.6481	234.7992	10,129.00
23/08/2018	R202 On 07-February-19			Bond Future	235.32	235.4763	235.3201	235.4763	0.00
23/08/2018	R202 On 02-May-19			Bond Future	239.27	239.4322	239.2741	239.4322	0.00
23/08/2018	R207 On 01-November-18			Bond Future	7.65	101.7749	7.6507	101.7749	19,635.00
23/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	5	0	5	0	0.00
23/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	5	0	5	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
23/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	5	0	5	0	0.00
23/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1028	1	1028	1	0.00
23/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1017	1	1017	1	0.00
23/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	1006	1	1006	1	0.00
23/08/2018	R207 On 07-February-19			Bond Future	7.76	100.0960	7.7644	100.0960	0.00
23/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	3	0	3	0	0.00
23/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
23/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
23/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1097	1	1097	1	0.00
23/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1106	1	1106	1	0.00
23/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1088	1	1088	1	0.00
23/08/2018	R207 On 02-May-19			Bond Future	7.95	101.7592	7.9484	101.7592	0.00
23/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	129	0	129	0	0.00
23/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	135	0	135	0	0.00
23/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	132	0	132	0	0.00
23/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	349	0	349	0	0.00
23/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	345	0	345	0	0.00
23/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	353	0	353	0	0.00
23/08/2018	R208 On 01-November-18			Bond Future	7.94	98.1224	7.9393	98.1224	28,736.00
23/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	14	0	14	0	0.00
23/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	15	0	15	0	0.00
23/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	14	0	14	0	0.00
23/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1765	2	1765	2	0.00
23/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1807	2	1807	2	0.00
23/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1786	2	1786	2	0.00
23/08/2018	R208 On 07-February-19			Bond Future	8.04	100.0178	8.0365	100.0178	0.00
23/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	38	0	38	0	0.00
23/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	37	0	37	0	0.00
23/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	36	0	36	0	0.00
23/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1870	2	1870	2	0.00
23/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1906	2	1906	2	0.00
23/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1888	2	1888	2	0.00
23/08/2018	R208 On 02-May-19			Bond Future	8.13	98.2803	8.1340	98.2803	0.00
23/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	605	1	605	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
23/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	614	1	614	1	0.00
23/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	623	1	623	1	0.00
23/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	783	1	783	1	0.00
23/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	799	1	799	1	0.00
23/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	791	1	791	1	0.00
23/08/2018	R209 On 01-November-18			Bond Future	9.67	72.1240	9.6701	72.1240	126,887.00
23/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71207	71	71207	71	0.00
23/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	143	0	143	0	2,000.00
23/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71207	71	71207	71	0.00
23/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	205	0	205	0	0.00
23/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2958	3	2958	3	0.00
23/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1561	2	1561	2	2,000.00
23/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1057	1	1057	1	0.00
23/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2207	2	2207	2	0.00
23/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2827	3	2827	3	0.00
23/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2870	3	2870	3	0.00
23/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71207	71	71207	71	0.00
23/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	741	1	741	1	0.00
23/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1112	1	1112	1	0.00
23/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2697	3	2697	3	0.00
23/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5785	6	5785	6	0.00
23/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2286	2	2286	2	0.00
23/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	213	0	213	0	760.00
23/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2302	2	2302	2	0.00
23/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1190	1	1190	1	0.00
23/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4863	5	4863	5	0.00
23/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	252	0	252	0	0.00
23/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	968	1	968	1	0.00
23/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	908	1	908	1	0.00
23/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4927	5	4927	5	0.00
23/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	852	1	852	1	5,850.00
23/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1758	2	1758	2	0.00
23/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2382	2	2382	2	760.00
23/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1239	1	1239	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	889	1	889	1	2,000.00
23/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2945	3	2945	3	0.00
23/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5514	5	5514	5	0.00
23/08/2018	R209 On 07-February-19			Bond Future	9.74	73.5173	9.7419	73.5173	340.00
23/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	817	1	817	1	0.00
23/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	834	1	834	1	0.00
23/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4553	5	4553	5	0.00
23/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2182	2	2182	2	4,000.00
23/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	961	1	961	1	4,000.00
23/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	800	1	800	1	0.00
23/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6183	6	6183	6	0.00
23/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3501	3	3501	3	0.00
23/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5703	6	5703	6	0.00
23/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	6129	6	6129	6	0.00
23/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	6074	6	6074	6	0.00
23/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1689	2	1689	2	4,000.00
23/08/2018	R209 On 02-May-19			Bond Future	9.80	71.5910	9.8042	71.5910	0.00
23/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3063	3	3063	3	0.00
23/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3031	3	3031	3	0.00
23/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3094	3	3094	3	0.00
23/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3829	4	3829	4	0.00
23/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3795	4	3795	4	0.00
23/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3762	4	3762	4	0.00
23/08/2018	R210 On 01-November-18			Bond Future	183.77	183.7822	183.7722	183.7822	2,149.00
23/08/2018	R210 On 07-February-19			Bond Future	187.36	187.3679	187.3561	187.3679	0.00
23/08/2018	R210 On 02-May-19			Bond Future	187.95	187.9608	187.9496	187.9608	0.00
23/08/2018	R212 On 01-November-18			Bond Future	155.48	155.4913	155.4814	155.4913	3,476.00
23/08/2018	R212 On 07-February-19			Bond Future	156.36	156.3700	156.3585	156.3700	0.00
23/08/2018	R212 On 02-May-19			Bond Future	158.99	158.9968	158.9858	158.9968	0.00
23/08/2018	R213 On 01-November-18			Bond Future	9.48	83.4661	9.4811	83.4661	32,893.00
23/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	115	0	115	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
23/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	110	0	110	0	0.00
23/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	106	0	106	0	0.00
23/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5566	6	5566	6	0.00
23/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5630	6	5630	6	0.00
23/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5502	6	5502	6	0.00
23/08/2018	R213 On 07-February-19			Bond Future	9.56	85.0786	9.5631	85.0786	112.00
23/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	604	1	604	1	0.00
23/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	617	1	617	1	0.00
23/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	631	1	631	1	0.00
23/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6253	6	6253	6	0.00
23/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6200	6	6200	6	0.00
23/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6307	6	6307	6	0.00
23/08/2018	R213 On 02-May-19			Bond Future	9.63	82.9452	9.6306	82.9452	0.00
23/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2760	3	2760	3	0.00
23/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2729	3	2729	3	0.00
23/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2699	3	2699	3	0.00
23/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3590	4	3590	4	0.00
23/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3621	4	3621	4	0.00
23/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3559	4	3559	4	0.00
23/08/2018	R214 On 01-November-18			Bond Future	9.82	71.4154	9.8159	71.4154	28,498.00
23/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	120	0	120	0	0.00
23/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	125	0	125	0	0.00
23/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	131	0	131	0	0.00
23/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	6050	6	6050	6	0.00
23/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6194	6	6194	6	0.00
23/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	6122	6	6122	6	0.00
23/08/2018	R214 On 07-February-19			Bond Future	9.89	72.7950	9.8896	72.7950	0.00
23/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	734	1	734	1	0.00
23/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	750	1	750	1	0.00
23/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	717	1	717	1	0.00
23/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6891	7	6891	7	0.00
23/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6831	7	6831	7	0.00
23/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6771	7	6771	7	0.00
23/08/2018	R214 On 02-May-19			Bond Future	9.95	70.7109	9.9499	70.7109	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
23/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3317	3	3317	3	0.00
23/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3251	3	3251	3	0.00
23/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3284	3	3284	3	0.00
23/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3885	4	3885	4	0.00
23/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3851	4	3851	4	0.00
23/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3920	4	3920	4	0.00
23/08/2018	R248 On 01-November-18			Bond Future	9.85	91.1631	9.8465	91.1631	97,212.00
23/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	125	0	125	0	0.00
23/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	137	0	137	0	0.00
23/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	131	0	131	0	0.00
23/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7836	8	7836	8	0.00
23/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7742	8	7742	8	0.00
23/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7930	8	7930	8	0.00
23/08/2018	R248 On 07-February-19			Bond Future	9.92	92.9243	9.9212	92.9243	0.00
23/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	859	1	859	1	0.00
23/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	880	1	880	1	0.00
23/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	839	1	839	1	0.00
23/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8716	9	8716	9	0.00
23/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8874	9	8874	9	0.00
23/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8795	9	8795	9	0.00
23/08/2018	R248 On 02-May-19			Bond Future	9.98	90.0344	9.9822	90.0344	0.00
23/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4136	4	4136	4	0.00
23/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4178	4	4178	4	0.00
23/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4094	4	4094	4	0.00
23/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4793	5	4793	5	0.00
23/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4880	5	4880	5	0.00
23/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4836	5	4836	5	0.00