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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
28/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	2025 On 01-November-18			Bond Future	132.23	132.0706	132.2312	132.0706	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
28/09/2018	2025 On 07-February-19			Bond Future	133.39	133.2289	133.3910	133.2289	0.00
28/09/2018	2025 On 02-May-19			Bond Future	135.63	135.4629	135.6297	135.4629	0.00
28/09/2018	2029 On 01-November-18			Bond Future	99.76	99.6627	99.7608	99.6627	2,938.00
28/09/2018	2029 On 07-February-19			Bond Future	101.70	101.6042	101.7030	101.6042	0.00
28/09/2018	2029 On 02-May-19			Bond Future	102.34	102.2354	102.3374	102.2354	0.00
28/09/2018	2030 On 01-November-18			Bond Future	9.42	92.4372	9.4224	92.4372	54,822.00
28/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	12	0	12	0	0.00
28/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	107	0	107	0	0.00
28/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	14	0	14	0	0.00
28/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1745	2	1745	2	0.00
28/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	13	0	13	0	0.00
28/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	5547	5	5547	5	0.00
28/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	5615	6	5615	6	0.00
28/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	620	1	620	1	0.00
28/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	3528	3	3528	3	0.00
28/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	5479	5	5479	5	0.00
28/09/2018	2030 On 07-February-19			Bond Future	9.50	90.2069	9.5048	90.2069	167.00
28/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	309	0	309	0	0.00
28/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	319	0	319	0	0.00
28/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	672	1	672	1	1,920.00
28/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	328	0	328	0	0.00
28/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	391	0	391	0	0.00
28/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2500	3	2500	3	1,920.00
28/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1848	2	1848	2	0.00
28/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	5621	6	5621	6	0.00
28/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	4565	5	4565	5	0.00
28/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	2507	3	2507	3	0.00
28/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	5965	6	5965	6	0.00
28/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	1907	2	1907	2	0.00
28/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6023	6	6023	6	0.00
28/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6082	6	6082	6	0.00
28/09/2018	2030 On 02-May-19			Bond Future	9.58	91.7044	9.5804	91.7044	0.00
28/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2313	2	2313	2	0.00
28/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2371	2	2371	2	0.00

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28/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2342	2	2342	2	0.00
28/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3460	3	3460	3	0.00
28/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3426	3	3426	3	0.00
28/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3494	3	3494	3	0.00
28/09/2018	2032 On 01-November-18			Bond Future	9.63	90.6311	9.6285	90.6311	40,694.00
28/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	12	0	12	0	0.00
28/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	13	0	13	0	0.00
28/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	11	0	11	0	0.00
28/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	6368	6	6368	6	0.00
28/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6293	6	6293	6	0.00
28/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6218	6	6218	6	0.00
28/09/2018	2032 On 07-February-19			Bond Future	9.71	92.3756	9.7137	92.3756	456.00
28/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	321	0	321	0	0.00
28/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	311	0	311	0	0.00
28/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	301	0	301	0	0.00
28/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	6737	7	6737	7	0.00
28/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	6802	7	6802	7	0.00
28/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	6672	7	6672	7	0.00
28/09/2018	2032 On 02-May-19			Bond Future	9.79	89.7542	9.7877	89.7542	0.00
28/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2611	3	2611	3	0.00
28/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2643	3	2643	3	0.00
28/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2674	3	2674	3	0.00
28/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	3734	4	3734	4	0.00
28/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	3806	4	3806	4	0.00
28/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	3770	4	3770	4	0.00
28/09/2018	2033 On 01-November-18			Bond Future	102.11	102.1022	102.1073	102.1022	6,373.00
28/09/2018	2033 On 07-February-19			Bond Future	104.10	104.0912	104.0952	104.0912	0.00
28/09/2018	2033 On 02-May-19			Bond Future	104.70	104.6920	104.6976	104.6920	0.00
28/09/2018	2037 On 01-November-18			Bond Future	9.84	91.1181	9.8368	91.1181	52,674.00
28/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	18	0	18	0	0.00
28/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	21	0	21	0	0.00
28/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	19	0	19	0	0.00
28/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	6641	7	6641	7	0.00
28/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	6557	6	6557	6	0.00

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28/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	6725	7	6725	7	0.00
28/09/2018	2037 On 07-February-19			Bond Future	9.92	88.6119	9.9168	88.6119	1,188.00
28/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	386	1	386	1	0.00
28/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	398	1	398	1	0.00
28/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	410	1	410	1	0.00
28/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7180	7	7180	7	0.00
28/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	7324	7	7324	7	0.00
28/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7252	7	7252	7	0.00
28/09/2018	2037 On 02-May-19			Bond Future	9.99	90.0830	9.9889	90.0830	0.00
28/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2891	3	2891	3	0.00
28/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2926	3	2926	3	0.00
28/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2857	3	2857	3	0.00
28/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4359	4	4359	4	0.00
28/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4317	4	4317	4	0.00
28/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4276	4	4276	4	0.00
28/09/2018	2038 On 01-November-18			Bond Future	122.41	122.5942	122.4143	122.5942	9,904.00
28/09/2018	2038 On 07-February-19			Bond Future	123.21	123.3912	123.2063	123.3912	0.00
28/09/2018	2038 On 02-May-19			Bond Future	125.27	125.4602	125.2740	125.4602	0.00
28/09/2018	2040 On 01-November-18			Bond Future	9.93	94.3860	9.9269	94.3860	27,962.00
28/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	16	0	16	0	0.00
28/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	414	0	414	0	0.00
28/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	38	0	38	0	3,940.00
28/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	943	1	943	1	1,770.00
28/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	15	0	15	0	0.00
28/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	18	0	18	0	2,950.00
28/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
28/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	17	0	17	0	0.00
28/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1748	2	1748	2	3,940.00
28/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7231	7	7231	7	0.00
28/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13025	13	13025	13	0.00
28/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	7506	7	7506	7	0.00
28/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1151	1	1151	1	0.00
28/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7323	7	7323	7	0.00
28/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	1995	2	1995	2	0.00

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28/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	3162	3	3162	3	0.00
28/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	7414	7	7414	7	0.00
28/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	6331	6	6331	6	0.00
28/09/2018	2040 On 07-February-19			Bond Future	10.01	91.6920	10.0068	91.6920	100.00
28/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	389	1	389	1	0.00
28/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	414	1	414	1	0.00
28/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	402	1	402	1	0.00
28/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8052	8	8052	8	0.00
28/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8132	8	8132	8	0.00
28/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	7973	8	7973	8	0.00
28/09/2018	2040 On 02-May-19			Bond Future	10.08	93.2142	10.0788	93.2142	0.00
28/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	3166	3	3166	3	0.00
28/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	3128	3	3128	3	0.00
28/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	3091	3	3091	3	0.00
28/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	4656	4	4656	4	0.00
28/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	4701	5	4701	5	0.00
28/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4611	4	4611	4	0.00
28/09/2018	2044 On 01-November-18			Bond Future	9.96	91.3966	9.9559	91.3966	37,925.00
28/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	17	0	17	0	0.00
28/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	19	0	19	0	0.00
28/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	20	0	20	0	0.00
28/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	7365	7	7365	7	0.00
28/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	7272	7	7272	7	0.00
28/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	7459	7	7459	7	0.00
28/09/2018	2044 On 07-February-19			Bond Future	10.03	88.7704	10.0331	88.7704	108.00
28/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	444	1	444	1	0.00
28/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	458	1	458	1	0.00
28/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	430	1	430	1	0.00
28/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8112	8	8112	8	0.00
28/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8031	8	8031	8	0.00
28/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	7951	8	7951	8	0.00
28/09/2018	2044 On 02-May-19			Bond Future	10.10	90.2440	10.1024	90.2440	0.00
28/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	3139	3	3139	3	0.00
28/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	3215	3	3215	3	0.00

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28/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	3177	3	3177	3	0.00
28/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	4714	5	4714	5	0.00
28/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	4760	5	4760	5	0.00
28/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	4806	5	4806	5	0.00
28/09/2018	2046 On 01-November-18			Bond Future	116.16	116.1507	116.1565	116.1507	12,067.00
28/09/2018	2046 On 07-February-19			Bond Future	118.42	118.4133	118.4179	118.4133	0.00
28/09/2018	2046 On 02-May-19			Bond Future	118.72	118.7138	118.7200	118.7138	0.00
28/09/2018	2050 On 01-November-18			Bond Future	121.82	121.8167	121.8229	121.8167	9,987.00
28/09/2018	2050 On 07-February-19			Bond Future	122.42	122.4182	122.4230	122.4182	0.00
28/09/2018	2050 On 02-May-19			Bond Future	124.48	124.4711	124.4776	124.4711	0.00
28/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	AL37 On 01-November-18			Index Future	592.23	592.4240	592.2310	592.4240	0.00
28/09/2018	AL37 On 07-February-19			Index Future	603.63	603.8270	603.6270	603.8270	0.00
28/09/2018	AL37 On 02-May-19			Index Future	613.66	613.8550	613.6550	613.8550	0.00
28/09/2018	AL7T On 01-November-18			Index Future	685.37	685.7390	685.3710	685.7390	0.00
28/09/2018	AL7T On 07-February-19			Index Future	698.56	698.9380	698.5600	698.9380	0.00
28/09/2018	AL7T On 02-May-19			Index Future	710.17	710.5450	710.1650	710.5450	0.00
28/09/2018	ALBI On 01-November-18			Index Future	620.00	620.6200	620.0020	620.6200	864.00
28/09/2018	ALBI On 07-February-19			Index Future	631.93	632.5660	631.9330	632.5660	57.00
28/09/2018	ALBI On 02-May-19			Index Future	642.43	643.0700	642.4310	643.0700	0.00
28/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2018	ES33 On 01-November-18			Bond Future	11.04	75.5402	11.0450	75.5402	9,466.00
28/09/2018	ES33 On 07-February-19			Bond Future	11.18	76.9941	11.1800	76.9941	0.00
28/09/2018	ES33 On 02-May-19			Bond Future	11.29	74.4831	11.2949	74.4831	0.00
28/09/2018	ES42 On 01-November-18			Bond Future	11.30	77.5046	11.2989	77.5046	7,957.00
28/09/2018	ES42 On 07-February-19			Bond Future	11.43	78.9964	11.4273	78.9964	0.00
28/09/2018	ES42 On 02-May-19			Bond Future	11.54	76.0479	11.5419	76.0479	0.00
28/09/2018	GOVI On 01-November-18			GOVI	614.62	615.2970	614.6200	615.2970	459.00
28/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	388900	38	388900	38	0.00
28/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	388700	38	388700	38	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
28/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	388800	38	388800	38	0.00
28/09/2018	GOVI On 07-February-19			GOVI	626.45	627.1400	626.4470	627.1400	0.00
28/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	400630	39	400630	39	0.00
28/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	400730	39	400730	39	0.00
28/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	400830	39	400830	39	0.00
28/09/2018	GOVI On 02-May-19			GOVI	636.85	637.5540	636.8540	637.5540	0.00
28/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
28/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	110260	10	110260	10	0.00
28/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	110060	10	110060	10	0.00
28/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	110160	10	110160	10	0.00
28/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2018	IGOV On 01-November-18			Index Future	252.69	252.7090	252.6930	252.7090	746.00
28/09/2018	IGOV On 07-February-19			Index Future	257.61	257.6320	257.6130	257.6320	0.00
28/09/2018	IGOV On 02-May-19			Index Future	261.94	261.9520	261.9360	261.9520	0.00
28/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
28/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
28/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
28/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	100.0100	100.0100	100.0100	0.00
28/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
28/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
28/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
28/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
28/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.05	103.0600	103.0500	103.0600	0.00
28/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.18	99.2000	99.1800	99.2000	0.00
28/09/2018	IS02 On 22-June-20			Interest Rate Swap	102.87	102.9000	102.8700	102.9000	0.00
28/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.08	100.1000	100.0800	100.1000	0.00
28/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.03	97.0600	97.0300	97.0600	0.00
28/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.30	96.3500	96.3000	96.3500	0.00
28/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.52	95.5900	95.5200	95.5900	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
28/09/2018	IS05 On 21-September-21			Interest Rate Swap	95.73	95.8200	95.7300	95.8200	0.00
28/09/2018	IS05 On 21-December-21			Interest Rate Swap	97.98	98.0900	97.9800	98.0900	51.00
28/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.18	98.3000	98.1800	98.3000	0.00
28/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.44	99.5700	99.4400	99.5700	0.00
28/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.43	103.5600	103.4300	103.5600	0.00
28/09/2018	IS05 On 20-December-22			Interest Rate Swap	104.74	104.8800	104.7400	104.8800	0.00
28/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.22	98.3600	98.2200	98.3600	0.00
28/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.30	104.4400	104.3000	104.4400	0.00
28/09/2018	IS05 On 19-September-23			Interest Rate Swap	99.90	100.0400	99.9000	100.0400	0.00
28/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.20	97.3200	97.2000	97.3200	0.00
28/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.29	94.4000	94.2900	94.4000	0.00
28/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.11	93.2100	93.1100	93.2100	0.00
28/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.31	95.4000	95.3100	95.4000	0.00
28/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.10	99.1900	99.1000	99.1900	0.00
28/09/2018	IS10 On 15-March-27			Interest Rate Swap	97.72	97.8200	97.7200	97.8200	0.00
28/09/2018	IS10 On 21-June-27			Interest Rate Swap	99.80	99.9100	99.8000	99.9100	0.00
28/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.23	105.3500	105.2300	105.3500	0.00
28/09/2018	IS10 On 20-December-27			Interest Rate Swap	105.60	105.7400	105.6000	105.7400	0.00
28/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.22	99.3700	99.2200	99.3700	0.00
28/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.34	106.4900	106.3400	106.4900	0.00
28/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.01	100.1800	100.0100	100.1800	0.00
28/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
28/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/09/2018	R023 On 01-November-18			Bond Future	8.40	99.1307	8.4015	99.1307	38,201.00
28/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	7324	7	7324	7	0.00
28/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	7292	7	7292	7	0.00
28/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	7260	7	7260	7	0.00
28/09/2018	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
28/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
28/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
28/09/2018	R023 On 07-February-19			Bond Future	8.50	101.0388	8.4996	101.0388	0.00
28/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6582	7	6582	7	0.00
28/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6643	7	6643	7	0.00
28/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6613	7	6613	7	0.00
28/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	12	0	12	0	0.00
28/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	12	0	12	0	0.00
28/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	13	0	13	0	0.00
28/09/2018	R023 On 02-May-19			Bond Future	8.58	98.7892	8.5816	98.7892	0.00
28/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	1097	1	1097	1	0.00
28/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	1081	1	1081	1	0.00
28/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	1065	1	1065	1	0.00
28/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1496	1	1496	1	0.00
28/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1511	1	1511	1	0.00
28/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1480	1	1480	1	0.00
28/09/2018	R035 On 01-November-18			Bond Future	9.75	94.6233	9.7538	94.6233	73,880.00
28/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	19	0	19	0	0.00
28/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	17	0	17	0	0.00
28/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	16	0	16	0	0.00
28/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	6656	7	6656	7	0.00
28/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	6740	7	6740	7	0.00
28/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	6573	6	6573	6	0.00
28/09/2018	R035 On 07-February-19			Bond Future	9.84	96.4446	9.8397	96.4446	298.00
28/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	391	0	391	0	0.00
28/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	416	1	416	1	0.00
28/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	403	0	403	0	0.00
28/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	7308	7	7308	7	0.00
28/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7237	7	7237	7	0.00
28/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	7380	7	7380	7	0.00
28/09/2018	R035 On 02-May-19			Bond Future	9.91	93.5486	9.9098	93.5486	0.00
28/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2894	3	2894	3	0.00
28/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2930	3	2930	3	0.00
28/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2859	3	2859	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4207	4	4207	4	0.00
28/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4128	4	4128	4	0.00
28/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4167	4	4167	4	0.00
28/09/2018	R186 On 01-November-18			Bond Future	9.02	112.3893	9.0197	112.3893	66,462.00
28/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	110	0	110	0	0.00
28/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	71	0	71	0	5,000.00
28/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	644	1	644	1	0.00
28/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1381	1	1381	1	0.00
28/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	103	0	103	0	0.00
28/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	116	0	116	0	0.00
28/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	1	0	1	0	5,000.00
28/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1364	1	1364	1	2,500.00
28/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	664	1	664	1	5,000.00
28/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3147	3	3147	3	0.00
28/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	6591	7	6591	7	0.00
28/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3037	3	3037	3	0.00
28/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	3488	3	3488	3	0.00
28/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3092	3	3092	3	0.00
28/09/2018	R186 On 07-February-19			Bond Future	9.11	109.2478	9.1088	109.2478	719.00
28/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	253	0	253	0	0.00
28/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	585	1	585	1	1,000.00
28/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	269	0	269	0	0.00
28/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	1070	1	1070	1	1,170.00
28/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	5058	5	5058	5	0.00
28/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2464	3	2464	3	1,170.00
28/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	340	0	340	0	210.00
28/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1914	2	1914	2	0.00
28/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	261	0	261	0	0.00
28/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	5150	5	5150	5	0.00
28/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5169	5	5169	5	0.00
28/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	5698	6	5698	6	0.00
28/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4194	4	4194	4	0.00
28/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3059	3	3059	3	0.00
28/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	593	1	593	1	1,000.00

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28/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	5590	6	5590	6	0.00
28/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	1534	2	1534	2	0.00
28/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	1965	2	1965	2	1,000.00
28/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	5644	6	5644	6	0.00
28/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	575	1	575	1	1,170.00
28/09/2018	R186 On 02-May-19			Bond Future	9.19	111.0616	9.1890	111.0616	0.00
28/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	2044	2	2044	2	0.00
28/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	2017	2	2017	2	0.00
28/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1991	2	1991	2	0.00
28/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	2977	3	2977	3	0.00
28/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3008	3	3008	3	0.00
28/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	2947	3	2947	3	0.00
28/09/2018	R197 On 01-November-18			Bond Future	300.37	300.4917	300.3698	300.4917	2,353.00
28/09/2018	R197 On 07-February-19			Bond Future	298.87	298.9948	298.8672	298.9948	0.00
28/09/2018	R197 On 02-May-19			Bond Future	303.88	304.0085	303.8828	304.0085	0.00
28/09/2018	R202 On 01-November-18			Bond Future	234.15	234.1420	234.1534	234.1420	10,129.00
28/09/2018	R202 On 07-February-19			Bond Future	234.81	234.7989	234.8078	234.7989	0.00
28/09/2018	R202 On 02-May-19			Bond Future	238.75	238.7362	238.7486	238.7362	0.00
28/09/2018	R207 On 01-November-18			Bond Future	7.58	101.8429	7.5792	101.8429	18,869.00
28/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
28/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
28/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
28/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	944	1	944	1	0.00
28/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	933	1	933	1	0.00
28/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	921	1	921	1	0.00
28/09/2018	R207 On 07-February-19			Bond Future	7.68	100.1582	7.6784	100.1582	0.00
28/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	6	0	6	0	0.00
28/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	5	0	5	0	0.00
28/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	5	0	5	0	0.00
28/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1025	1	1025	1	0.00
28/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1034	1	1034	1	0.00
28/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1016	1	1016	1	0.00
28/09/2018	R207 On 02-May-19			Bond Future	7.83	101.8211	7.8345	101.8211	0.00
28/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	114	0	114	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
28/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	121	0	121	0	0.00
28/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	118	0	118	0	0.00
28/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	259	0	259	0	0.00
28/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	256	0	256	0	0.00
28/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	263	0	263	0	0.00
28/09/2018	R208 On 01-November-18			Bond Future	7.91	98.1632	7.9146	98.1632	29,067.00
28/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	5	0	5	0	0.00
28/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	5	0	5	0	0.00
28/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	5	0	5	0	0.00
28/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1703	2	1703	2	0.00
28/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	1746	2	1746	2	0.00
28/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1724	2	1724	2	0.00
28/09/2018	R208 On 07-February-19			Bond Future	8.01	100.0526	8.0116	100.0526	0.00
28/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	42	0	42	0	0.00
28/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	41	0	41	0	0.00
28/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	40	0	40	0	0.00
28/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	1827	2	1827	2	0.00
28/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	1864	2	1864	2	0.00
28/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	1846	2	1846	2	0.00
28/09/2018	R208 On 02-May-19			Bond Future	8.11	98.3142	8.1065	98.3142	0.00
28/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	536	0	536	0	0.00
28/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	546	0	546	0	0.00
28/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	555	0	555	0	0.00
28/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	669	1	669	1	0.00
28/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	684	1	684	1	0.00
28/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	676	1	676	1	0.00
28/09/2018	R209 On 01-November-18			Bond Future	9.71	71.8976	9.7149	71.8976	124,848.00
28/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70916	71	70916	71	0.00
28/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	17	0	17	0	2,000.00
28/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	31	0	31	0	0.00
28/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	2285	2	2285	2	0.00
28/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	899	1	899	1	2,000.00
28/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	486	1	486	1	0.00
28/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1512	2	1512	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
28/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70916	71	70916	71	0.00
28/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	2147	2	2147	2	0.00
28/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	2192	2	2192	2	0.00
28/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	527	1	527	1	0.00
28/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70916	71	70916	71	0.00
28/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	270	0	270	0	0.00
28/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	5301	5	5301	5	0.00
28/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1591	2	1591	2	0.00
28/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	33	0	33	0	760.00
28/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	2012	2	2012	2	0.00
28/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	574	1	574	1	0.00
28/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2008	2	2008	2	0.00
28/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	786	1	786	1	0.00
28/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	4975	5	4975	5	0.00
28/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	58	0	58	0	0.00
28/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	520	0	520	0	0.00
28/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5045	5	5045	5	0.00
28/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	470	0	470	0	5,850.00
28/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1388	1	1388	1	0.00
28/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2101	2	2101	2	760.00
28/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	835	1	835	1	760.00
28/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
28/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	503	0	503	0	2,000.00
28/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
28/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	2765	3	2765	3	0.00
28/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
28/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	5679	6	5679	6	0.00
28/09/2018	R209 On 07-February-19			Bond Future	9.79	73.2815	9.7888	73.2815	340.00
28/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	402	0	402	0	0.00
28/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	414	0	414	0	0.00
28/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3879	4	3879	4	0.00
28/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	391	0	391	0	0.00
28/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1553	2	1553	2	4,000.00
28/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	505	1	505	1	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
28/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	5548	6	5548	6	0.00
28/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6075	6	6075	6	0.00
28/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3173	3	3173	3	0.00
28/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6015	6	6015	6	0.00
28/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	5955	6	5955	6	0.00
28/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1317	1	1317	1	4,000.00
28/09/2018	R209 On 02-May-19			Bond Future	9.85	71.3503	9.8525	71.3503	0.00
28/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2568	3	2568	3	0.00
28/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2538	3	2538	3	0.00
28/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2598	3	2598	3	0.00
28/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3643	4	3643	4	0.00
28/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3608	3	3608	3	0.00
28/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3574	3	3574	3	0.00
28/09/2018	R210 On 01-November-18			Bond Future	185.51	185.4985	185.5069	185.4985	2,675.00
28/09/2018	R210 On 07-February-19			Bond Future	189.12	189.1118	189.1185	189.1118	0.00
28/09/2018	R210 On 02-May-19			Bond Future	189.74	189.7283	189.7376	189.7283	0.00
28/09/2018	R212 On 01-November-18			Bond Future	155.31	155.3083	155.3143	155.3083	3,476.00
28/09/2018	R212 On 07-February-19			Bond Future	156.18	156.1785	156.1828	156.1785	0.00
28/09/2018	R212 On 02-May-19			Bond Future	158.80	158.7973	158.8039	158.7973	0.00
28/09/2018	R213 On 01-November-18			Bond Future	9.53	83.2328	9.5283	83.2328	32,893.00
28/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	11	0	11	0	0.00
28/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	10	0	10	0	0.00
28/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	9	0	9	0	0.00
28/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	5762	6	5762	6	0.00
28/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	5830	6	5830	6	0.00
28/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	5694	6	5694	6	0.00
28/09/2018	R213 On 07-February-19			Bond Future	9.61	84.8348	9.6130	84.8348	112.00
28/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	287	0	287	0	0.00
28/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	295	0	295	0	0.00
28/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	304	0	304	0	0.00
28/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6238	6	6238	6	0.00
28/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6179	6	6179	6	0.00
28/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6297	6	6297	6	0.00
28/09/2018	R213 On 02-May-19			Bond Future	9.68	82.6962	9.6822	82.6962	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
28/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2286	2	2286	2	0.00
28/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	2258	2	2258	2	0.00
28/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	2229	2	2229	2	0.00
28/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3431	3	3431	3	0.00
28/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3464	3	3464	3	0.00
28/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3399	3	3399	3	0.00
28/09/2018	R214 On 01-November-18			Bond Future	9.91	70.8728	9.9111	70.8728	28,473.00
28/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	8	0	8	0	0.00
28/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	9	0	9	0	0.00
28/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	10	0	10	0	0.00
28/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	6571	6	6571	6	0.00
28/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	6725	7	6725	7	0.00
28/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	6648	7	6648	7	0.00
28/09/2018	R214 On 07-February-19			Bond Future	9.99	72.2370	9.9887	72.2370	0.00
28/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	289	0	289	0	0.00
28/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	299	0	299	0	0.00
28/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	280	0	280	0	0.00
28/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7114	7	7114	7	0.00
28/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7047	7	7047	7	0.00
28/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	6979	7	6979	7	0.00
28/09/2018	R214 On 02-May-19			Bond Future	10.05	70.1425	10.0517	70.1425	0.00
28/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2645	3	2645	3	0.00
28/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2584	3	2584	3	0.00
28/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2614	3	2614	3	0.00
28/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	3887	4	3887	4	0.00
28/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	3850	4	3850	4	0.00
28/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	3924	4	3924	4	0.00
28/09/2018	R248 On 01-November-18			Bond Future	9.95	90.4304	9.9465	90.4304	101,273.00
28/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	8	0	8	0	0.00
28/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	9	0	9	0	0.00
28/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	8	0	8	0	0.00
28/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	8573	8	8573	8	0.00
28/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	8474	8	8474	8	0.00
28/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	8673	9	8673	9	0.00

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28/09/2018	R248 On 07-February-19			Bond Future	10.03	92.1709	10.0253	92.1709	0.00
28/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	318	0	318	0	0.00
28/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	329	0	329	0	0.00
28/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	308	0	308	0	0.00
28/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9049	9	9049	9	0.00
28/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9225	9	9225	9	0.00
28/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9137	9	9137	9	0.00
28/09/2018	R248 On 02-May-19			Bond Future	10.09	89.2672	10.0894	89.2672	0.00
28/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	3261	3	3261	3	0.00
28/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	3300	3	3300	3	0.00
28/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	3222	3	3222	3	0.00
28/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	4812	5	4812	5	0.00
28/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	4906	5	4906	5	0.00
28/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	4859	5	4859	5	0.00