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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For September 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	2025 On 01-November-18			Bond Future	132.45	132.4493	132.4525	132.4493	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
26/09/2018	2025 On 07-February-19			Bond Future	133.62	133.6137	133.6175	133.6137	0.00
26/09/2018	2025 On 02-May-19			Bond Future	135.86	135.8548	135.8592	135.8548	0.00
26/09/2018	2029 On 01-November-18			Bond Future	100.22	100.2169	100.2200	100.2169	2,938.00
26/09/2018	2029 On 07-February-19			Bond Future	102.17	102.1681	102.1718	102.1681	0.00
26/09/2018	2029 On 02-May-19			Bond Future	102.81	102.8094	102.8134	102.8094	0.00
26/09/2018	2030 On 01-November-18			Bond Future	9.51	91.3226	9.5052	91.3226	54,822.00
26/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	80	0	80	0	0.00
26/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	10	0	10	0	0.00
26/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	12	0	12	0	0.00
26/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1439	1	1439	1	0.00
26/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	11	0	11	0	0.00
26/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6071	7	6071	7	0.00
26/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6139	7	6139	7	0.00
26/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	841	1	841	1	0.00
26/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4027	5	4027	5	0.00
26/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6003	7	6003	7	0.00
26/09/2018	2030 On 07-February-19			Bond Future	9.59	89.0707	9.5909	89.0707	167.00
26/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	302	0	302	0	0.00
26/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	309	0	309	0	0.00
26/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	612	1	612	1	1,920.00
26/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	367	0	367	0	0.00
26/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	317	0	317	0	0.00
26/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2289	2	2289	2	1,920.00
26/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1685	1	1685	1	0.00
26/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6134	7	6134	7	0.00
26/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5041	5	5041	5	0.00
26/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	2880	3	2880	3	0.00
26/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6490	7	6490	7	0.00
26/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2233	3	2233	3	0.00
26/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6550	7	6550	7	0.00
26/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6610	7	6610	7	0.00
26/09/2018	2030 On 02-May-19			Bond Future	9.67	90.5493	9.6695	90.5493	0.00
26/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2044	2	2044	2	0.00
26/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2099	2	2099	2	0.00

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26/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2072	2	2072	2	0.00
26/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3735	4	3735	4	0.00
26/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3700	4	3700	4	0.00
26/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3770	4	3770	4	0.00
26/09/2018	2032 On 01-November-18			Bond Future	9.71	89.4981	9.7113	89.4981	40,680.00
26/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	11	0	11	0	0.00
26/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	11	0	11	0	0.00
26/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	10	0	10	0	0.00
26/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	6935	7	6935	7	0.00
26/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6860	7	6860	7	0.00
26/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6785	7	6785	7	0.00
26/09/2018	2032 On 07-February-19			Bond Future	9.80	91.2206	9.7996	91.2206	456.00
26/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	334	0	334	0	0.00
26/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	326	0	326	0	0.00
26/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	318	0	318	0	0.00
26/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7331	8	7331	8	0.00
26/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7397	8	7397	8	0.00
26/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7264	8	7264	8	0.00
26/09/2018	2032 On 02-May-19			Bond Future	9.88	88.5799	9.8763	88.5799	0.00
26/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2291	2	2291	2	0.00
26/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2321	2	2321	2	0.00
26/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2351	2	2351	2	0.00
26/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	3999	4	3999	4	0.00
26/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4075	4	4075	4	0.00
26/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4037	4	4037	4	0.00
26/09/2018	2033 On 01-November-18			Bond Future	102.29	102.2821	102.2863	102.2821	6,373.00
26/09/2018	2033 On 07-February-19			Bond Future	104.28	104.2735	104.2783	104.2735	0.00
26/09/2018	2033 On 02-May-19			Bond Future	104.88	104.8780	104.8831	104.8780	0.00
26/09/2018	2037 On 01-November-18			Bond Future	9.91	89.9376	9.9092	89.9376	52,674.00
26/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	17	0	17	0	0.00
26/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	20	0	20	0	0.00
26/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	18	0	18	0	0.00
26/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7193	8	7193	8	0.00
26/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7109	8	7109	8	0.00

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26/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7277	8	7277	8	0.00
26/09/2018	2037 On 07-February-19			Bond Future	9.99	87.4085	9.9918	87.4085	1,188.00
26/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	422	0	422	0	0.00
26/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	434	0	434	0	0.00
26/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	447	0	447	0	0.00
26/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7780	8	7780	8	0.00
26/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	7924	8	7924	8	0.00
26/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7852	8	7852	8	0.00
26/09/2018	2037 On 02-May-19			Bond Future	10.07	88.8594	10.0661	88.8594	0.00
26/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2556	2	2556	2	0.00
26/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2590	2	2590	2	0.00
26/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2523	2	2523	2	0.00
26/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4599	5	4599	5	0.00
26/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4555	5	4555	5	0.00
26/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4512	5	4512	5	0.00
26/09/2018	2038 On 01-November-18			Bond Future	122.96	122.9571	122.9615	122.9571	9,904.00
26/09/2018	2038 On 07-February-19			Bond Future	123.76	123.7599	123.7649	123.7599	0.00
26/09/2018	2038 On 02-May-19			Bond Future	125.84	125.8356	125.8412	125.8356	0.00
26/09/2018	2040 On 01-November-18			Bond Future	9.99	93.0820	9.9942	93.0820	25,662.00
26/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	16	0	16	0	0.00
26/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	36	0	36	0	3,940.00
26/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	362	0	362	0	0.00
26/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	823	1	823	1	1,770.00
26/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	15	0	15	0	0.00
26/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	18	0	18	0	2,950.00
26/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
26/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	17	0	17	0	0.00
26/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1536	1	1536	1	3,940.00
26/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7781	8	7781	8	0.00
26/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13576	14	13576	14	0.00
26/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8056	9	8056	9	0.00
26/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1489	2	1489	2	0.00
26/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7873	8	7873	8	0.00
26/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2424	3	2424	3	0.00

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26/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	3660	4	3660	4	0.00
26/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	7965	9	7965	9	0.00
26/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	6880	7	6880	7	0.00
26/09/2018	2040 On 07-February-19			Bond Future	10.08	90.3628	10.0766	90.3628	100.00
26/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	408	0	408	0	0.00
26/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	429	0	429	0	0.00
26/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	418	0	418	0	0.00
26/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8630	9	8630	9	0.00
26/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8711	9	8711	9	0.00
26/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8548	9	8548	9	0.00
26/09/2018	2040 On 02-May-19			Bond Future	10.15	91.8627	10.1506	91.8627	0.00
26/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2820	3	2820	3	0.00
26/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2784	3	2784	3	0.00
26/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2748	3	2748	3	0.00
26/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	4882	5	4882	5	0.00
26/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	4928	5	4928	5	0.00
26/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4837	5	4837	5	0.00
26/09/2018	2044 On 01-November-18			Bond Future	10.03	90.0362	10.0283	90.0362	38,084.00
26/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	16	0	16	0	0.00
26/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	18	0	18	0	0.00
26/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	19	0	19	0	0.00
26/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	7963	9	7963	9	0.00
26/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	7869	8	7869	8	0.00
26/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8057	9	8057	9	0.00
26/09/2018	2044 On 07-February-19			Bond Future	10.11	87.3836	10.1079	87.3836	108.00
26/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	441	0	441	0	0.00
26/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	452	0	452	0	0.00
26/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	430	0	430	0	0.00
26/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8722	9	8722	9	0.00
26/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8638	9	8638	9	0.00
26/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8555	9	8555	9	0.00
26/09/2018	2044 On 02-May-19			Bond Future	10.18	88.8341	10.1794	88.8341	0.00
26/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2764	3	2764	3	0.00
26/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2837	3	2837	3	0.00

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26/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2801	3	2801	3	0.00
26/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	4956	5	4956	5	0.00
26/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5004	5	5004	5	0.00
26/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5051	5	5051	5	0.00
26/09/2018	2046 On 01-November-18			Bond Future	116.59	116.8117	116.5921	116.8117	12,067.00
26/09/2018	2046 On 07-February-19			Bond Future	118.86	119.0860	118.8627	119.0860	0.00
26/09/2018	2046 On 02-May-19			Bond Future	119.17	119.3983	119.1716	119.3983	0.00
26/09/2018	2050 On 01-November-18			Bond Future	122.32	122.0624	122.3241	122.0624	9,987.00
26/09/2018	2050 On 07-February-19			Bond Future	122.93	122.6676	122.9350	122.6676	0.00
26/09/2018	2050 On 02-May-19			Bond Future	125.00	124.7252	124.9975	124.7252	0.00
26/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	AL37 On 01-November-18			Index Future	590.01	588.1670	590.0080	588.1670	0.00
26/09/2018	AL37 On 07-February-19			Index Future	601.36	599.4880	601.3620	599.4880	0.00
26/09/2018	AL37 On 02-May-19			Index Future	611.35	609.4440	611.3530	609.4440	0.00
26/09/2018	AL7T On 01-November-18			Index Future	682.07	678.9640	682.0650	678.9640	0.00
26/09/2018	AL7T On 07-February-19			Index Future	695.19	692.0330	695.1900	692.0330	0.00
26/09/2018	AL7T On 02-May-19			Index Future	706.74	703.5260	706.7400	703.5260	0.00
26/09/2018	ALBI On 01-November-18			Index Future	616.67	613.4940	616.6720	613.4940	864.00
26/09/2018	ALBI On 07-February-19			Index Future	628.54	625.3020	628.5390	625.3020	57.00
26/09/2018	ALBI On 02-May-19			Index Future	638.98	635.6870	638.9820	635.6870	0.00
26/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2018	ES33 On 01-November-18			Bond Future	11.12	74.5719	11.1186	74.5719	9,466.00
26/09/2018	ES33 On 07-February-19			Bond Future	11.26	76.0070	11.2566	76.0070	0.00
26/09/2018	ES33 On 02-May-19			Bond Future	11.37	73.4796	11.3740	73.4796	0.00
26/09/2018	ES42 On 01-November-18			Bond Future	11.37	76.4456	11.3674	76.4456	7,957.00
26/09/2018	ES42 On 07-February-19			Bond Future	11.50	77.9166	11.4985	77.9166	0.00
26/09/2018	ES42 On 02-May-19			Bond Future	11.62	74.9502	11.6156	74.9502	0.00
26/09/2018	GOVI On 01-November-18			GOVI	611.16	607.8320	611.1580	607.8320	462.00
26/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	423520	46	423520	46	0.00
26/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	423320	46	423320	46	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
26/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	423420	46	423420	46	0.00
26/09/2018	GOVI On 07-February-19			GOVI	622.92	619.5320	622.9190	619.5320	0.00
26/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	435910	47	435910	47	0.00
26/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	436010	47	436010	47	0.00
26/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	436110	47	436110	47	0.00
26/09/2018	GOVI On 02-May-19			GOVI	633.27	629.8210	633.2680	629.8210	0.00
26/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
26/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	146120	18	146120	18	0.00
26/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	145920	18	145920	18	0.00
26/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	146020	18	146020	18	0.00
26/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2018	IGOV On 01-November-18			Index Future	253.15	252.4500	253.1520	252.4500	746.00
26/09/2018	IGOV On 07-February-19			Index Future	258.08	257.3660	258.0820	257.3660	0.00
26/09/2018	IGOV On 02-May-19			Index Future	262.41	261.6840	262.4120	261.6840	0.00
26/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
26/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
26/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
26/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
26/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
26/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
26/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.8000	99.7900	99.8000	0.00
26/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.02	102.0400	102.0200	102.0400	0.00
26/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.08	103.1200	103.0800	103.1200	0.00
26/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.23	99.2700	99.2300	99.2700	0.00
26/09/2018	IS02 On 22-June-20			Interest Rate Swap	102.94	102.9900	102.9400	102.9900	0.00
26/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.12	100.1600	100.1200	100.1600	0.00
26/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.07	97.1200	97.0700	97.1200	0.00
26/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.39	96.4500	96.3900	96.4500	0.00
26/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.65	95.7500	95.6500	95.7500	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
26/09/2018	IS05 On 21-September-21			Interest Rate Swap	95.91	96.0300	95.9100	96.0300	0.00
26/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.19	98.3300	98.1900	98.3300	51.00
26/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.40	98.5700	98.4000	98.5700	0.00
26/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.68	99.8700	99.6800	99.8700	0.00
26/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.68	103.8800	103.6800	103.8800	0.00
26/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.00	105.2200	105.0000	105.2200	0.00
26/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.50	98.7300	98.5000	98.7300	0.00
26/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.59	104.8200	104.5900	104.8200	0.00
26/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.19	100.4400	100.1900	100.4400	0.00
26/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.50	97.8500	97.5000	97.8500	0.00
26/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.61	94.9700	94.6100	94.9700	0.00
26/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.44	93.8100	93.4400	93.8100	0.00
26/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.64	96.0200	95.6400	96.0200	0.00
26/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.43	99.8200	99.4300	99.8200	0.00
26/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.07	98.4600	98.0700	98.4600	0.00
26/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.15	100.5600	100.1500	100.5600	0.00
26/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.59	105.9900	105.5900	105.9900	0.00
26/09/2018	IS10 On 20-December-27			Interest Rate Swap	105.98	106.3900	105.9800	106.3900	0.00
26/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.63	100.0400	99.6300	100.0400	0.00
26/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.75	107.1500	106.7500	107.1500	0.00
26/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.46	100.8700	100.4600	100.8700	0.00
26/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
26/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
26/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
26/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/09/2018	R023 On 01-November-18			Bond Future	8.51	98.4163	8.5060	98.4163	38,201.00
26/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6958	7	6958	7	0.00
26/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6926	7	6926	7	0.00
26/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6894	7	6894	7	0.00
26/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	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
26/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
26/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
26/09/2018	R023 On 07-February-19			Bond Future	8.61	100.3103	8.6125	100.3103	0.00
26/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6229	6	6229	6	0.00
26/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6288	6	6288	6	0.00
26/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6258	6	6258	6	0.00
26/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	31	0	31	0	0.00
26/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	30	0	30	0	0.00
26/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	32	0	32	0	0.00
26/09/2018	R023 On 02-May-19			Bond Future	8.70	98.0485	8.7024	98.0485	0.00
26/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	843	1	843	1	0.00
26/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	828	1	828	1	0.00
26/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	813	1	813	1	0.00
26/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1622	2	1622	2	0.00
26/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1639	2	1639	2	0.00
26/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1605	2	1605	2	0.00
26/09/2018	R035 On 01-November-18			Bond Future	9.82	93.4042	9.8213	93.4042	73,872.00
26/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	19	0	19	0	0.00
26/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	17	0	17	0	0.00
26/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	16	0	16	0	0.00
26/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7171	8	7171	8	0.00
26/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7255	8	7255	8	0.00
26/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7087	8	7087	8	0.00
26/09/2018	R035 On 07-February-19			Bond Future	9.91	95.2018	9.9097	95.2018	298.00
26/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	394	0	394	0	0.00
26/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	414	0	414	0	0.00
26/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	404	0	404	0	0.00
26/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	7833	8	7833	8	0.00
26/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7760	8	7760	8	0.00
26/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	7907	8	7907	8	0.00
26/09/2018	R035 On 02-May-19			Bond Future	9.98	92.2850	9.9819	92.2850	0.00
26/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2577	2	2577	2	0.00
26/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2612	2	2612	2	0.00
26/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2543	2	2543	2	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
26/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4425	5	4425	5	0.00
26/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4342	5	4342	5	0.00
26/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4383	5	4383	5	0.00
26/09/2018	R186 On 01-November-18			Bond Future	9.10	111.3675	9.1029	111.3675	67,839.00
26/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	76	0	76	0	0.00
26/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	49	0	49	0	5,000.00
26/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	487	0	487	0	0.00
26/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1112	1	1112	1	0.00
26/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	71	0	71	0	0.00
26/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	81	0	81	0	0.00
26/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	1	0	1	0	5,000.00
26/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1703	2	1703	2	2,500.00
26/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	892	1	892	1	5,000.00
26/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3612	4	3612	4	0.00
26/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7087	8	7087	8	0.00
26/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3497	4	3497	4	0.00
26/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	3963	4	3963	4	0.00
26/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3554	4	3554	4	0.00
26/09/2018	R186 On 07-February-19			Bond Future	9.20	108.2060	9.1963	108.2060	719.00
26/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	229	0	229	0	0.00
26/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	526	0	526	0	1,000.00
26/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2271	2	2271	2	1,170.00
26/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	304	0	304	0	210.00
26/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	974	1	974	1	1,170.00
26/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4711	4	4711	4	0.00
26/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	241	0	241	0	0.00
26/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1762	2	1762	2	0.00
26/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	235	0	235	0	0.00
26/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4800	4	4800	4	0.00
26/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5638	6	5638	6	0.00
26/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6179	7	6179	7	0.00
26/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4640	5	4640	5	0.00
26/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6068	7	6068	7	0.00
26/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	1847	2	1847	2	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
26/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	753	1	753	1	1,000.00
26/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3469	4	3469	4	0.00
26/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2319	3	2319	3	1,000.00
26/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6124	7	6124	7	0.00
26/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	731	1	731	1	1,170.00
26/09/2018	R186 On 02-May-19			Bond Future	9.28	110.0025	9.2804	110.0025	0.00
26/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1819	2	1819	2	0.00
26/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1794	2	1794	2	0.00
26/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1768	2	1768	2	0.00
26/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3268	4	3268	4	0.00
26/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3299	4	3299	4	0.00
26/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3236	4	3236	4	0.00
26/09/2018	R197 On 01-November-18			Bond Future	300.48	300.7438	300.4799	300.7438	2,353.00
26/09/2018	R197 On 07-February-19			Bond Future	298.98	299.2489	298.9813	299.2489	0.00
26/09/2018	R197 On 02-May-19			Bond Future	304.00	304.2682	303.9970	304.2682	0.00
26/09/2018	R202 On 01-November-18			Bond Future	234.41	234.3969	234.4059	234.3969	10,129.00
26/09/2018	R202 On 07-February-19			Bond Future	235.07	235.0566	235.0666	235.0566	0.00
26/09/2018	R202 On 02-May-19			Bond Future	239.01	238.9992	239.0102	238.9992	0.00
26/09/2018	R207 On 01-November-18			Bond Future	7.70	101.6263	7.7000	101.6263	18,869.00
26/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
26/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
26/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
26/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1079	1	1079	1	0.00
26/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1067	1	1067	1	0.00
26/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1056	1	1056	1	0.00
26/09/2018	R207 On 07-February-19			Bond Future	7.84	99.9371	7.8359	99.9371	0.00
26/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
26/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
26/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
26/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1158	1	1158	1	0.00
26/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1166	1	1166	1	0.00
26/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1149	1	1149	1	0.00
26/09/2018	R207 On 02-May-19			Bond Future	8.05	101.5963	8.0462	101.5963	0.00
26/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	61	0	61	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
26/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	64	0	64	0	0.00
26/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	62	0	62	0	0.00
26/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	343	0	343	0	0.00
26/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	338	0	338	0	0.00
26/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	348	0	348	0	0.00
26/09/2018	R208 On 01-November-18			Bond Future	8.03	97.7694	8.0260	97.7694	29,584.00
26/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	4	0	4	0	0.00
26/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	5	0	5	0	0.00
26/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	4	0	4	0	0.00
26/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1937	2	1937	2	0.00
26/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	1980	2	1980	2	0.00
26/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1959	2	1959	2	0.00
26/09/2018	R208 On 07-February-19			Bond Future	8.14	99.6510	8.1383	99.6510	0.00
26/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	14	0	14	0	0.00
26/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	14	0	14	0	0.00
26/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	13	0	13	0	0.00
26/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2039	2	2039	2	0.00
26/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2076	2	2076	2	0.00
26/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2057	2	2057	2	0.00
26/09/2018	R208 On 02-May-19			Bond Future	8.25	97.9059	8.2496	97.9059	0.00
26/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	364	0	364	0	0.00
26/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	372	0	372	0	0.00
26/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	380	0	380	0	0.00
26/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	737	1	737	1	0.00
26/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	754	1	754	1	0.00
26/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	746	1	746	1	0.00
26/09/2018	R209 On 01-November-18			Bond Future	9.79	70.8374	9.7872	70.8374	124,877.00
26/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70449	70	70449	70	0.00
26/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	15	0	15	0	2,000.00
26/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70449	70	70449	70	0.00
26/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	27	0	27	0	0.00
26/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1970	2	1970	2	0.00
26/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	726	1	726	1	2,000.00
26/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	374	0	374	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
26/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1269	1	1269	1	0.00
26/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1843	2	1843	2	0.00
26/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1885	2	1885	2	0.00
26/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70449	70	70449	70	0.00
26/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	206	0	206	0	0.00
26/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	406	0	406	0	0.00
26/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1720	1	1720	1	0.00
26/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4860	4	4860	4	0.00
26/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1339	1	1339	1	0.00
26/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	29	0	29	0	760.00
26/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2355	3	2355	3	0.00
26/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1001	1	1001	1	0.00
26/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5438	6	5438	6	0.00
26/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	85	0	85	0	0.00
26/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	748	1	748	1	0.00
26/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	682	1	682	1	0.00
26/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5507	6	5507	6	0.00
26/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	622	1	622	1	5,850.00
26/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1681	2	1681	2	0.00
26/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2456	3	2456	3	760.00
26/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1058	1	1058	1	760.00
26/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
26/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	662	1	662	1	2,000.00
26/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3168	4	3168	4	0.00
26/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6144	7	6144	7	0.00
26/09/2018	R209 On 07-February-19			Bond Future	9.86	72.2007	9.8635	72.2007	340.00
26/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	387	0	387	0	0.00
26/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	396	0	396	0	0.00
26/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3593	3	3593	3	0.00
26/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	378	0	378	0	0.00
26/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1426	1	1426	1	4,000.00
26/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	475	0	475	0	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	5994	6	5994	6	0.00
26/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6538	7	6538	7	0.00
26/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3522	4	3522	4	0.00
26/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6476	7	6476	7	0.00
26/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6413	7	6413	7	0.00
26/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1506	2	1506	2	4,000.00
26/09/2018	R209 On 02-May-19			Bond Future	9.93	70.2515	9.9293	70.2515	0.00
26/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2291	2	2291	2	0.00
26/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2262	2	2262	2	0.00
26/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2320	2	2320	2	0.00
26/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3851	4	3851	4	0.00
26/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3815	4	3815	4	0.00
26/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3779	4	3779	4	0.00
26/09/2018	R210 On 01-November-18			Bond Future	185.49	185.4852	185.4907	185.4852	2,675.00
26/09/2018	R210 On 07-February-19			Bond Future	189.10	189.0966	189.1031	189.0966	0.00
26/09/2018	R210 On 02-May-19			Bond Future	189.72	189.7136	189.7208	189.7136	0.00
26/09/2018	R212 On 01-November-18			Bond Future	155.30	155.3014	155.3028	155.3014	3,476.00
26/09/2018	R212 On 07-February-19			Bond Future	156.17	156.1700	156.1722	156.1700	0.00
26/09/2018	R212 On 02-May-19			Bond Future	158.79	158.7894	158.7921	158.7894	0.00
26/09/2018	R213 On 01-November-18			Bond Future	9.61	82.1735	9.6111	82.1735	32,893.00
26/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	9	0	9	0	0.00
26/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	8	0	8	0	0.00
26/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	8	0	8	0	0.00
26/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6275	7	6275	7	0.00
26/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6343	7	6343	7	0.00
26/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6207	7	6207	7	0.00
26/09/2018	R213 On 07-February-19			Bond Future	9.70	83.7550	9.6989	83.7550	112.00
26/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	270	0	270	0	0.00
26/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	277	0	277	0	0.00
26/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	284	0	284	0	0.00
26/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6744	7	6744	7	0.00
26/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6684	7	6684	7	0.00
26/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6805	7	6805	7	0.00
26/09/2018	R213 On 02-May-19			Bond Future	9.77	81.5984	9.7709	81.5984	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
26/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2015	2	2015	2	0.00
26/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1988	2	1988	2	0.00
26/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1961	2	1961	2	0.00
26/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3695	4	3695	4	0.00
26/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3730	4	3730	4	0.00
26/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3661	4	3661	4	0.00
26/09/2018	R214 On 01-November-18			Bond Future	9.98	69.8107	9.9784	69.8107	28,473.00
26/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	8	0	8	0	0.00
26/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	9	0	9	0	0.00
26/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	9	0	9	0	0.00
26/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7020	7	7020	7	0.00
26/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7173	8	7173	8	0.00
26/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7096	8	7096	8	0.00
26/09/2018	R214 On 07-February-19			Bond Future	10.06	71.1543	10.0582	71.1543	0.00
26/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	313	0	313	0	0.00
26/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	321	0	321	0	0.00
26/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	305	0	305	0	0.00
26/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7596	8	7596	8	0.00
26/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7527	8	7527	8	0.00
26/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7459	8	7459	8	0.00
26/09/2018	R214 On 02-May-19			Bond Future	10.12	69.0418	10.1231	69.0418	0.00
26/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2355	2	2355	2	0.00
26/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2296	2	2296	2	0.00
26/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2325	2	2325	2	0.00
26/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4063	4	4063	4	0.00
26/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4025	4	4025	4	0.00
26/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4101	4	4101	4	0.00
26/09/2018	R248 On 01-November-18			Bond Future	10.01	89.1206	10.0138	89.1206	99,873.00
26/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	8	0	8	0	0.00
26/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	9	0	9	0	0.00
26/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	8	0	8	0	0.00
26/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9144	10	9144	10	0.00
26/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9045	10	9045	10	0.00
26/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9244	10	9244	10	0.00



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26/09/2018	R248 On 07-February-19			Bond Future	10.09	90.8358	10.0950	90.8358	0.00
26/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	341	0	341	0	0.00
26/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	351	0	351	0	0.00
26/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	332	0	332	0	0.00
26/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9652	10	9652	10	0.00
26/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9832	10	9832	10	0.00
26/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9742	10	9742	10	0.00
26/09/2018	R248 On 02-May-19			Bond Future	10.16	87.9099	10.1610	87.9099	0.00
26/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2885	3	2885	3	0.00
26/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2923	3	2923	3	0.00
26/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2848	3	2848	3	0.00
26/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5027	5	5027	5	0.00
26/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5124	5	5124	5	0.00
26/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5075	5	5075	5	0.00