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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/09/2018 TO: 21/09/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0904 On 31-March-36			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
21/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	2025 On 01-November-18			Bond Future	132.60	132.5644	132.6042	132.5644	365.00
21/09/2018	2025 On 07-February-19			Bond Future	133.77	133.7326	133.7735	133.7326	0.00
21/09/2018	2025 On 02-May-19			Bond Future	136.02	135.9769	136.0174	135.9769	0.00
21/09/2018	2029 On 01-November-18			Bond Future	100.22	100.3092	100.2162	100.3092	2,938.00
21/09/2018	2029 On 07-February-19			Bond Future	102.17	102.2635	102.1687	102.2635	0.00
21/09/2018	2029 On 02-May-19			Bond Future	102.81	102.9072	102.8101	102.9072	0.00
21/09/2018	2030 On 01-November-18			Bond Future	9.52	91.7283	91.7337	91.7283	54,822.00
21/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	15	0	0	0	0.00
21/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	96	0	0	0	0.00
21/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	17	0	0	0	0.00
21/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1444	1	1	1	0.00
21/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	16	0	0	0	0.00
21/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6193	6	6	6	0.00
21/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6261	6	6	6	0.00
21/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	964	1	1	1	0.00
21/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4161	4	4	4	0.00
21/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6125	6	6	6	0.00
21/09/2018	2030 On 07-February-19			Bond Future	9.61	89.4854	89.4910	89.4854	167.00
21/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	306	0	0	0	0.00
21/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	314	0	0	0	0.00
21/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	615	1	1	1	1,920.00
21/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	322	0	0	0	0.00
21/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	372	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
21/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2270	2	2	2	1,920.00
21/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1675	2	2	2	0.00
21/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6257	6	6	6	0.00
21/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5163	5	5	5	0.00
21/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	2989	3	3	3	0.00
21/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6613	7	7	7	0.00
21/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2332	2	2	2	0.00
21/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6673	7	7	7	0.00
21/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6733	7	7	7	0.00
21/09/2018	2030 On 02-May-19			Bond Future	9.69	90.9716	90.9766	90.9716	0.00
21/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2025	2	2	2	0.00
21/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2079	2	2	2	0.00
21/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2052	2	2	2	0.00
21/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3836	4	4	4	0.00
21/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3801	4	4	4	0.00
21/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3872	4	4	4	0.00
21/09/2018	2032 On 01-November-18			Bond Future	9.72	89.9008	89.9413	89.9008	40,680.00
21/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	16	0	0	0	0.00
21/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	18	0	0	0	0.00
21/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	15	0	0	0	0.00
21/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	6998	7	7	7	0.00
21/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6923	7	7	7	0.00
21/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6849	7	7	7	0.00
21/09/2018	2032 On 07-February-19			Bond Future	9.81	91.6320	91.6734	91.6320	456.00
21/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	348	0	0	0	0.00
21/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	340	0	0	0	0.00
21/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	332	0	0	0	0.00
21/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7402	7	7	7	0.00
21/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7469	8	7	8	0.00
21/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7336	7	7	7	0.00
21/09/2018	2032 On 02-May-19			Bond Future	9.89	88.9991	89.0404	88.9991	0.00
21/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2300	2	2	2	0.00
21/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2330	2	2	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
21/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2360	2	2	2	0.00
21/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4067	4	4	4	0.00
21/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4143	4	4	4	0.00
21/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4105	4	4	4	0.00
21/09/2018	2033 On 01-November-18			Bond Future	102.60	102.7219	102.5966	102.7219	6,373.00
21/09/2018	2033 On 07-February-19			Bond Future	104.60	104.7232	104.5956	104.7232	0.00
21/09/2018	2033 On 02-May-19			Bond Future	105.21	105.3360	105.2056	105.3360	0.00
21/09/2018	2037 On 01-November-18			Bond Future	9.92	90.3852	90.3530	90.3852	52,674.00
21/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	25	0	0	0	0.00
21/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	28	0	0	0	0.00
21/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	26	0	0	0	0.00
21/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7302	7	7	7	0.00
21/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7218	7	7	7	0.00
21/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7386	7	7	7	0.00
21/09/2018	2037 On 07-February-19			Bond Future	10.01	87.8658	87.8331	87.8658	1,188.00
21/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	434	0	0	0	0.00
21/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	446	0	0	0	0.00
21/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	459	0	0	0	0.00
21/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7894	8	8	8	0.00
21/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8038	8	8	8	0.00
21/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7966	8	8	8	0.00
21/09/2018	2037 On 02-May-19			Bond Future	10.08	89.3251	89.2912	89.3251	0.00
21/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2550	3	3	3	0.00
21/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2583	3	3	3	0.00
21/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2517	3	3	3	0.00
21/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4697	5	5	5	0.00
21/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4654	5	5	5	0.00
21/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4611	5	5	5	0.00
21/09/2018	2038 On 01-November-18			Bond Future	122.96	122.9545	122.9559	122.9545	9,904.00
21/09/2018	2038 On 07-February-19			Bond Future	123.76	123.7588	123.7605	123.7588	0.00
21/09/2018	2038 On 02-May-19			Bond Future	125.84	125.8356	125.8364	125.8356	0.00

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21/09/2018	2040 On 01-November-18			Bond Future	10.00	93.6015	93.6494	93.6015	25,862.00
21/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	25	0	0	0	0.00
21/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	51	0	0	0	3,940.00
21/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	423	0	0	0	0.00
21/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	906	1	1	1	1,770.00
21/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	23	0	0	0	0.00
21/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	28	0	0	0	2,950.00
21/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
21/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	26	0	0	0	0.00
21/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1624	2	2	2	3,940.00
21/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7817	8	8	8	0.00
21/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13602	14	14	14	0.00
21/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8091	8	8	8	0.00
21/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1603	2	2	2	0.00
21/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7908	8	8	8	0.00
21/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2533	3	3	3	0.00
21/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	3748	4	4	4	0.00
21/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8000	8	8	8	0.00
21/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	6922	7	7	7	0.00
21/09/2018	2040 On 07-February-19			Bond Future	10.08	90.8934	90.9423	90.8934	100.00
21/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	431	0	0	0	0.00
21/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	452	0	0	0	0.00
21/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	441	0	0	0	0.00
21/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8678	9	9	9	0.00
21/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8759	9	9	9	0.00
21/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8597	9	9	9	0.00
21/09/2018	2040 On 02-May-19			Bond Future	10.15	92.4031	92.4520	92.4031	0.00
21/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2851	3	3	3	0.00
21/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2814	3	3	3	0.00
21/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2778	3	3	3	0.00
21/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	4939	5	5	5	0.00
21/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	4985	5	5	5	0.00
21/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4893	5	5	5	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
21/09/2018	2044 On 01-November-18			Bond Future	10.03	90.6033	90.6516	90.6033	38,111.00
21/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	26	0	0	0	0.00
21/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	28	0	0	0	0.00
21/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	30	0	0	0	0.00
21/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	7957	8	8	8	0.00
21/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	7864	8	8	8	0.00
21/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8051	8	8	8	0.00
21/09/2018	2044 On 07-February-19			Bond Future	10.11	87.9629	88.0121	87.9629	108.00
21/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	471	0	0	0	0.00
21/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	482	0	0	0	0.00
21/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	459	0	0	0	0.00
21/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8734	9	9	9	0.00
21/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8651	9	9	9	0.00
21/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8568	9	9	9	0.00
21/09/2018	2044 On 02-May-19			Bond Future	10.18	89.4239	89.4732	89.4239	0.00
21/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2814	3	3	3	0.00
21/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2887	3	3	3	0.00
21/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2850	3	3	3	0.00
21/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	4989	5	5	5	0.00
21/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5036	5	5	5	0.00
21/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5083	5	5	5	0.00
21/09/2018	2046 On 01-November-18			Bond Future	116.81	116.8090	116.8106	116.8090	12,067.00
21/09/2018	2046 On 07-February-19			Bond Future	119.09	119.0849	119.0865	119.0849	0.00
21/09/2018	2046 On 02-May-19			Bond Future	119.40	119.3980	119.3989	119.3980	0.00
21/09/2018	2050 On 01-November-18			Bond Future	122.58	122.5742	122.5760	122.5742	9,987.00
21/09/2018	2050 On 07-February-19			Bond Future	123.19	123.1909	123.1927	123.1909	0.00
21/09/2018	2050 On 02-May-19			Bond Future	125.26	125.2582	125.2592	125.2582	0.00
21/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	8657 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
21/09/2018	AL37 On 01-November-18			Index Future	589.25	588.6900	589.2500	588.6900	0.00
21/09/2018	AL37 On 07-February-19			Index Future	600.60	600.0260	600.5980	600.0260	0.00
21/09/2018	AL37 On 02-May-19			Index Future	610.57	609.9940	610.5710	609.9940	0.00
21/09/2018	AL7T On 01-November-18			Index Future	681.41	681.3750	681.4110	681.3750	0.00
21/09/2018	AL7T On 07-February-19			Index Future	694.53	694.4960	694.5340	694.4960	0.00
21/09/2018	AL7T On 02-May-19			Index Future	706.07	706.0340	706.0670	706.0340	0.00
21/09/2018	ALBI On 01-November-18			Index Future	616.20	616.0250	616.2000	616.0250	864.00
21/09/2018	ALBI On 07-February-19			Index Future	628.07	627.8880	628.0660	627.8880	57.00
21/09/2018	ALBI On 02-May-19			Index Future	638.50	638.3190	638.4960	638.3190	0.00
21/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C070 On 01-August-21			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
21/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	CS26 On 02-April-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
21/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2018	ES33 On 01-November-18			Bond Future	11.14	74.8768	74.9139	74.8768	9,466.00
21/09/2018	ES33 On 07-February-19			Bond Future	11.28	76.3187	76.3566	76.3187	0.00
21/09/2018	ES33 On 02-May-19			Bond Future	11.40	73.7971	73.8351	73.7971	0.00
21/09/2018	ES42 On 01-November-18			Bond Future	11.37	76.8552	76.8970	76.8552	7,957.00
21/09/2018	ES42 On 07-February-19			Bond Future	11.50	78.3352	78.3779	78.3352	0.00
21/09/2018	ES42 On 02-May-19			Bond Future	11.62	75.3764	75.4192	75.3764	0.00
21/09/2018	GOVI On 01-November-18			GOVI	610.68	610.4520	610.6770	610.4520	463.00
21/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	428330	43	43	43	0.00
21/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	428130	43	43	43	0.00
21/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	428230	43	43	43	0.00
21/09/2018	GOVI On 07-February-19			GOVI	622.44	622.2070	622.4370	622.2070	0.00
21/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	440730	44	44	44	0.00
21/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	440830	44	44	44	0.00
21/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	440930	44	44	44	0.00
21/09/2018	GOVI On 02-May-19			GOVI	632.77	632.5440	632.7730	632.5440	0.00
21/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
21/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	151070	15	15	15	0.00
21/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	150870	15	15	15	0.00
21/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	150970	15	15	15	0.00
21/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2018	IGOV On 01-November-18			Index Future	252.69	253.4740	252.6920	253.4740	746.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2018	IGOV On 07-February-19			Index Future	257.62	258.4120	257.6150	258.4120	0.00
21/09/2018	IGOV On 02-May-19			Index Future	261.94	262.7490	261.9360	262.7490	0.00
21/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
21/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.60	99.6000	99.6000	99.6000	0.00
21/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0700	102.0700	102.0700	0.00
21/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.04	100.0400	100.0400	100.0400	0.00
21/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
21/09/2018	IS02 On 21-December-18			Interest Rate Swap	97.19	98.9100	97.1900	98.9100	0.00
21/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
21/09/2018	IS02 On 21-June-19			Interest Rate Swap	98.09	99.8100	98.0900	99.8100	0.00
21/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
21/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.12	103.1200	103.1200	103.1200	0.00
21/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.29	99.2900	99.2900	99.2900	0.00
21/09/2018	IS02 On 22-June-20			Interest Rate Swap	102.99	102.9900	102.9900	102.9900	0.00
21/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.16	100.1600	100.1600	100.1600	0.00
21/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.11	97.1200	97.1100	97.1200	0.00
21/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.43	96.4300	96.4300	96.4300	0.00
21/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.71	95.7100	95.7100	95.7100	0.00
21/09/2018	IS05 On 21-September-21			Interest Rate Swap	94.25	95.9800	94.2500	95.9800	0.00
21/09/2018	IS05 On 21-December-21			Interest Rate Swap	96.53	98.2500	96.5300	98.2500	51.00
21/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.46	98.4600	98.4600	98.4600	0.00
21/09/2018	IS05 On 21-June-22			Interest Rate Swap	98.02	99.7400	98.0200	99.7400	0.00
21/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.73	103.7300	103.7300	103.7300	0.00
21/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.05	105.0500	105.0500	105.0500	0.00
21/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.56	98.5600	98.5600	98.5600	0.00
21/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.63	104.6300	104.6300	104.6300	0.00
21/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.24	100.2400	100.2400	100.2400	0.00
21/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.56	97.5600	97.5600	97.5600	0.00
21/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.66	94.6700	94.6600	94.6700	0.00
21/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.49	93.4900	93.4900	93.4900	0.00
21/09/2018	IS10 On 21-September-26			Interest Rate Swap	93.97	95.7000	93.9700	95.7000	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
21/09/2018	IS10 On 21-December-26			Interest Rate Swap	97.76	99.4900	97.7600	99.4900	0.00
21/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.11	98.1100	98.1100	98.1100	0.00
21/09/2018	IS10 On 21-June-27			Interest Rate Swap	98.48	100.2100	98.4800	100.2100	0.00
21/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.62	105.6300	105.6200	105.6300	0.00
21/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.01	106.0200	106.0100	106.0200	0.00
21/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.68	99.6800	99.6800	99.6800	0.00
21/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.78	106.7800	106.7800	106.7800	0.00
21/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.48	100.4900	100.4800	100.4900	0.00
21/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
21/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
21/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
21/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
21/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
21/09/2018	R023 On 01-November-18			Bond Future	8.54	98.5167	98.6102	98.5167	38,215.00
21/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6836	7	7	7	0.00
21/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6804	7	7	7	0.00
21/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6772	7	7	7	0.00
21/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
21/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
21/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
21/09/2018	R023 On 07-February-19			Bond Future	8.65	100.4140	100.5094	100.4140	0.00
21/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6113	6	6	6	0.00
21/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6172	6	6	6	0.00
21/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6143	6	6	6	0.00
21/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	38	0	0	0	0.00
21/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	37	0	0	0	0.00
21/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	39	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
21/09/2018	R023 On 02-May-19			Bond Future	8.74	98.1548	98.2510	98.1548	0.00
21/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	806	1	1	1	0.00
21/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	792	1	1	1	0.00
21/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	777	1	1	1	0.00
21/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1711	2	2	2	0.00
21/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1728	2	2	2	0.00
21/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1694	2	2	2	0.00
21/09/2018	R035 On 01-November-18			Bond Future	9.85	93.8119	93.8186	93.8119	73,872.00
21/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	25	0	0	0	0.00
21/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	23	0	0	0	0.00
21/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	22	0	0	0	0.00
21/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7357	7	7	7	0.00
21/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7440	7	7	7	0.00
21/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7274	7	7	7	0.00
21/09/2018	R035 On 07-February-19			Bond Future	9.93	95.6185	95.6255	95.6185	298.00
21/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	394	0	0	0	0.00
21/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	414	0	0	0	0.00
21/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	404	0	0	0	0.00
21/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8016	8	8	8	0.00
21/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7942	8	8	8	0.00
21/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8090	8	8	8	0.00
21/09/2018	R035 On 02-May-19			Bond Future	10.01	92.7096	92.7159	92.7096	0.00
21/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2535	3	3	3	0.00
21/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2569	3	3	3	0.00
21/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2501	3	3	3	0.00
21/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4569	5	5	5	0.00
21/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4485	4	4	4	0.00
21/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4527	5	5	5	0.00
21/09/2018	R186 On 01-November-18			Bond Future	9.12	111.7497	111.7553	111.7497	67,870.00
21/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	92	0	0	0	0.00
21/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	62	0	0	0	5,000.00
21/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	519	1	1	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
21/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1135	1	1	1	0.00
21/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	87	0	0	0	0.00
21/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	98	0	0	0	0.00
21/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	2	0	0	0	5,000.00
21/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1817	2	2	2	2,500.00
21/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	997	1	1	1	5,000.00
21/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3710	4	4	4	0.00
21/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7170	7	7	7	0.00
21/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3596	4	4	4	0.00
21/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4058	4	4	4	0.00
21/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3653	4	4	4	0.00
21/09/2018	R186 On 07-February-19			Bond Future	9.21	108.5970	108.6028	108.5970	719.00
21/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	236	0	0	0	0.00
21/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	534	1	1	1	1,000.00
21/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	248	0	0	0	0.00
21/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	980	1	1	1	1,170.00
21/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4680	5	5	5	0.00
21/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2264	2	2	2	1,170.00
21/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	311	0	0	0	210.00
21/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1761	2	2	2	0.00
21/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	242	0	0	0	0.00
21/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4767	5	5	5	0.00
21/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5727	6	6	6	0.00
21/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6268	6	6	6	0.00
21/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4730	5	5	5	0.00
21/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3557	4	4	4	0.00
21/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	803	1	1	1	1,000.00
21/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6157	6	6	6	0.00
21/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	1922	2	2	2	0.00
21/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2400	2	2	2	1,000.00
21/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6213	6	6	6	0.00
21/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	781	1	1	1	1,170.00
21/09/2018	R186 On 02-May-19			Bond Future	9.30	110.4008	110.4058	110.4008	0.00
21/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1811	2	2	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
21/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1786	2	2	2	0.00
21/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1761	2	2	2	0.00
21/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3344	3	3	3	0.00
21/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3376	3	3	3	0.00
21/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3312	3	3	3	0.00
21/09/2018	R197 On 01-November-18			Bond Future	301.01	301.0117	301.0135	301.0117	2,353.00
21/09/2018	R197 On 07-February-19			Bond Future	299.53	299.5257	299.5280	299.5257	0.00
21/09/2018	R197 On 02-May-19			Bond Future	304.55	304.5522	304.5522	304.5522	0.00
21/09/2018	R202 On 01-November-18			Bond Future	234.39	234.6669	234.3947	234.6669	10,129.00
21/09/2018	R202 On 07-February-19			Bond Future	235.06	235.3344	235.0574	235.3344	0.00
21/09/2018	R202 On 02-May-19			Bond Future	239.00	239.2839	239.0005	239.2839	0.00
21/09/2018	R207 On 01-November-18			Bond Future	7.72	101.7157	101.7046	101.7157	18,869.00
21/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
21/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
21/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
21/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1101	1	1	1	0.00
21/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1090	1	1	1	0.00
21/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1079	1	1	1	0.00
21/09/2018	R207 On 07-February-19			Bond Future	7.86	100.0295	100.0183	100.0295	0.00
21/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	0	0	0.00
21/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	0	0	0.00
21/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	0	0	0.00
21/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1179	1	1	1	0.00
21/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1188	1	1	1	0.00
21/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1170	1	1	1	0.00
21/09/2018	R207 On 02-May-19			Bond Future	8.08	101.6910	101.6789	101.6910	0.00
21/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	57	0	0	0	0.00
21/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	60	0	0	0	0.00
21/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	58	0	0	0	0.00
21/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	362	0	0	0	0.00
21/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	357	0	0	0	0.00

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21/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	367	0	0	0	0.00
21/09/2018	R208 On 01-November-18			Bond Future	8.04	98.0197	97.9111	98.0197	29,608.00
21/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	6	0	0	0	0.00
21/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	7	0	0	0	0.00
21/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	6	0	0	0	0.00
21/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1969	2	2	2	0.00
21/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2012	2	2	2	0.00
21/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1991	2	2	2	0.00
21/09/2018	R208 On 07-February-19			Bond Future	8.15	99.9073	99.7967	99.9073	0.00
21/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	15	0	0	0	0.00
21/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	14	0	0	0	0.00
21/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	13	0	0	0	0.00
21/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2068	2	2	2	0.00
21/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2106	2	2	2	0.00
21/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2087	2	2	2	0.00
21/09/2018	R208 On 02-May-19			Bond Future	8.27	98.1674	98.0542	98.1674	0.00
21/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	358	0	0	0	0.00
21/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	366	0	0	0	0.00
21/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	374	0	0	0	0.00
21/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	761	1	1	1	0.00
21/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	779	1	1	1	0.00
21/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	770	1	1	1	0.00
21/09/2018	R209 On 01-November-18			Bond Future	9.81	71.1834	71.2207	71.1834	124,877.00
21/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70333	70	70	70	0.00
21/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	21	0	0	0	2,000.00
21/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70333	70	70	70	0.00
21/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1841	2	2	2	0.00
21/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	36	0	0	0	0.00
21/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1964	2	2	2	0.00
21/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	755	1	1	1	2,000.00
21/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	403	0	0	0	0.00
21/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1285	1	1	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
21/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70333	70	70	70	0.00
21/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	231	0	0	0	0.00
21/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1881	2	2	2	0.00
21/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	436	0	0	0	0.00
21/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1722	2	2	2	0.00
21/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4780	5	5	5	0.00
21/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1353	1	1	1	0.00
21/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	38	0	0	0	760.00
21/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2501	3	3	3	0.00
21/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1131	1	1	1	0.00
21/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5563	6	6	6	0.00
21/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	121	0	0	0	0.00
21/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	866	1	1	1	0.00
21/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5633	6	6	6	0.00
21/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	732	1	1	1	5,850.00
21/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1826	2	2	2	0.00
21/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2602	3	3	3	760.00
21/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1191	1	1	1	760.00
21/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	797	1	1	1	0.00
21/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
21/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	775	1	1	1	2,000.00
21/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
21/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3310	3	3	3	0.00
21/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
21/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6267	6	6	6	0.00
21/09/2018	R209 On 07-February-19			Bond Future	9.88	72.5543	72.5924	72.5543	340.00
21/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	392	0	0	0	0.00
21/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	402	0	0	0	0.00
21/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3559	4	4	4	0.00
21/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	383	0	0	0	0.00
21/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1423	1	1	1	4,000.00
21/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	480	0	0	0	4,000.00
21/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6116	6	6	6	0.00
21/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6661	7	7	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
21/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3636	4	4	4	0.00
21/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6599	7	7	7	0.00
21/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6537	7	7	7	0.00
21/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1590	2	2	2	4,000.00
21/09/2018	R209 On 02-May-19			Bond Future	9.95	70.6117	70.6498	70.6117	0.00
21/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2272	2	2	2	0.00
21/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2243	2	2	2	0.00
21/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2301	2	2	2	0.00
21/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3952	4	4	4	0.00
21/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3916	4	4	4	0.00
21/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3880	4	4	4	0.00
21/09/2018	R210 On 01-November-18			Bond Future	185.48	185.4822	185.4838	185.4822	2,675.00
21/09/2018	R210 On 07-February-19			Bond Future	189.10	189.0957	189.0978	189.0957	0.00
21/09/2018	R210 On 02-May-19			Bond Future	189.72	189.7144	189.7151	189.7144	0.00
21/09/2018	R212 On 01-November-18			Bond Future	155.45	155.4483	155.4486	155.4483	3,476.00
21/09/2018	R212 On 07-February-19			Bond Future	156.32	156.3217	156.3223	156.3217	0.00
21/09/2018	R212 On 02-May-19			Bond Future	158.94	158.9449	158.9443	158.9449	0.00
21/09/2018	R213 On 01-November-18			Bond Future	9.62	82.5699	82.5754	82.5699	32,893.00
21/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	13	0	0	0	0.00
21/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	13	0	0	0	0.00
21/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	12	0	0	0	0.00
21/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6363	6	6	6	0.00
21/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6431	6	6	6	0.00
21/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6296	6	6	6	0.00
21/09/2018	R213 On 07-February-19			Bond Future	9.71	84.1600	84.1657	84.1600	112.00
21/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	278	0	0	0	0.00
21/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	285	0	0	0	0.00
21/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	292	0	0	0	0.00
21/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6837	7	7	7	0.00
21/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6777	7	7	7	0.00
21/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6898	7	7	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
21/09/2018	R213 On 02-May-19			Bond Future	9.79	82.0109	82.0160	82.0109	0.00
21/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2009	2	2	2	0.00
21/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1982	2	2	2	0.00
21/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1955	2	2	2	0.00
21/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3776	4	4	4	0.00
21/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3811	4	4	4	0.00
21/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3742	4	4	4	0.00
21/09/2018	R214 On 01-November-18			Bond Future	9.98	70.2341	70.2730	70.2341	28,473.00
21/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	13	0	0	0	0.00
21/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	14	0	0	0	0.00
21/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	15	0	0	0	0.00
21/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7046	7	7	7	0.00
21/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7199	7	7	7	0.00
21/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7123	7	7	7	0.00
21/09/2018	R214 On 07-February-19			Bond Future	10.06	71.5867	71.6264	71.5867	0.00
21/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	331	0	0	0	0.00
21/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	340	0	0	0	0.00
21/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	323	0	0	0	0.00
21/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7634	8	8	8	0.00
21/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7566	8	8	8	0.00
21/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7497	8	7	8	0.00
21/09/2018	R214 On 02-May-19			Bond Future	10.13	69.4820	69.5218	69.4820	0.00
21/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2380	2	2	2	0.00
21/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2321	2	2	2	0.00
21/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2351	2	2	2	0.00
21/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4109	4	4	4	0.00
21/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4072	4	4	4	0.00
21/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4147	4	4	4	0.00
21/09/2018	R248 On 01-November-18			Bond Future	10.01	89.6167	89.7090	89.6167	99,873.00
21/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	13	0	0	0	0.00
21/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	15	0	0	0	0.00
21/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	14	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
21/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9134	9	9	9	0.00
21/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9035	9	9	9	0.00
21/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9234	9	9	9	0.00
21/09/2018	R248 On 07-February-19			Bond Future	10.09	91.3425	91.4367	91.3425	0.00
21/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	367	0	0	0	0.00
21/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	377	0	0	0	0.00
21/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	358	0	0	0	0.00
21/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9661	10	10	10	0.00
21/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9840	10	10	10	0.00
21/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9750	10	10	10	0.00
21/09/2018	R248 On 02-May-19			Bond Future	10.16	88.4258	88.5208	88.4258	0.00
21/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2936	3	3	3	0.00
21/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2974	3	3	3	0.00
21/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2898	3	3	3	0.00
21/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5061	5	5	5	0.00
21/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5157	5	5	5	0.00
21/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5109	5	5	5	0.00