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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
29/08/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	2025 On 01-November-18			Bond Future	132.35	132.3527	132.3475	132.3527	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
29/08/2018	2025 On 07-February-19			Bond Future	133.51	133.5189	133.5144	133.5189	0.00
29/08/2018	2025 On 02-May-19			Bond Future	135.76	135.7606	135.7566	135.7606	0.00
29/08/2018	2029 On 01-November-18			Bond Future	99.67	99.7241	99.6741	99.7241	1,600.00
29/08/2018	2029 On 07-February-19			Bond Future	101.62	101.6684	101.6181	101.6684	0.00
29/08/2018	2029 On 02-May-19			Bond Future	102.25	102.3029	102.2521	102.3029	0.00
29/08/2018	2030 On 01-November-18			Bond Future	9.36	93.0640	9.3645	93.0640	52,508.00
29/08/2018	2030 On 01-November-18	8.58	Call	Bond Future	104	0	104	0	0.00
29/08/2018	2030 On 01-November-18	8.60	Call	Bond Future	113	0	113	0	0.00
29/08/2018	2030 On 01-November-18	8.59	Call	Bond Future	108	0	108	0	0.00
29/08/2018	2030 On 01-November-18	8.59	Put	Bond Future	5271	5	5271	5	0.00
29/08/2018	2030 On 01-November-18	8.58	Put	Bond Future	5335	5	5335	5	0.00
29/08/2018	2030 On 01-November-18	8.60	Put	Bond Future	5207	5	5207	5	0.00
29/08/2018	2030 On 07-February-19			Bond Future	9.44	90.8505	9.4436	90.8505	167.00
29/08/2018	2030 On 07-February-19	8.62	Call	Bond Future	634	1	634	1	0.00
29/08/2018	2030 On 07-February-19	8.63	Call	Bond Future	649	1	649	1	0.00
29/08/2018	2030 On 07-February-19	8.64	Call	Bond Future	664	1	664	1	0.00
29/08/2018	2030 On 07-February-19	9.40	Call	Bond Future	2467	3	2467	3	920.00
29/08/2018	2030 On 07-February-19	8.70	Call	Bond Future	758	1	758	1	920.00
29/08/2018	2030 On 07-February-19	9.40	Put	Bond Future	2742	3	2742	3	0.00
29/08/2018	2030 On 07-February-19	8.64	Put	Bond Future	5916	6	5916	6	0.00
29/08/2018	2030 On 07-February-19	8.70	Put	Bond Future	5604	5	5604	5	0.00
29/08/2018	2030 On 07-February-19	8.63	Put	Bond Future	5969	6	5969	6	0.00
29/08/2018	2030 On 07-February-19	8.62	Put	Bond Future	6023	6	6023	6	0.00
29/08/2018	2030 On 02-May-19			Bond Future	9.52	92.3590	9.5171	92.3590	0.00
29/08/2018	2030 On 02-May-19	9.39	Call	Bond Future	2795	3	2795	3	0.00
29/08/2018	2030 On 02-May-19	9.41	Call	Bond Future	2857	3	2857	3	0.00
29/08/2018	2030 On 02-May-19	9.40	Call	Bond Future	2826	3	2826	3	0.00
29/08/2018	2030 On 02-May-19	9.40	Put	Bond Future	3554	3	3554	3	0.00
29/08/2018	2030 On 02-May-19	9.41	Put	Bond Future	3522	3	3522	3	0.00
29/08/2018	2030 On 02-May-19	9.39	Put	Bond Future	3585	3	3585	3	0.00
29/08/2018	2032 On 01-November-18			Bond Future	9.55	91.4751	9.5517	91.4751	39,287.00
29/08/2018	2032 On 01-November-18	8.76	Call	Bond Future	105	0	105	0	0.00
29/08/2018	2032 On 01-November-18	8.77	Call	Bond Future	110	0	110	0	0.00
29/08/2018	2032 On 01-November-18	8.75	Call	Bond Future	101	0	101	0	0.00

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29/08/2018	2032 On 01-November-18	8.75	Put	Bond Future	5926	6	5926	6	0.00
29/08/2018	2032 On 01-November-18	8.76	Put	Bond Future	5855	6	5855	6	0.00
29/08/2018	2032 On 01-November-18	8.77	Put	Bond Future	5784	5	5784	5	0.00
29/08/2018	2032 On 07-February-19			Bond Future	9.63	93.2402	9.6332	93.2402	456.00
29/08/2018	2032 On 07-February-19	8.82	Call	Bond Future	732	1	732	1	0.00
29/08/2018	2032 On 07-February-19	8.81	Call	Bond Future	715	1	715	1	0.00
29/08/2018	2032 On 07-February-19	8.80	Call	Bond Future	699	1	699	1	0.00
29/08/2018	2032 On 07-February-19	8.81	Put	Bond Future	6593	6	6593	6	0.00
29/08/2018	2032 On 07-February-19	8.80	Put	Bond Future	6652	6	6652	6	0.00
29/08/2018	2032 On 07-February-19	8.82	Put	Bond Future	6535	6	6535	6	0.00
29/08/2018	2032 On 02-May-19			Bond Future	9.70	90.6335	9.7045	90.6335	0.00
29/08/2018	2032 On 02-May-19	9.61	Call	Bond Future	3183	3	3183	3	0.00
29/08/2018	2032 On 02-May-19	9.62	Call	Bond Future	3216	3	3216	3	0.00
29/08/2018	2032 On 02-May-19	9.63	Call	Bond Future	3250	3	3250	3	0.00
29/08/2018	2032 On 02-May-19	9.63	Put	Bond Future	3753	4	3753	4	0.00
29/08/2018	2032 On 02-May-19	9.61	Put	Bond Future	3822	4	3822	4	0.00
29/08/2018	2032 On 02-May-19	9.62	Put	Bond Future	3787	4	3787	4	0.00
29/08/2018	2033 On 01-November-18			Bond Future	102.06	101.8099	102.0602	101.8099	5,770.00
29/08/2018	2033 On 07-February-19			Bond Future	104.05	103.7950	104.0508	103.7950	0.00
29/08/2018	2033 On 02-May-19			Bond Future	104.65	104.3931	104.6536	104.3931	0.00
29/08/2018	2037 On 01-November-18			Bond Future	9.74	92.1940	9.7429	92.1940	51,781.00
29/08/2018	2037 On 01-November-18	9.01	Call	Bond Future	162	0	162	0	0.00
29/08/2018	2037 On 01-November-18	9.03	Call	Bond Future	179	0	179	0	0.00
29/08/2018	2037 On 01-November-18	9.02	Call	Bond Future	171	0	171	0	0.00
29/08/2018	2037 On 01-November-18	9.02	Put	Bond Future	6067	6	6067	6	0.00
29/08/2018	2037 On 01-November-18	9.03	Put	Bond Future	5990	6	5990	6	0.00
29/08/2018	2037 On 01-November-18	9.01	Put	Bond Future	6144	6	6144	6	0.00
29/08/2018	2037 On 07-February-19			Bond Future	9.82	89.7131	9.8188	89.7131	650.00
29/08/2018	2037 On 07-February-19	9.05	Call	Bond Future	891	1	891	1	0.00
29/08/2018	2037 On 07-February-19	9.06	Call	Bond Future	911	1	911	1	0.00
29/08/2018	2037 On 07-February-19	9.07	Call	Bond Future	932	1	932	1	0.00
29/08/2018	2037 On 07-February-19	9.07	Put	Bond Future	6956	7	6956	7	0.00
29/08/2018	2037 On 07-February-19	9.05	Put	Bond Future	7085	7	7085	7	0.00
29/08/2018	2037 On 07-February-19	9.06	Put	Bond Future	7021	7	7021	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
29/08/2018	2037 On 02-May-19			Bond Future	9.89	91.2027	9.8880	91.2027	0.00
29/08/2018	2037 On 02-May-19	9.80	Call	Bond Future	3596	4	3596	4	0.00
29/08/2018	2037 On 02-May-19	9.81	Call	Bond Future	3634	4	3634	4	0.00
29/08/2018	2037 On 02-May-19	9.79	Call	Bond Future	3558	4	3558	4	0.00
29/08/2018	2037 On 02-May-19	9.79	Put	Bond Future	4303	4	4303	4	0.00
29/08/2018	2037 On 02-May-19	9.80	Put	Bond Future	4265	4	4265	4	0.00
29/08/2018	2037 On 02-May-19	9.81	Put	Bond Future	4226	4	4226	4	0.00
29/08/2018	2038 On 01-November-18			Bond Future	122.92	122.9267	122.9231	122.9267	9,705.00
29/08/2018	2038 On 07-February-19			Bond Future	123.73	123.7323	123.7295	123.7323	0.00
29/08/2018	2038 On 02-May-19			Bond Future	125.81	125.8096	125.8074	125.8096	0.00
29/08/2018	2040 On 01-November-18			Bond Future	9.82	95.6680	9.8176	95.6680	24,834.00
29/08/2018	2040 On 01-November-18	9.08	Call	Bond Future	158	0	158	0	0.00
29/08/2018	2040 On 01-November-18	9.20	Call	Bond Future	267	0	267	0	3,540.00
29/08/2018	2040 On 01-November-18	9.80	Call	Bond Future	1903	2	1903	2	3,540.00
29/08/2018	2040 On 01-November-18	9.07	Call	Bond Future	151	0	151	0	0.00
29/08/2018	2040 On 01-November-18	9.10	Call	Bond Future	174	0	174	0	2,950.00
29/08/2018	2040 On 01-November-18	8.50	Call	Bond Future	7	0	7	0	2,950.00
29/08/2018	2040 On 01-November-18	9.09	Call	Bond Future	166	0	166	0	0.00
29/08/2018	2040 On 01-November-18	9.10	Put	Bond Future	6483	6	6483	6	0.00
29/08/2018	2040 On 01-November-18	8.50	Put	Bond Future	12128	12	12128	12	0.00
29/08/2018	2040 On 01-November-18	9.07	Put	Bond Future	6739	6	6739	6	0.00
29/08/2018	2040 On 01-November-18	9.09	Put	Bond Future	6568	6	6568	6	0.00
29/08/2018	2040 On 01-November-18	9.80	Put	Bond Future	2051	2	2051	2	0.00
29/08/2018	2040 On 01-November-18	9.08	Put	Bond Future	6653	6	6653	6	0.00
29/08/2018	2040 On 01-November-18	9.20	Put	Bond Future	5657	5	5657	5	0.00
29/08/2018	2040 On 07-February-19			Bond Future	9.89	93.0035	9.8932	93.0035	100.00
29/08/2018	2040 On 07-February-19	9.11	Call	Bond Future	944	1	944	1	0.00
29/08/2018	2040 On 07-February-19	9.13	Call	Bond Future	987	1	987	1	0.00
29/08/2018	2040 On 07-February-19	9.12	Call	Bond Future	965	1	965	1	0.00
29/08/2018	2040 On 07-February-19	9.12	Put	Bond Future	7689	7	7689	7	0.00
29/08/2018	2040 On 07-February-19	9.11	Put	Bond Future	7760	7	7760	7	0.00
29/08/2018	2040 On 07-February-19	9.13	Put	Bond Future	7619	7	7619	7	0.00
29/08/2018	2040 On 02-May-19			Bond Future	9.96	94.5477	9.9618	94.5477	0.00
29/08/2018	2040 On 02-May-19	9.90	Call	Bond Future	3992	4	3992	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
29/08/2018	2040 On 02-May-19	9.89	Call	Bond Future	3951	4	3951	4	0.00
29/08/2018	2040 On 02-May-19	9.88	Call	Bond Future	3911	4	3911	4	0.00
29/08/2018	2040 On 02-May-19	9.89	Put	Bond Future	4537	4	4537	4	0.00
29/08/2018	2040 On 02-May-19	9.88	Put	Bond Future	4578	4	4578	4	0.00
29/08/2018	2040 On 02-May-19	9.90	Put	Bond Future	4496	4	4496	4	0.00
29/08/2018	2044 On 01-November-18			Bond Future	9.84	92.7041	9.8409	92.7041	38,549.00
29/08/2018	2044 On 01-November-18	9.12	Call	Bond Future	174	0	174	0	0.00
29/08/2018	2044 On 01-November-18	9.13	Call	Bond Future	182	0	182	0	0.00
29/08/2018	2044 On 01-November-18	9.14	Call	Bond Future	191	0	191	0	0.00
29/08/2018	2044 On 01-November-18	9.13	Put	Bond Future	6563	6	6563	6	0.00
29/08/2018	2044 On 01-November-18	9.14	Put	Bond Future	6476	6	6476	6	0.00
29/08/2018	2044 On 01-November-18	9.12	Put	Bond Future	6650	6	6650	6	0.00
29/08/2018	2044 On 07-February-19			Bond Future	9.91	90.1077	9.9135	90.1077	108.00
29/08/2018	2044 On 07-February-19	9.17	Call	Bond Future	1055	1	1055	1	0.00
29/08/2018	2044 On 07-February-19	9.18	Call	Bond Future	1078	1	1078	1	0.00
29/08/2018	2044 On 07-February-19	9.16	Call	Bond Future	1032	1	1032	1	0.00
29/08/2018	2044 On 07-February-19	9.16	Put	Bond Future	7723	7	7723	7	0.00
29/08/2018	2044 On 07-February-19	9.17	Put	Bond Future	7652	7	7652	7	0.00
29/08/2018	2044 On 07-February-19	9.18	Put	Bond Future	7581	7	7581	7	0.00
29/08/2018	2044 On 02-May-19			Bond Future	9.98	91.6039	9.9793	91.6039	0.00
29/08/2018	2044 On 02-May-19	9.90	Call	Bond Future	4000	4	4000	4	0.00
29/08/2018	2044 On 02-May-19	9.92	Call	Bond Future	4083	4	4083	4	0.00
29/08/2018	2044 On 02-May-19	9.91	Call	Bond Future	4042	4	4042	4	0.00
29/08/2018	2044 On 02-May-19	9.92	Put	Bond Future	4575	4	4575	4	0.00
29/08/2018	2044 On 02-May-19	9.91	Put	Bond Future	4617	4	4617	4	0.00
29/08/2018	2044 On 02-May-19	9.90	Put	Bond Future	4660	4	4660	4	0.00
29/08/2018	2046 On 01-November-18			Bond Future	116.22	116.2181	116.2155	116.2181	12,067.00
29/08/2018	2046 On 07-February-19			Bond Future	118.48	118.4841	118.4821	118.4841	0.00
29/08/2018	2046 On 02-May-19			Bond Future	118.79	118.7882	118.7864	118.7882	0.00
29/08/2018	2050 On 01-November-18			Bond Future	122.28	122.2855	122.2824	122.2855	9,987.00
29/08/2018	2050 On 07-February-19			Bond Future	122.90	122.8982	122.8961	122.8982	0.00
29/08/2018	2050 On 02-May-19			Bond Future	124.96	124.9616	124.9597	124.9616	0.00
29/08/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	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
29/08/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	AL37 On 01-November-18			Index Future	591.79	593.1960	591.7850	593.1960	0.00
29/08/2018	AL37 On 07-February-19			Index Future	603.21	604.6450	603.2090	604.6450	0.00
29/08/2018	AL37 On 02-May-19			Index Future	613.23	614.6900	613.2310	614.6900	0.00
29/08/2018	AL7T On 01-November-18			Index Future	687.03	689.4500	687.0260	689.4500	0.00
29/08/2018	AL7T On 07-February-19			Index Future	700.29	702.7570	700.2890	702.7570	0.00
29/08/2018	AL7T On 02-May-19			Index Future	711.92	714.4320	711.9240	714.4320	0.00
29/08/2018	ALBI On 01-November-18			Index Future	623.43	626.0620	623.4290	626.0620	863.00
29/08/2018	ALBI On 07-February-19			Index Future	635.46	638.1460	635.4640	638.1460	0.00
29/08/2018	ALBI On 02-May-19			Index Future	646.02	648.7480	646.0220	648.7480	0.00
29/08/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/08/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2018	ES33 On 01-November-18			Bond Future	11.00	76.0753	10.9975	76.0753	9,466.00
29/08/2018	ES33 On 07-February-19			Bond Future	11.13	77.5433	11.1298	77.5433	0.00
29/08/2018	ES33 On 02-May-19			Bond Future	11.24	75.0416	11.2430	75.0416	0.00
29/08/2018	ES42 On 01-November-18			Bond Future	11.20	78.4237	11.1997	78.4237	7,957.00
29/08/2018	ES42 On 07-February-19			Bond Future	11.32	79.9368	11.3235	79.9368	0.00
29/08/2018	ES42 On 02-May-19			Bond Future	11.43	77.0043	11.4345	77.0043	0.00
29/08/2018	GOVI On 01-November-18			GOVI	618.42	621.1790	618.4220	621.1790	465.00
29/08/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 01-November-18	653.49	Put	GOVI	350680	32	350680	32	0.00
29/08/2018	GOVI On 01-November-18	653.51	Put	GOVI	350880	32	350880	32	0.00
29/08/2018	GOVI On 01-November-18	653.50	Put	GOVI	350780	32	350780	32	0.00
29/08/2018	GOVI On 07-February-19			GOVI	630.36	633.1680	630.3600	633.1680	0.00
29/08/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 07-February-19	666.51	Put	GOVI	361500	33	361500	33	0.00
29/08/2018	GOVI On 07-February-19	666.52	Put	GOVI	361600	33	361600	33	0.00
29/08/2018	GOVI On 07-February-19	666.53	Put	GOVI	361700	33	361700	33	0.00
29/08/2018	GOVI On 02-May-19			GOVI	640.83	643.6870	640.8340	643.6870	0.00
29/08/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
29/08/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
29/08/2018	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
29/08/2018	GOVI On 02-May-19	647.88	Put	GOVI	70460	4	70460	4	0.00
29/08/2018	GOVI On 02-May-19	647.86	Put	GOVI	70260	4	70260	4	0.00
29/08/2018	GOVI On 02-May-19	647.87	Put	GOVI	70360	4	70360	4	0.00
29/08/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2018	IGOV On 01-November-18			Index Future	253.04	253.0310	253.0410	253.0310	746.00
29/08/2018	IGOV On 07-February-19			Index Future	257.98	257.9650	257.9760	257.9650	0.00
29/08/2018	IGOV On 02-May-19			Index Future	262.31	262.2980	262.3090	262.2980	0.00
29/08/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
29/08/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2500	102.2600	102.2500	0.00
29/08/2018	IS01 On 22-March-19			Interest Rate Swap	99.62	99.6100	99.6200	99.6100	0.00
29/08/2018	IS01 On 20-June-19			Interest Rate Swap	102.11	102.0800	102.1100	102.0800	0.00
29/08/2018	IS01 On 19-September-19			Interest Rate Swap	100.09	100.0500	100.0900	100.0500	0.00
29/08/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
29/08/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
29/08/2018	IS02 On 15-March-19			Interest Rate Swap	99.36	99.3500	99.3600	99.3500	0.00
29/08/2018	IS02 On 21-June-19			Interest Rate Swap	99.85	99.8100	99.8500	99.8100	0.00
29/08/2018	IS02 On 20-September-19			Interest Rate Swap	102.09	102.0500	102.0900	102.0500	0.00
29/08/2018	IS02 On 20-December-19			Interest Rate Swap	103.14	103.0800	103.1400	103.0800	0.00
29/08/2018	IS02 On 23-March-20			Interest Rate Swap	99.29	99.2100	99.2900	99.2100	0.00
29/08/2018	IS02 On 22-June-20			Interest Rate Swap	102.99	102.9100	102.9900	102.9100	0.00
29/08/2018	IS02 On 21-September-20			Interest Rate Swap	100.19	100.1400	100.1900	100.1400	0.00
29/08/2018	IS05 On 17-December-20			Interest Rate Swap	97.12	97.0600	97.1200	97.0600	0.00
29/08/2018	IS05 On 16-March-21			Interest Rate Swap	96.40	96.2900	96.4000	96.2900	0.00
29/08/2018	IS05 On 15-June-21			Interest Rate Swap	95.63	95.4700	95.6300	95.4700	0.00
29/08/2018	IS05 On 21-September-21			Interest Rate Swap	95.87	95.6700	95.8700	95.6700	0.00
29/08/2018	IS05 On 21-December-21			Interest Rate Swap	98.11	97.9100	98.1100	97.9100	51.00
29/08/2018	IS05 On 15-March-22			Interest Rate Swap	98.30	98.0900	98.3000	98.0900	0.00
29/08/2018	IS05 On 21-June-22			Interest Rate Swap	99.56	99.3500	99.5600	99.3500	0.00
29/08/2018	IS05 On 20-September-22			Interest Rate Swap	103.52	103.3000	103.5200	103.3000	0.00
29/08/2018	IS05 On 20-December-22			Interest Rate Swap	104.83	104.5900	104.8300	104.5900	0.00
29/08/2018	IS05 On 22-March-23			Interest Rate Swap	98.31	98.0600	98.3100	98.0600	0.00
29/08/2018	IS05 On 20-June-23			Interest Rate Swap	104.37	104.1100	104.3700	104.1100	0.00
29/08/2018	IS05 On 19-September-23			Interest Rate Swap	99.95	99.6700	99.9500	99.6700	0.00
29/08/2018	IS10 On 17-December-25			Interest Rate Swap	97.04	96.6600	97.0400	96.6600	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
29/08/2018	IS10 On 16-March-26			Interest Rate Swap	94.11	93.7100	94.1100	93.7100	0.00
29/08/2018	IS10 On 15-June-26			Interest Rate Swap	92.89	92.4900	92.8900	92.4900	0.00
29/08/2018	IS10 On 21-September-26			Interest Rate Swap	95.07	94.6500	95.0700	94.6500	0.00
29/08/2018	IS10 On 21-December-26			Interest Rate Swap	98.83	98.4100	98.8300	98.4100	0.00
29/08/2018	IS10 On 15-March-27			Interest Rate Swap	97.42	96.9900	97.4200	96.9900	0.00
29/08/2018	IS10 On 21-June-27			Interest Rate Swap	99.49	99.0500	99.4900	99.0500	0.00
29/08/2018	IS10 On 20-September-27			Interest Rate Swap	104.90	104.4600	104.9000	104.4600	0.00
29/08/2018	IS10 On 20-December-27			Interest Rate Swap	105.27	104.8300	105.2700	104.8300	0.00
29/08/2018	IS10 On 22-March-28			Interest Rate Swap	98.89	98.4300	98.8900	98.4300	0.00
29/08/2018	IS10 On 20-June-28			Interest Rate Swap	106.00	105.5500	106.0000	105.5500	0.00
29/08/2018	IS10 On 19-September-28			Interest Rate Swap	99.67	99.1900	99.6700	99.1900	0.00
29/08/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/08/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/08/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/08/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/08/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
29/08/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
29/08/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/08/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/08/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/08/2018	R023 On 01-November-18			Bond Future	8.42	99.2683	8.4185	99.2683	38,272.00
29/08/2018	R023 On 01-November-18	10.59	Call	Bond Future	7264	7	7264	7	0.00
29/08/2018	R023 On 01-November-18	10.58	Call	Bond Future	7232	7	7232	7	0.00
29/08/2018	R023 On 01-November-18	10.57	Call	Bond Future	7200	7	7200	7	0.00
29/08/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
29/08/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
29/08/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
29/08/2018	R023 On 07-February-19			Bond Future	8.52	101.1840	8.5162	101.1840	0.00
29/08/2018	R023 On 07-February-19	10.57	Call	Bond Future	6567	7	6567	7	0.00
29/08/2018	R023 On 07-February-19	10.59	Call	Bond Future	6625	7	6625	7	0.00
29/08/2018	R023 On 07-February-19	10.58	Call	Bond Future	6596	7	6596	7	0.00
29/08/2018	R023 On 07-February-19	10.58	Put	Bond Future	50	0	50	0	0.00
29/08/2018	R023 On 07-February-19	10.59	Put	Bond Future	49	0	49	0	0.00
29/08/2018	R023 On 07-February-19	10.57	Put	Bond Future	51	0	51	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
29/08/2018	R023 On 02-May-19			Bond Future	8.60	98.9372	8.5993	98.9372	0.00
29/08/2018	R023 On 02-May-19	8.46	Call	Bond Future	1185	1	1185	1	0.00
29/08/2018	R023 On 02-May-19	8.45	Call	Bond Future	1168	1	1168	1	0.00
29/08/2018	R023 On 02-May-19	8.44	Call	Bond Future	1151	1	1151	1	0.00
29/08/2018	R023 On 02-May-19	8.45	Put	Bond Future	1639	2	1639	2	0.00
29/08/2018	R023 On 02-May-19	8.44	Put	Bond Future	1653	2	1653	2	0.00
29/08/2018	R023 On 02-May-19	8.46	Put	Bond Future	1624	2	1624	2	0.00
29/08/2018	R035 On 01-November-18			Bond Future	9.69	95.4041	9.6921	95.4041	72,922.00
29/08/2018	R035 On 01-November-18	8.94	Call	Bond Future	144	0	144	0	0.00
29/08/2018	R035 On 01-November-18	8.93	Call	Bond Future	137	0	137	0	0.00
29/08/2018	R035 On 01-November-18	8.92	Call	Bond Future	131	0	131	0	0.00
29/08/2018	R035 On 01-November-18	8.93	Put	Bond Future	6302	6	6302	6	0.00
29/08/2018	R035 On 01-November-18	8.92	Put	Bond Future	6381	6	6381	6	0.00
29/08/2018	R035 On 01-November-18	8.94	Put	Bond Future	6224	6	6224	6	0.00
29/08/2018	R035 On 07-February-19			Bond Future	9.77	97.2451	9.7750	97.2451	298.00
29/08/2018	R035 On 07-February-19	8.96	Call	Bond Future	851	1	851	1	0.00
29/08/2018	R035 On 07-February-19	8.98	Call	Bond Future	890	1	890	1	0.00
29/08/2018	R035 On 07-February-19	8.97	Call	Bond Future	870	1	870	1	0.00
29/08/2018	R035 On 07-February-19	8.97	Put	Bond Future	7287	7	7287	7	0.00
29/08/2018	R035 On 07-February-19	8.98	Put	Bond Future	7222	7	7222	7	0.00
29/08/2018	R035 On 07-February-19	8.96	Put	Bond Future	7352	7	7352	7	0.00
29/08/2018	R035 On 02-May-19			Bond Future	9.84	94.3628	9.8431	94.3628	0.00
29/08/2018	R035 On 02-May-19	9.74	Call	Bond Future	3481	4	3481	4	0.00
29/08/2018	R035 On 02-May-19	9.75	Call	Bond Future	3518	4	3518	4	0.00
29/08/2018	R035 On 02-May-19	9.73	Call	Bond Future	3443	4	3443	4	0.00
29/08/2018	R035 On 02-May-19	9.73	Put	Bond Future	4296	4	4296	4	0.00
29/08/2018	R035 On 02-May-19	9.75	Put	Bond Future	4219	4	4219	4	0.00
29/08/2018	R035 On 02-May-19	9.74	Put	Bond Future	4257	4	4257	4	0.00
29/08/2018	R186 On 01-November-18			Bond Future	8.98	112.9375	8.9838	112.9375	63,776.00
29/08/2018	R186 On 01-November-18	8.53	Call	Bond Future	367	0	367	0	0.00
29/08/2018	R186 On 01-November-18	8.46	Call	Bond Future	281	0	281	0	5,000.00
29/08/2018	R186 On 01-November-18	8.90	Call	Bond Future	1122	1	1122	1	0.00
29/08/2018	R186 On 01-November-18	9.14	Call	Bond Future	1901	2	1901	2	0.00
29/08/2018	R186 On 01-November-18	8.52	Call	Bond Future	353	0	353	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
29/08/2018	R186 On 01-November-18	8.54	Call	Bond Future	380	0	380	0	0.00
29/08/2018	R186 On 01-November-18	7.96	Call	Bond Future	27	0	27	0	5,000.00
29/08/2018	R186 On 01-November-18	8.90	Put	Bond Future	1626	1	1626	1	2,500.00
29/08/2018	R186 On 01-November-18	9.14	Put	Bond Future	970	1	970	1	5,000.00
29/08/2018	R186 On 01-November-18	8.52	Put	Bond Future	3183	3	3183	3	0.00
29/08/2018	R186 On 01-November-18	7.96	Put	Bond Future	6402	6	6402	6	0.00
29/08/2018	R186 On 01-November-18	8.54	Put	Bond Future	3086	3	3086	3	0.00
29/08/2018	R186 On 01-November-18	8.53	Put	Bond Future	3134	3	3134	3	0.00
29/08/2018	R186 On 01-November-18	8.46	Put	Bond Future	3483	3	3483	3	0.00
29/08/2018	R186 On 07-February-19			Bond Future	9.07	109.8119	9.0700	109.8119	719.00
29/08/2018	R186 On 07-February-19	8.20	Call	Bond Future	438	1	438	1	0.00
29/08/2018	R186 On 07-February-19	8.22	Call	Bond Future	457	1	457	1	0.00
29/08/2018	R186 On 07-February-19	8.30	Call	Bond Future	550	1	550	1	210.00
29/08/2018	R186 On 07-February-19	8.21	Call	Bond Future	447	1	447	1	0.00
29/08/2018	R186 On 07-February-19	8.20	Put	Bond Future	5657	5	5657	5	0.00
29/08/2018	R186 On 07-February-19	8.30	Put	Bond Future	5153	5	5153	5	0.00
29/08/2018	R186 On 07-February-19	8.22	Put	Bond Future	5552	5	5552	5	0.00
29/08/2018	R186 On 07-February-19	8.21	Put	Bond Future	5604	5	5604	5	0.00
29/08/2018	R186 On 02-May-19			Bond Future	9.15	111.6355	9.1485	111.6355	0.00
29/08/2018	R186 On 02-May-19	9.03	Call	Bond Future	2423	3	2423	3	0.00
29/08/2018	R186 On 02-May-19	9.02	Call	Bond Future	2394	3	2394	3	0.00
29/08/2018	R186 On 02-May-19	9.01	Call	Bond Future	2365	3	2365	3	0.00
29/08/2018	R186 On 02-May-19	9.02	Put	Bond Future	3124	3	3124	3	0.00
29/08/2018	R186 On 02-May-19	9.01	Put	Bond Future	3153	3	3153	3	0.00
29/08/2018	R186 On 02-May-19	9.03	Put	Bond Future	3096	3	3096	3	0.00
29/08/2018	R197 On 01-November-18			Bond Future	301.25	301.2658	301.2512	301.2658	2,353.00
29/08/2018	R197 On 07-February-19			Bond Future	299.78	299.7890	299.7764	299.7890	0.00
29/08/2018	R197 On 02-May-19			Bond Future	304.81	304.8221	304.8104	304.8221	0.00
29/08/2018	R202 On 01-November-18			Bond Future	234.60	234.6108	234.6045	234.6108	10,129.00
29/08/2018	R202 On 07-February-19			Bond Future	235.28	235.2810	235.2761	235.2810	0.00
29/08/2018	R202 On 02-May-19			Bond Future	239.23	239.2311	239.2270	239.2311	0.00
29/08/2018	R207 On 01-November-18			Bond Future	7.64	101.8755	7.6400	101.8755	19,671.00
29/08/2018	R207 On 01-November-18	6.75	Call	Bond Future	4	0	4	0	0.00
29/08/2018	R207 On 01-November-18	6.76	Call	Bond Future	4	0	4	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
29/08/2018	R207 On 01-November-18	6.74	Call	Bond Future	4	0	4	0	0.00
29/08/2018	R207 On 01-November-18	6.74	Put	Bond Future	1015	1	1015	1	0.00
29/08/2018	R207 On 01-November-18	6.75	Put	Bond Future	1004	1	1004	1	0.00
29/08/2018	R207 On 01-November-18	6.76	Put	Bond Future	993	1	993	1	0.00
29/08/2018	R207 On 07-February-19			Bond Future	7.75	100.1965	7.7508	100.1965	0.00
29/08/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
29/08/2018	R207 On 07-February-19	6.52	Call	Bond Future	2	0	2	0	0.00
29/08/2018	R207 On 07-February-19	6.51	Call	Bond Future	2	0	2	0	0.00
29/08/2018	R207 On 07-February-19	6.52	Put	Bond Future	1085	1	1085	1	0.00
29/08/2018	R207 On 07-February-19	6.51	Put	Bond Future	1094	1	1094	1	0.00
29/08/2018	R207 On 07-February-19	6.53	Put	Bond Future	1076	1	1076	1	0.00
29/08/2018	R207 On 02-May-19			Bond Future	7.93	101.8603	7.9318	101.8603	0.00
29/08/2018	R207 On 02-May-19	7.61	Call	Bond Future	131	0	131	0	0.00
29/08/2018	R207 On 02-May-19	7.63	Call	Bond Future	137	0	137	0	0.00
29/08/2018	R207 On 02-May-19	7.62	Call	Bond Future	134	0	134	0	0.00
29/08/2018	R207 On 02-May-19	7.62	Put	Bond Future	340	0	340	0	0.00
29/08/2018	R207 On 02-May-19	7.63	Put	Bond Future	336	0	336	0	0.00
29/08/2018	R207 On 02-May-19	7.61	Put	Bond Future	343	0	343	0	0.00
29/08/2018	R208 On 01-November-18			Bond Future	7.93	98.2782	7.9342	98.2782	29,489.00
29/08/2018	R208 On 01-November-18	7.11	Call	Bond Future	12	0	12	0	0.00
29/08/2018	R208 On 01-November-18	7.12	Call	Bond Future	12	0	12	0	0.00
29/08/2018	R208 On 01-November-18	7.10	Call	Bond Future	11	0	11	0	0.00
29/08/2018	R208 On 01-November-18	7.12	Put	Bond Future	1751	2	1751	2	0.00
29/08/2018	R208 On 01-November-18	7.10	Put	Bond Future	1794	2	1794	2	0.00
29/08/2018	R208 On 01-November-18	7.11	Put	Bond Future	1772	2	1772	2	0.00
29/08/2018	R208 On 07-February-19			Bond Future	8.03	100.1747	8.0309	100.1747	0.00
29/08/2018	R208 On 07-February-19	7.08	Call	Bond Future	36	0	36	0	0.00
29/08/2018	R208 On 07-February-19	7.07	Call	Bond Future	35	0	35	0	0.00
29/08/2018	R208 On 07-February-19	7.06	Call	Bond Future	33	0	33	0	0.00
29/08/2018	R208 On 07-February-19	7.08	Put	Bond Future	1857	2	1857	2	0.00
29/08/2018	R208 On 07-February-19	7.06	Put	Bond Future	1894	2	1894	2	0.00
29/08/2018	R208 On 07-February-19	7.07	Put	Bond Future	1876	2	1876	2	0.00
29/08/2018	R208 On 02-May-19			Bond Future	8.13	98.4387	8.1282	98.4387	0.00
29/08/2018	R208 On 02-May-19	8.02	Call	Bond Future	601	1	601	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
29/08/2018	R208 On 02-May-19	8.03	Call	Bond Future	610	1	610	1	0.00
29/08/2018	R208 On 02-May-19	8.04	Call	Bond Future	619	1	619	1	0.00
29/08/2018	R208 On 02-May-19	8.04	Put	Bond Future	770	1	770	1	0.00
29/08/2018	R208 On 02-May-19	8.02	Put	Bond Future	785	1	785	1	0.00
29/08/2018	R208 On 02-May-19	8.03	Put	Bond Future	777	1	777	1	0.00
29/08/2018	R209 On 01-November-18			Bond Future	9.65	72.6125	9.6505	72.6125	127,513.00
29/08/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71336	72	71336	72	0.00
29/08/2018	R209 On 01-November-18	8.89	Call	Bond Future	129	0	129	0	2,000.00
29/08/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71336	72	71336	72	0.00
29/08/2018	R209 On 01-November-18	8.98	Call	Bond Future	188	0	188	0	0.00
29/08/2018	R209 On 01-November-18	10.00	Call	Bond Future	2984	3	2984	3	0.00
29/08/2018	R209 On 01-November-18	9.64	Call	Bond Future	1552	2	1552	2	2,000.00
29/08/2018	R209 On 01-November-18	9.47	Call	Bond Future	1039	1	1039	1	0.00
29/08/2018	R209 On 01-November-18	9.82	Call	Bond Future	2215	2	2215	2	0.00
29/08/2018	R209 On 01-November-18	9.97	Call	Bond Future	2849	3	2849	3	0.00
29/08/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71336	72	71336	72	0.00
29/08/2018	R209 On 01-November-18	9.34	Call	Bond Future	720	1	720	1	0.00
29/08/2018	R209 On 01-November-18	9.98	Call	Bond Future	2894	3	2894	3	0.00
29/08/2018	R209 On 01-November-18	9.49	Call	Bond Future	1095	1	1095	1	0.00
29/08/2018	R209 On 01-November-18	9.94	Call	Bond Future	2717	3	2717	3	0.00
29/08/2018	R209 On 01-November-18	10.57	Call	Bond Future	5865	6	5865	6	0.00
29/08/2018	R209 On 01-November-18	8.99	Call	Bond Future	196	0	196	0	760.00
29/08/2018	R209 On 01-November-18	9.84	Call	Bond Future	2295	3	2295	3	0.00
29/08/2018	R209 On 01-November-18	9.84	Put	Bond Future	1070	1	1070	1	0.00
29/08/2018	R209 On 01-November-18	8.99	Put	Bond Future	4718	4	4718	4	0.00
29/08/2018	R209 On 01-November-18	9.49	Put	Bond Future	2156	2	2156	2	0.00
29/08/2018	R209 On 01-November-18	10.57	Put	Bond Future	202	0	202	0	0.00
29/08/2018	R209 On 01-November-18	9.94	Put	Bond Future	859	1	859	1	0.00
29/08/2018	R209 On 01-November-18	8.98	Put	Bond Future	4782	4	4782	4	0.00
29/08/2018	R209 On 01-November-18	10.00	Put	Bond Future	749	1	749	1	5,850.00
29/08/2018	R209 On 01-November-18	9.64	Put	Bond Future	1621	1	1621	1	0.00
29/08/2018	R209 On 01-November-18	9.47	Put	Bond Future	2235	2	2235	2	760.00
29/08/2018	R209 On 01-November-18	9.82	Put	Bond Future	1118	1	1118	1	760.00
29/08/2018	R209 On 01-November-18	9.97	Put	Bond Future	802	1	802	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
29/08/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
29/08/2018	R209 On 01-November-18	9.98	Put	Bond Future	784	1	784	1	2,000.00
29/08/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/08/2018	R209 On 01-November-18	9.34	Put	Bond Future	2795	3	2795	3	0.00
29/08/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/08/2018	R209 On 01-November-18	8.89	Put	Bond Future	5371	5	5371	5	0.00
29/08/2018	R209 On 07-February-19			Bond Future	9.72	74.0136	9.7216	74.0136	340.00
29/08/2018	R209 On 07-February-19	8.96	Call	Bond Future	812	1	812	1	0.00
29/08/2018	R209 On 07-February-19	8.97	Call	Bond Future	829	1	829	1	0.00
29/08/2018	R209 On 07-February-19	10.20	Call	Bond Future	4593	5	4593	5	0.00
29/08/2018	R209 On 07-February-19	8.95	Call	Bond Future	794	1	794	1	0.00
29/08/2018	R209 On 07-February-19	9.54	Call	Bond Future	2191	2	2191	2	4,000.00
29/08/2018	R209 On 07-February-19	9.04	Call	Bond Future	957	1	957	1	4,000.00
29/08/2018	R209 On 07-February-19	9.04	Put	Bond Future	5568	5	5568	5	0.00
29/08/2018	R209 On 07-February-19	8.95	Put	Bond Future	6047	6	6047	6	0.00
29/08/2018	R209 On 07-February-19	9.54	Put	Bond Future	3379	3	3379	3	0.00
29/08/2018	R209 On 07-February-19	8.96	Put	Bond Future	5992	6	5992	6	0.00
29/08/2018	R209 On 07-February-19	8.97	Put	Bond Future	5938	6	5938	6	0.00
29/08/2018	R209 On 07-February-19	10.20	Put	Bond Future	1598	1	1598	1	4,000.00
29/08/2018	R209 On 02-May-19			Bond Future	9.78	72.0949	9.7834	72.0949	0.00
29/08/2018	R209 On 02-May-19	9.69	Call	Bond Future	3087	3	3087	3	0.00
29/08/2018	R209 On 02-May-19	9.68	Call	Bond Future	3055	3	3055	3	0.00
29/08/2018	R209 On 02-May-19	9.70	Call	Bond Future	3119	3	3119	3	0.00
29/08/2018	R209 On 02-May-19	9.68	Put	Bond Future	3721	4	3721	4	0.00
29/08/2018	R209 On 02-May-19	9.69	Put	Bond Future	3688	3	3688	3	0.00
29/08/2018	R209 On 02-May-19	9.70	Put	Bond Future	3655	3	3655	3	0.00
29/08/2018	R210 On 01-November-18			Bond Future	184.20	184.2067	184.2013	184.2067	2,414.00
29/08/2018	R210 On 07-February-19			Bond Future	187.79	187.7982	187.7940	187.7982	0.00
29/08/2018	R210 On 02-May-19			Bond Future	188.39	188.3964	188.3929	188.3964	0.00
29/08/2018	R212 On 01-November-18			Bond Future	155.54	155.5525	155.5433	155.5525	3,476.00
29/08/2018	R212 On 07-February-19			Bond Future	156.42	156.4302	156.4221	156.4302	0.00
29/08/2018	R212 On 02-May-19			Bond Future	159.05	159.0566	159.0488	159.0566	0.00
29/08/2018	R213 On 01-November-18			Bond Future	9.46	83.9375	9.4611	83.9375	32,893.00
29/08/2018	R213 On 01-November-18	8.66	Call	Bond Future	103	0	103	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2018	R213 On 01-November-18	8.65	Call	Bond Future	98	0	98	0	0.00
29/08/2018	R213 On 01-November-18	8.64	Call	Bond Future	94	0	94	0	0.00
29/08/2018	R213 On 01-November-18	8.65	Put	Bond Future	5428	5	5428	5	0.00
29/08/2018	R213 On 01-November-18	8.64	Put	Bond Future	5492	5	5492	5	0.00
29/08/2018	R213 On 01-November-18	8.66	Put	Bond Future	5364	5	5364	5	0.00
29/08/2018	R213 On 07-February-19			Bond Future	9.54	85.5573	9.5424	85.5573	112.00
29/08/2018	R213 On 07-February-19	8.68	Call	Bond Future	598	1	598	1	0.00
29/08/2018	R213 On 07-February-19	8.69	Call	Bond Future	612	1	612	1	0.00
29/08/2018	R213 On 07-February-19	8.70	Call	Bond Future	627	1	627	1	0.00
29/08/2018	R213 On 07-February-19	8.69	Put	Bond Future	6120	6	6120	6	0.00
29/08/2018	R213 On 07-February-19	8.70	Put	Bond Future	6066	6	6066	6	0.00
29/08/2018	R213 On 07-February-19	8.68	Put	Bond Future	6173	6	6173	6	0.00
29/08/2018	R213 On 02-May-19			Bond Future	9.61	83.4310	9.6093	83.4310	0.00
29/08/2018	R213 On 02-May-19	9.50	Call	Bond Future	2784	3	2784	3	0.00
29/08/2018	R213 On 02-May-19	9.49	Call	Bond Future	2753	3	2753	3	0.00
29/08/2018	R213 On 02-May-19	9.48	Call	Bond Future	2723	3	2723	3	0.00
29/08/2018	R213 On 02-May-19	9.49	Put	Bond Future	3485	3	3485	3	0.00
29/08/2018	R213 On 02-May-19	9.48	Put	Bond Future	3516	3	3516	3	0.00
29/08/2018	R213 On 02-May-19	9.50	Put	Bond Future	3454	3	3454	3	0.00
29/08/2018	R214 On 01-November-18			Bond Future	9.80	71.9233	9.7963	71.9233	28,493.00
29/08/2018	R214 On 01-November-18	8.98	Call	Bond Future	107	0	107	0	0.00
29/08/2018	R214 On 01-November-18	8.99	Call	Bond Future	112	0	112	0	0.00
29/08/2018	R214 On 01-November-18	9.00	Call	Bond Future	117	0	117	0	0.00
29/08/2018	R214 On 01-November-18	9.00	Put	Bond Future	5902	6	5902	6	0.00
29/08/2018	R214 On 01-November-18	8.98	Put	Bond Future	6047	6	6047	6	0.00
29/08/2018	R214 On 01-November-18	8.99	Put	Bond Future	5975	6	5975	6	0.00
29/08/2018	R214 On 07-February-19			Bond Future	9.87	73.3113	9.8695	73.3113	0.00
29/08/2018	R214 On 07-February-19	9.04	Call	Bond Future	727	1	727	1	0.00
29/08/2018	R214 On 07-February-19	9.05	Call	Bond Future	744	1	744	1	0.00
29/08/2018	R214 On 07-February-19	9.03	Call	Bond Future	711	1	711	1	0.00
29/08/2018	R214 On 07-February-19	9.03	Put	Bond Future	6749	6	6749	6	0.00
29/08/2018	R214 On 07-February-19	9.04	Put	Bond Future	6689	6	6689	6	0.00
29/08/2018	R214 On 07-February-19	9.05	Put	Bond Future	6629	6	6629	6	0.00
29/08/2018	R214 On 02-May-19			Bond Future	9.93	71.2349	9.9293	71.2349	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
29/08/2018	R214 On 02-May-19	9.87	Call	Bond Future	3344	4	3344	4	0.00
29/08/2018	R214 On 02-May-19	9.85	Call	Bond Future	3277	3	3277	3	0.00
29/08/2018	R214 On 02-May-19	9.86	Call	Bond Future	3310	4	3310	4	0.00
29/08/2018	R214 On 02-May-19	9.86	Put	Bond Future	3774	4	3774	4	0.00
29/08/2018	R214 On 02-May-19	9.87	Put	Bond Future	3741	4	3741	4	0.00
29/08/2018	R214 On 02-May-19	9.85	Put	Bond Future	3809	4	3809	4	0.00
29/08/2018	R248 On 01-November-18			Bond Future	9.82	91.8122	9.8217	91.8122	97,089.00
29/08/2018	R248 On 01-November-18	9.01	Call	Bond Future	113	0	113	0	0.00
29/08/2018	R248 On 01-November-18	9.03	Call	Bond Future	125	0	125	0	0.00
29/08/2018	R248 On 01-November-18	9.02	Call	Bond Future	119	0	119	0	0.00
29/08/2018	R248 On 01-November-18	9.02	Put	Bond Future	7608	7	7608	7	0.00
29/08/2018	R248 On 01-November-18	9.03	Put	Bond Future	7514	7	7514	7	0.00
29/08/2018	R248 On 01-November-18	9.01	Put	Bond Future	7703	7	7703	7	0.00
29/08/2018	R248 On 07-February-19			Bond Future	9.90	93.5840	9.8956	93.5840	0.00
29/08/2018	R248 On 07-February-19	9.06	Call	Bond Future	860	1	860	1	0.00
29/08/2018	R248 On 07-February-19	9.07	Call	Bond Future	881	1	881	1	0.00
29/08/2018	R248 On 07-February-19	9.05	Call	Bond Future	840	1	840	1	0.00
29/08/2018	R248 On 07-February-19	9.07	Put	Bond Future	8499	8	8499	8	0.00
29/08/2018	R248 On 07-February-19	9.05	Put	Bond Future	8656	8	8656	8	0.00
29/08/2018	R248 On 07-February-19	9.06	Put	Bond Future	8577	8	8577	8	0.00
29/08/2018	R248 On 02-May-19			Bond Future	9.96	90.7041	9.9561	90.7041	0.00
29/08/2018	R248 On 02-May-19	9.90	Call	Bond Future	4194	4	4194	4	0.00
29/08/2018	R248 On 02-May-19	9.91	Call	Bond Future	4237	4	4237	4	0.00
29/08/2018	R248 On 02-May-19	9.89	Call	Bond Future	4151	4	4151	4	0.00
29/08/2018	R248 On 02-May-19	9.91	Put	Bond Future	4630	4	4630	4	0.00
29/08/2018	R248 On 02-May-19	9.89	Put	Bond Future	4716	4	4716	4	0.00
29/08/2018	R248 On 02-May-19	9.90	Put	Bond Future	4672	4	4672	4	0.00