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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
11/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	2025 On 01-November-18			Bond Future	132.44	132.4356	132.4365	132.4356	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
11/09/2018	2025 On 07-February-19			Bond Future	133.60	133.6006	133.6012	133.6006	0.00
11/09/2018	2025 On 02-May-19			Bond Future	135.85	135.8448	135.8450	135.8448	0.00
11/09/2018	2029 On 01-November-18			Bond Future	100.35	100.1557	100.3453	100.1557	2,938.00
11/09/2018	2029 On 07-February-19			Bond Future	102.30	102.1064	102.2995	102.1064	0.00
11/09/2018	2029 On 02-May-19			Bond Future	102.95	102.7489	102.9451	102.7489	0.00
11/09/2018	2030 On 01-November-18			Bond Future	9.64	90.8896	9.6368	90.8896	54,685.00
11/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	14	0	14	0	0.00
11/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	16	0	16	0	0.00
11/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	15	0	15	0	0.00
11/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6904	7	6904	7	0.00
11/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6972	7	6972	7	0.00
11/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6835	7	6835	7	0.00
11/09/2018	2030 On 07-February-19			Bond Future	9.73	88.6317	9.7275	88.6317	167.00
11/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	269	0	269	0	0.00
11/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	276	0	276	0	0.00
11/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	540	1	540	1	1,920.00
11/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	282	0	282	0	0.00
11/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1491	1	1491	1	0.00
11/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2031	2	2031	2	1,920.00
11/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	325	0	325	0	0.00
11/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2817	3	2817	3	0.00
11/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5812	6	5812	6	0.00
11/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7359	7	7359	7	0.00
11/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6934	7	6934	7	0.00
11/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7297	7	7297	7	0.00
11/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3528	4	3528	4	0.00
11/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7420	8	7420	8	0.00
11/09/2018	2030 On 02-May-19			Bond Future	9.81	90.1039	9.8109	90.1039	0.00
11/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1942	2	1942	2	0.00
11/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1993	2	1993	2	0.00
11/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1967	2	1967	2	0.00
11/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4487	5	4487	5	0.00
11/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4450	5	4450	5	0.00
11/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4524	5	4524	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
11/09/2018	2032 On 01-November-18			Bond Future	9.82	89.0950	9.8232	89.0950	40,851.00
11/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	12	0	12	0	0.00
11/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	13	0	13	0	0.00
11/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	11	0	11	0	0.00
11/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7697	8	7697	8	0.00
11/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7622	8	7622	8	0.00
11/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7547	8	7547	8	0.00
11/09/2018	2032 On 07-February-19			Bond Future	9.92	90.8119	9.9155	90.8119	456.00
11/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	304	0	304	0	0.00
11/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	297	0	297	0	0.00
11/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	290	0	290	0	0.00
11/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8074	8	8074	8	0.00
11/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8142	8	8142	8	0.00
11/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	8007	8	8007	8	0.00
11/09/2018	2032 On 02-May-19			Bond Future	10.00	88.1653	9.9961	88.1653	0.00
11/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2231	2	2231	2	0.00
11/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2259	2	2259	2	0.00
11/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2287	2	2287	2	0.00
11/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4721	5	4721	5	0.00
11/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4801	5	4801	5	0.00
11/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4761	5	4761	5	0.00
11/09/2018	2033 On 01-November-18			Bond Future	102.58	102.5796	102.5807	102.5796	6,373.00
11/09/2018	2033 On 07-February-19			Bond Future	104.58	104.5775	104.5784	104.5775	0.00
11/09/2018	2033 On 02-May-19			Bond Future	105.19	105.1895	105.1902	105.1895	0.00
11/09/2018	2037 On 01-November-18			Bond Future	10.02	89.4243	10.0249	89.4243	52,651.00
11/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	18	0	18	0	0.00
11/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	21	0	21	0	0.00
11/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	20	0	20	0	0.00
11/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	8066	8	8066	8	0.00
11/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7982	8	7982	8	0.00
11/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8150	8	8150	8	0.00
11/09/2018	2037 On 07-February-19			Bond Future	10.11	86.8875	10.1112	86.8875	1,050.00
11/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	368	0	368	0	0.00
11/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	377	0	377	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
11/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	386	0	386	0	0.00
11/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8606	9	8606	9	0.00
11/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8757	9	8757	9	0.00
11/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8682	9	8682	9	0.00
11/09/2018	2037 On 02-May-19			Bond Future	10.19	88.3307	10.1892	88.3307	0.00
11/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2480	2	2480	2	0.00
11/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2511	2	2511	2	0.00
11/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2450	2	2450	2	0.00
11/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5426	6	5426	6	0.00
11/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5380	5	5380	5	0.00
11/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5335	5	5335	5	0.00
11/09/2018	2038 On 01-November-18			Bond Future	122.01	122.0048	122.0063	122.0048	9,904.00
11/09/2018	2038 On 07-February-19			Bond Future	122.79	122.7900	122.7911	122.7900	0.00
11/09/2018	2038 On 02-May-19			Bond Future	124.85	124.8524	124.8533	124.8524	0.00
11/09/2018	2040 On 01-November-18			Bond Future	10.10	92.6556	10.0996	92.6556	25,392.00
11/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	19	0	19	0	0.00
11/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	43	0	43	0	3,940.00
11/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	789	1	789	1	1,770.00
11/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	18	0	18	0	0.00
11/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
11/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	22	0	22	0	2,950.00
11/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	21	0	21	0	0.00
11/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1402	1	1402	1	3,940.00
11/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8636	9	8636	9	0.00
11/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8910	9	8910	9	0.00
11/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14426	15	14426	15	0.00
11/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2206	2	2206	2	0.00
11/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8727	9	8727	9	0.00
11/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3241	3	3241	3	0.00
11/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8818	9	8818	9	0.00
11/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7737	8	7737	8	0.00
11/09/2018	2040 On 07-February-19			Bond Future	10.19	89.9305	10.1854	89.9305	100.00
11/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	373	0	373	0	0.00
11/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	391	0	391	0	0.00

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11/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	382	0	382	0	0.00
11/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9458	10	9458	10	0.00
11/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9541	10	9541	10	0.00
11/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9376	10	9376	10	0.00
11/09/2018	2040 On 02-May-19			Bond Future	10.26	91.4242	10.2627	91.4242	0.00
11/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2761	3	2761	3	0.00
11/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2728	3	2728	3	0.00
11/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2694	3	2694	3	0.00
11/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5705	6	5705	6	0.00
11/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5753	6	5753	6	0.00
11/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5656	6	5656	6	0.00
11/09/2018	2044 On 01-November-18			Bond Future	10.14	89.5675	10.1383	89.5675	39,021.00
11/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	18	0	18	0	0.00
11/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	19	0	19	0	0.00
11/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	20	0	20	0	0.00
11/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8862	9	8862	9	0.00
11/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8768	9	8768	9	0.00
11/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8956	9	8956	9	0.00
11/09/2018	2044 On 07-February-19			Bond Future	10.22	86.9082	10.2215	86.9082	108.00
11/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	397	0	397	0	0.00
11/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	407	0	407	0	0.00
11/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	387	0	387	0	0.00
11/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9592	10	9592	10	0.00
11/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9507	10	9507	10	0.00
11/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9423	10	9423	10	0.00
11/09/2018	2044 On 02-May-19			Bond Future	10.30	88.3517	10.2963	88.3517	0.00
11/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2698	3	2698	3	0.00
11/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2765	3	2765	3	0.00
11/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2731	3	2731	3	0.00
11/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5812	6	5812	6	0.00
11/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5862	6	5862	6	0.00
11/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5912	6	5912	6	0.00
11/09/2018	2046 On 01-November-18			Bond Future	115.90	115.8956	115.8969	115.8956	12,067.00
11/09/2018	2046 On 07-February-19			Bond Future	118.15	118.1527	118.1540	118.1527	0.00

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11/09/2018	2046 On 02-May-19			Bond Future	118.45	118.4521	118.4530	118.4521	0.00
11/09/2018	2050 On 01-November-18			Bond Future	122.04	122.0400	122.0415	122.0400	9,987.00
11/09/2018	2050 On 07-February-19			Bond Future	122.65	122.6455	122.6468	122.6455	0.00
11/09/2018	2050 On 02-May-19			Bond Future	124.71	124.7056	124.7066	124.7056	0.00
11/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	AL37 On 01-November-18			Index Future	586.33	585.7670	586.3280	585.7670	0.00
11/09/2018	AL37 On 07-February-19			Index Future	597.63	597.0570	597.6260	597.0570	0.00
11/09/2018	AL37 On 02-May-19			Index Future	607.56	606.9790	607.5570	606.9790	0.00
11/09/2018	AL7T On 01-November-18			Index Future	676.39	675.5570	676.3910	675.5570	0.00
11/09/2018	AL7T On 07-February-19			Index Future	689.43	688.5770	689.4250	688.5770	0.00
11/09/2018	AL7T On 02-May-19			Index Future	700.88	700.0200	700.8820	700.0200	0.00
11/09/2018	ALBI On 01-November-18			Index Future	611.29	610.4030	611.2860	610.4030	865.00
11/09/2018	ALBI On 07-February-19			Index Future	623.07	622.1680	623.0660	622.1680	57.00
11/09/2018	ALBI On 02-May-19			Index Future	633.42	632.5070	633.4200	632.5070	0.00
11/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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11/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2018	ES33 On 01-November-18			Bond Future	11.26	74.0777	11.2639	74.0777	9,466.00
11/09/2018	ES33 On 07-February-19			Bond Future	11.41	75.5053	11.4075	75.5053	0.00
11/09/2018	ES33 On 02-May-19			Bond Future	11.53	72.9702	11.5301	72.9702	0.00
11/09/2018	ES42 On 01-November-18			Bond Future	11.49	75.9879	11.4923	75.9879	7,957.00
11/09/2018	ES42 On 07-February-19			Bond Future	11.63	77.4520	11.6281	77.4520	0.00
11/09/2018	ES42 On 02-May-19			Bond Future	11.75	74.4786	11.7497	74.4786	0.00
11/09/2018	GOVI On 01-November-18			GOVI	605.48	604.5610	605.4780	604.5610	463.00
11/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	480320	49	480320	49	0.00
11/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	480120	49	480120	49	0.00
11/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	480220	49	480220	49	0.00
11/09/2018	GOVI On 07-February-19			GOVI	617.15	616.2140	617.1460	616.2140	0.00
11/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	493640	50	493640	50	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
11/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	493740	50	493740	50	0.00
11/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	493840	50	493840	50	0.00
11/09/2018	GOVI On 02-May-19			GOVI	627.40	626.4540	627.4010	626.4540	0.00
11/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
11/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	204790	21	204790	21	0.00
11/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	204590	21	204590	21	0.00
11/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	204690	21	204690	21	0.00
11/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2018	IGOV On 01-November-18			Index Future	252.99	252.9490	252.9880	252.9490	746.00
11/09/2018	IGOV On 07-February-19			Index Future	257.92	257.8760	257.9150	257.8760	0.00
11/09/2018	IGOV On 02-May-19			Index Future	262.25	262.2090	262.2480	262.2090	0.00
11/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
11/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
11/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6400	99.6400	99.6400	0.00
11/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1500	102.1500	102.1500	0.00
11/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.15	100.1400	100.1500	100.1400	0.00
11/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
11/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
11/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
11/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
11/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.16	102.1500	102.1600	102.1500	0.00
11/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.26	103.2400	103.2600	103.2400	0.00
11/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.47	99.4400	99.4700	99.4400	0.00
11/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.20	103.1700	103.2000	103.1700	0.00
11/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.39	100.3500	100.3900	100.3500	0.00
11/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.37	97.3300	97.3700	97.3300	0.00
11/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.73	96.6900	96.7300	96.6900	0.00
11/09/2018	IS05 On 15-June-21			Interest Rate Swap	96.06	96.0200	96.0600	96.0200	0.00
11/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.38	96.3400	96.3800	96.3400	0.00
11/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.69	98.6400	98.6900	98.6400	51.00
11/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.92	98.8600	98.9200	98.8600	0.00
11/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.24	100.1700	100.2400	100.1700	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
11/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.25	104.1800	104.2500	104.1800	0.00
11/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.60	105.5300	105.6000	105.5300	0.00
11/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.16	99.0800	99.1600	99.0800	0.00
11/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.26	105.1800	105.2600	105.1800	0.00
11/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.91	100.8200	100.9100	100.8200	0.00
11/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.40	98.2700	98.4000	98.2700	0.00
11/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.53	95.3900	95.5300	95.3900	0.00
11/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.37	94.2200	94.3700	94.2200	0.00
11/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.58	96.4300	96.5800	96.4300	0.00
11/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.37	100.2100	100.3700	100.2100	0.00
11/09/2018	IS10 On 15-March-27			Interest Rate Swap	99.01	98.8500	99.0100	98.8500	0.00
11/09/2018	IS10 On 21-June-27			Interest Rate Swap	101.11	100.9500	101.1100	100.9500	0.00
11/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.52	106.3600	106.5200	106.3600	0.00
11/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.92	106.7500	106.9200	106.7500	0.00
11/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.61	100.4400	100.6100	100.4400	0.00
11/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.69	107.5200	107.6900	107.5200	0.00
11/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.43	101.2600	101.4300	101.2600	0.00
11/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
11/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
11/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
11/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
11/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
11/09/2018	R023 On 01-November-18			Bond Future	8.68	98.0184	8.6841	98.0184	38,272.00
11/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6339	6	6339	6	0.00
11/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6307	6	6307	6	0.00
11/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6275	6	6275	6	0.00
11/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	1	0	1	0	0.00
11/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
11/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	1	0	1	0	0.00
11/09/2018	R023 On 07-February-19			Bond Future	8.80	99.9074	8.8043	99.9074	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
11/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5681	6	5681	6	0.00
11/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5737	6	5737	6	0.00
11/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5709	6	5709	6	0.00
11/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	111	0	111	0	0.00
11/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	109	0	109	0	0.00
11/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	113	0	113	0	0.00
11/09/2018	R023 On 02-May-19			Bond Future	8.91	97.6399	8.9075	97.6399	0.00
11/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	881	1	881	1	0.00
11/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	868	1	868	1	0.00
11/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	854	1	854	1	0.00
11/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2301	2	2301	2	0.00
11/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2319	2	2319	2	0.00
11/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2283	2	2283	2	0.00
11/09/2018	R035 On 01-November-18			Bond Future	9.96	92.7703	9.9635	92.7703	73,881.00
11/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	17	0	17	0	0.00
11/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	16	0	16	0	0.00
11/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	15	0	15	0	0.00
11/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8239	8	8239	8	0.00
11/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8323	8	8323	8	0.00
11/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8155	8	8155	8	0.00
11/09/2018	R035 On 07-February-19			Bond Future	10.06	94.5581	10.0568	94.5581	298.00
11/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	331	0	331	0	0.00
11/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	348	0	348	0	0.00
11/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	340	0	340	0	0.00
11/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8858	9	8858	9	0.00
11/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8782	9	8782	9	0.00
11/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8933	9	8933	9	0.00
11/09/2018	R035 On 02-May-19			Bond Future	10.13	91.6316	10.1336	91.6316	0.00
11/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2420	2	2420	2	0.00
11/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2451	2	2451	2	0.00
11/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2389	2	2389	2	0.00
11/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5378	5	5378	5	0.00
11/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5288	5	5288	5	0.00
11/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5333	5	5333	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
11/09/2018	R186 On 01-November-18			Bond Future	9.26	110.7999	9.2570	110.7999	67,859.00
11/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	87	0	87	0	0.00
11/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	60	0	60	0	5,000.00
11/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	438	0	438	0	0.00
11/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	926	1	926	1	0.00
11/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	82	0	82	0	0.00
11/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	91	0	91	0	0.00
11/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	3	0	3	0	5,000.00
11/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2565	3	2565	3	2,500.00
11/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1617	2	1617	2	5,000.00
11/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4534	5	4534	5	0.00
11/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	8000	8	8000	8	0.00
11/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4419	5	4419	5	0.00
11/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4476	5	4476	5	0.00
11/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4885	5	4885	5	0.00
11/09/2018	R186 On 07-February-19			Bond Future	9.36	107.6303	9.3578	107.6303	719.00
11/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	199	0	199	0	0.00
11/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	409	0	409	0	1,000.00
11/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	778	1	778	1	1,170.00
11/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4099	4	4099	4	0.00
11/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	209	0	209	0	0.00
11/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1910	2	1910	2	1,170.00
11/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	256	0	256	0	210.00
11/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1461	1	1461	1	0.00
11/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	204	0	204	0	0.00
11/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4181	4	4181	4	0.00
11/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6516	7	6516	7	0.00
11/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	7076	7	7076	7	0.00
11/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5449	6	5449	6	0.00
11/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4199	4	4199	4	0.00
11/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6963	7	6963	7	0.00
11/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2412	2	2412	2	0.00
11/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1066	1	1066	1	1,000.00
11/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2944	3	2944	3	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	7019	7	7019	7	0.00
11/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1038	1	1038	1	1,170.00
11/09/2018	R186 On 02-May-19			Bond Future	9.45	109.4182	9.4492	109.4182	0.00
11/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1656	2	1656	2	0.00
11/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1633	2	1633	2	0.00
11/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1610	2	1610	2	0.00
11/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	4048	4	4048	4	0.00
11/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	4082	4	4082	4	0.00
11/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	4014	4	4014	4	0.00
11/09/2018	R197 On 01-November-18			Bond Future	301.13	301.1289	301.1301	301.1289	2,353.00
11/09/2018	R197 On 07-February-19			Bond Future	299.64	299.6433	299.6438	299.6433	0.00
11/09/2018	R197 On 02-May-19			Bond Future	304.68	304.6764	304.6763	304.6764	0.00
11/09/2018	R202 On 01-November-18			Bond Future	234.50	234.4939	234.4966	234.4939	10,129.00
11/09/2018	R202 On 07-February-19			Bond Future	235.16	235.1569	235.1588	235.1569	0.00
11/09/2018	R202 On 02-May-19			Bond Future	239.11	239.1070	239.1086	239.1070	0.00
11/09/2018	R207 On 01-November-18			Bond Future	7.91	101.4633	7.9076	101.4633	19,671.00
11/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	1	0	0.00
11/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	1	0	0.00
11/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
11/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1310	1	1310	1	0.00
11/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1299	1	1299	1	0.00
11/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1288	1	1288	1	0.00
11/09/2018	R207 On 07-February-19			Bond Future	8.10	99.7736	8.1041	99.7736	0.00
11/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
11/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
11/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
11/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1391	1	1391	1	0.00
11/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1400	1	1400	1	0.00
11/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1382	1	1382	1	0.00
11/09/2018	R207 On 02-May-19			Bond Future	8.41	101.4310	8.4072	101.4310	0.00
11/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	43	0	43	0	0.00
11/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	46	0	46	0	0.00
11/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	44	0	44	0	0.00
11/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	563	1	563	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
11/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	557	1	557	1	0.00
11/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	568	1	568	1	0.00
11/09/2018	R208 On 01-November-18			Bond Future	8.18	97.5683	8.1756	97.5683	29,548.00
11/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
11/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	3	0	3	0	0.00
11/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	2	0	0.00
11/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2250	2	2250	2	0.00
11/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2293	2	2293	2	0.00
11/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2272	2	2272	2	0.00
11/09/2018	R208 On 07-February-19			Bond Future	8.31	99.4485	8.3074	99.4485	0.00
11/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	19	0	19	0	0.00
11/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	19	0	19	0	0.00
11/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	18	0	18	0	0.00
11/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2362	2	2362	2	0.00
11/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2400	2	2400	2	0.00
11/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2381	2	2381	2	0.00
11/09/2018	R208 On 02-May-19			Bond Future	8.44	97.7009	8.4408	97.7009	0.00
11/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	412	0	412	0	0.00
11/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	420	0	420	0	0.00
11/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	427	0	427	0	0.00
11/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1107	1	1107	1	0.00
11/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1127	1	1127	1	0.00
11/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1117	1	1117	1	0.00
11/09/2018	R209 On 01-November-18			Bond Future	9.92	70.3433	9.9224	70.3433	127,187.00
11/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69589	69	69589	69	0.00
11/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	19	0	19	0	2,000.00
11/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	32	0	32	0	0.00
11/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1672	2	1672	2	0.00
11/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69589	69	69589	69	0.00
11/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1567	2	1567	2	0.00
11/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	654	1	654	1	2,000.00
11/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	358	0	358	0	0.00
11/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1098	1	1098	1	0.00
11/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69589	69	69589	69	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
11/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	206	0	206	0	0.00
11/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1602	2	1602	2	0.00
11/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	387	0	387	0	0.00
11/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1466	1	1466	1	0.00
11/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4200	4	4200	4	0.00
11/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	33	0	33	0	760.00
11/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1155	1	1155	1	0.00
11/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1677	2	1677	2	0.00
11/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6302	6	6302	6	0.00
11/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3196	3	3196	3	0.00
11/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	285	0	285	0	0.00
11/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1355	1	1355	1	0.00
11/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6372	7	6372	7	0.00
11/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1184	1	1184	1	5,850.00
11/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2470	3	2470	3	0.00
11/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3301	3	3301	3	760.00
11/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1748	2	1748	2	760.00
11/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1267	1	1267	1	0.00
11/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
11/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1239	1	1239	1	2,000.00
11/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
11/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	4029	4	4029	4	0.00
11/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
11/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	7009	7	7009	7	0.00
11/09/2018	R209 On 07-February-19			Bond Future	10.00	71.6988	10.0029	71.6988	340.00
11/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	341	0	341	0	0.00
11/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	349	0	349	0	0.00
11/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3205	3	3205	3	0.00
11/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	334	0	334	0	0.00
11/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1256	1	1256	1	4,000.00
11/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	417	0	417	0	4,000.00
11/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6812	7	6812	7	0.00
11/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7369	7	7369	7	0.00
11/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4228	4	4228	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7306	7	7306	7	0.00
11/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7242	7	7242	7	0.00
11/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1994	2	1994	2	4,000.00
11/09/2018	R209 On 02-May-19			Bond Future	10.07	69.7421	10.0726	69.7421	0.00
11/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2170	2	2170	2	0.00
11/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2143	2	2143	2	0.00
11/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2196	2	2196	2	0.00
11/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4622	5	4622	5	0.00
11/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4584	5	4584	5	0.00
11/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4545	5	4545	5	0.00
11/09/2018	R210 On 01-November-18			Bond Future	185.46	185.3053	185.4622	185.3053	2,675.00
11/09/2018	R210 On 07-February-19			Bond Future	189.07	188.9144	189.0739	188.9144	0.00
11/09/2018	R210 On 02-May-19			Bond Future	189.69	189.5328	189.6946	189.5328	0.00
11/09/2018	R212 On 01-November-18			Bond Future	155.45	155.4456	155.4457	155.4456	3,476.00
11/09/2018	R212 On 07-February-19			Bond Future	156.32	156.3180	156.3177	156.3180	0.00
11/09/2018	R212 On 02-May-19			Bond Future	158.94	158.9437	158.9431	158.9437	0.00
11/09/2018	R213 On 01-November-18			Bond Future	9.73	81.8107	9.7277	81.8107	32,893.00
11/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	15	0	15	0	0.00
11/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	14	0	14	0	0.00
11/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	14	0	14	0	0.00
11/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	7000	7	7000	7	0.00
11/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	7067	7	7067	7	0.00
11/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6932	7	6932	7	0.00
11/09/2018	R213 On 07-February-19			Bond Future	9.82	83.3873	9.8197	83.3873	112.00
11/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	254	0	254	0	0.00
11/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	260	0	260	0	0.00
11/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	267	0	267	0	0.00
11/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7458	8	7458	8	0.00
11/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7397	8	7397	8	0.00
11/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7520	8	7520	8	0.00
11/09/2018	R213 On 02-May-19			Bond Future	9.90	81.2254	9.8955	81.2254	0.00
11/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1947	2	1947	2	0.00
11/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1922	2	1922	2	0.00
11/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1896	2	1896	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
11/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4371	4	4371	4	0.00
11/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4408	4	4408	4	0.00
11/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4335	4	4335	4	0.00
11/09/2018	R214 On 01-November-18			Bond Future	10.09	69.3998	10.0935	69.3998	28,473.00
11/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	11	0	11	0	0.00
11/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	11	0	11	0	0.00
11/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	12	0	12	0	0.00
11/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7779	8	7779	8	0.00
11/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7932	8	7932	8	0.00
11/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7855	8	7855	8	0.00
11/09/2018	R214 On 07-February-19			Bond Future	10.18	70.7372	10.1769	70.7372	0.00
11/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	286	0	286	0	0.00
11/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	293	0	293	0	0.00
11/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	279	0	279	0	0.00
11/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8339	8	8339	8	0.00
11/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8270	8	8270	8	0.00
11/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8200	8	8200	8	0.00
11/09/2018	R214 On 02-May-19			Bond Future	10.25	68.6184	10.2451	68.6184	0.00
11/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2284	2	2284	2	0.00
11/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2230	2	2230	2	0.00
11/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2257	2	2257	2	0.00
11/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4776	5	4776	5	0.00
11/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4736	5	4736	5	0.00
11/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4817	5	4817	5	0.00
11/09/2018	R248 On 01-November-18			Bond Future	10.13	88.5965	10.1293	88.5965	99,873.00
11/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	9	0	9	0	0.00
11/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	10	0	10	0	0.00
11/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	9	0	9	0	0.00
11/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	10109	10	10109	10	0.00
11/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	10010	10	10010	10	0.00
11/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10209	10	10209	10	0.00
11/09/2018	R248 On 07-February-19			Bond Future	10.21	90.3039	10.2141	90.3039	0.00
11/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	306	0	306	0	0.00
11/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	314	0	314	0	0.00



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11/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	298	0	298	0	0.00
11/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10595	11	10595	11	0.00
11/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10778	11	10778	11	0.00
11/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10686	11	10686	11	0.00
11/09/2018	R248 On 02-May-19			Bond Future	10.28	87.3700	10.2836	87.3700	0.00
11/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2795	3	2795	3	0.00
11/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2829	3	2829	3	0.00
11/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2761	3	2761	3	0.00
11/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5930	6	5930	6	0.00
11/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	6033	6	6033	6	0.00
11/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5981	6	5981	6	0.00