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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
13/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	2025 On 01-November-18			Bond Future	132.52	132.8306	132.5184	132.8306	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
13/09/2018	2025 On 07-February-19			Bond Future	133.69	134.0039	133.6853	134.0039	0.00
13/09/2018	2025 On 02-May-19			Bond Future	135.93	136.2533	135.9303	136.2533	0.00
13/09/2018	2029 On 01-November-18			Bond Future	100.40	100.7267	100.3963	100.7267	2,938.00
13/09/2018	2029 On 07-February-19			Bond Future	102.35	102.6891	102.3519	102.6891	0.00
13/09/2018	2029 On 02-May-19			Bond Future	103.00	103.3403	102.9983	103.3403	0.00
13/09/2018	2030 On 01-November-18			Bond Future	9.53	91.1032	9.5313	91.1032	54,685.00
13/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	24	0	24	0	0.00
13/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	131	0	131	0	50.00
13/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	27	0	27	0	0.00
13/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1543	1	1543	1	50.00
13/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	25	0	25	0	0.00
13/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6250	7	6250	7	0.00
13/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6318	7	6318	7	0.00
13/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1110	1	1110	1	0.00
13/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4243	5	4243	5	0.00
13/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6183	7	6183	7	0.00
13/09/2018	2030 On 07-February-19			Bond Future	9.62	88.8496	9.6177	88.8496	167.00
13/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	344	0	344	0	0.00
13/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	352	0	352	0	0.00
13/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	668	1	668	1	1,920.00
13/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	360	0	360	0	0.00
13/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2339	2	2339	2	1,920.00
13/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	413	0	413	0	0.00
13/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1744	2	1744	2	0.00
13/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6346	7	6346	7	0.00
13/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6759	7	6759	7	0.00
13/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5263	6	5263	6	0.00
13/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3106	3	3106	3	0.00
13/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6699	7	6699	7	0.00
13/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2449	3	2449	3	0.00
13/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6819	7	6819	7	0.00
13/09/2018	2030 On 02-May-19			Bond Future	9.70	90.3248	9.6972	90.3248	0.00
13/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2067	2	2067	2	0.00
13/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2122	2	2122	2	0.00

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13/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2094	2	2094	2	0.00
13/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3926	4	3926	4	0.00
13/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3891	4	3891	4	0.00
13/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3962	4	3962	4	0.00
13/09/2018	2032 On 01-November-18			Bond Future	9.72	89.3264	9.7227	89.3264	40,851.00
13/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	25	0	25	0	0.00
13/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	27	0	27	0	0.00
13/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	24	0	24	0	0.00
13/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7027	8	7027	8	0.00
13/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6953	8	6953	8	0.00
13/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6878	7	6878	7	0.00
13/09/2018	2032 On 07-February-19			Bond Future	9.81	91.0480	9.8112	91.0480	456.00
13/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	413	0	413	0	0.00
13/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	404	0	404	0	0.00
13/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	395	0	395	0	0.00
13/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7486	8	7486	8	0.00
13/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7552	8	7552	8	0.00
13/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7421	8	7421	8	0.00
13/09/2018	2032 On 02-May-19			Bond Future	9.89	88.4047	9.8883	88.4047	0.00
13/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2395	2	2395	2	0.00
13/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2425	2	2425	2	0.00
13/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2455	2	2455	2	0.00
13/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4181	5	4181	5	0.00
13/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4258	5	4258	5	0.00
13/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4220	5	4220	5	0.00
13/09/2018	2033 On 01-November-18			Bond Future	102.59	102.9018	102.5856	102.9018	6,373.00
13/09/2018	2033 On 07-February-19			Bond Future	104.58	104.9066	104.5839	104.9066	0.00
13/09/2018	2033 On 02-May-19			Bond Future	105.20	105.5230	105.1957	105.5230	0.00
13/09/2018	2037 On 01-November-18			Bond Future	9.92	89.7163	9.9198	89.7163	52,718.00
13/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	38	0	38	0	0.00
13/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	43	0	43	0	0.00
13/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	40	0	40	0	0.00
13/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7295	8	7295	8	0.00
13/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7212	8	7212	8	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
13/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7378	8	7378	8	0.00
13/09/2018	2037 On 07-February-19			Bond Future	10.00	87.1852	10.0023	87.1852	1,179.00
13/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	519	0	519	0	0.00
13/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	533	0	533	0	0.00
13/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	547	0	547	0	0.00
13/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7959	9	7959	9	0.00
13/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8101	9	8101	9	0.00
13/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8030	9	8030	9	0.00
13/09/2018	2037 On 02-May-19			Bond Future	10.08	88.6328	10.0770	88.6328	0.00
13/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2680	2	2680	2	0.00
13/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2713	2	2713	2	0.00
13/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2647	2	2647	2	0.00
13/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4803	5	4803	5	0.00
13/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4759	5	4759	5	0.00
13/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4716	5	4716	5	0.00
13/09/2018	2038 On 01-November-18			Bond Future	122.38	122.3826	122.3839	122.3826	9,904.00
13/09/2018	2038 On 07-February-19			Bond Future	123.18	123.1756	123.1767	123.1756	0.00
13/09/2018	2038 On 02-May-19			Bond Future	125.25	125.2432	125.2452	125.2432	0.00
13/09/2018	2040 On 01-November-18			Bond Future	10.00	92.9270	10.0047	92.9270	25,392.00
13/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	37	0	37	0	0.00
13/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	75	0	75	0	3,940.00
13/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	1035	1	1035	1	1,770.00
13/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	35	0	35	0	0.00
13/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	1	0	1	0	2,950.00
13/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	42	0	42	0	2,950.00
13/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	39	0	39	0	0.00
13/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1755	1	1755	1	3,940.00
13/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7891	9	7891	9	0.00
13/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8162	9	8162	9	0.00
13/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13662	14	13662	14	0.00
13/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1794	2	1794	2	0.00
13/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7981	9	7981	9	0.00
13/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2722	3	2722	3	0.00
13/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8071	9	8071	9	0.00

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13/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7004	8	7004	8	0.00
13/09/2018	2040 On 07-February-19			Bond Future	10.09	90.2073	10.0871	90.2073	100.00
13/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	508	0	508	0	0.00
13/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	531	0	531	0	0.00
13/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	519	0	519	0	0.00
13/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8815	9	8815	9	0.00
13/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8896	9	8896	9	0.00
13/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8735	9	8735	9	0.00
13/09/2018	2040 On 02-May-19			Bond Future	10.16	91.7050	10.1615	91.7050	0.00
13/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2948	3	2948	3	0.00
13/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2913	3	2913	3	0.00
13/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2877	3	2877	3	0.00
13/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5097	6	5097	6	0.00
13/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5143	6	5143	6	0.00
13/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5050	5	5050	5	0.00
13/09/2018	2044 On 01-November-18			Bond Future	10.04	89.8818	10.0436	89.8818	39,021.00
13/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	36	0	36	0	0.00
13/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	38	0	38	0	0.00
13/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	40	0	40	0	0.00
13/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8109	9	8109	9	0.00
13/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8016	9	8016	9	0.00
13/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8202	9	8202	9	0.00
13/09/2018	2044 On 07-February-19			Bond Future	10.12	87.2287	10.1234	87.2287	108.00
13/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	539	0	539	0	0.00
13/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	551	0	551	0	0.00
13/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	527	0	527	0	0.00
13/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8944	10	8944	10	0.00
13/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8862	9	8862	9	0.00
13/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8780	9	8780	9	0.00
13/09/2018	2044 On 02-May-19			Bond Future	10.20	88.6770	10.1953	88.6770	0.00
13/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2880	3	2880	3	0.00
13/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2951	3	2951	3	0.00
13/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2916	3	2916	3	0.00
13/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5198	6	5198	6	0.00

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13/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5246	6	5246	6	0.00
13/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5294	6	5294	6	0.00
13/09/2018	2046 On 01-November-18			Bond Future	116.46	116.7967	116.4613	116.7967	12,067.00
13/09/2018	2046 On 07-February-19			Bond Future	118.73	119.0719	118.7299	119.0719	0.00
13/09/2018	2046 On 02-May-19			Bond Future	119.04	119.3854	119.0384	119.3854	0.00
13/09/2018	2050 On 01-November-18			Bond Future	122.05	122.0461	122.0476	122.0461	9,987.00
13/09/2018	2050 On 07-February-19			Bond Future	122.65	122.6525	122.6538	122.6525	0.00
13/09/2018	2050 On 02-May-19			Bond Future	124.71	124.7113	124.7133	124.7113	0.00
13/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	AL37 On 01-November-18			Index Future	589.07	586.9970	589.0660	586.9970	0.00
13/09/2018	AL37 On 07-February-19			Index Future	600.42	598.3100	600.4180	598.3100	0.00
13/09/2018	AL37 On 02-May-19			Index Future	610.40	608.2480	610.3950	608.2480	0.00
13/09/2018	AL7T On 01-November-18			Index Future	680.60	676.9570	680.5950	676.9570	0.00
13/09/2018	AL7T On 07-February-19			Index Future	693.71	690.0040	693.7110	690.0040	0.00
13/09/2018	AL7T On 02-May-19			Index Future	705.24	701.4650	705.2380	701.4650	0.00
13/09/2018	ALBI On 01-November-18			Index Future	615.70	611.9690	615.6990	611.9690	865.00
13/09/2018	ALBI On 07-February-19			Index Future	627.56	623.7630	627.5640	623.7630	57.00
13/09/2018	ALBI On 02-May-19			Index Future	637.99	634.1240	637.9920	634.1240	0.00
13/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2018	ES33 On 01-November-18			Bond Future	11.15	74.3114	11.1514	74.3114	9,466.00
13/09/2018	ES33 On 07-February-19			Bond Future	11.29	75.7436	11.2904	75.7436	0.00
13/09/2018	ES33 On 02-May-19			Bond Future	11.41	73.2119	11.4089	73.2119	0.00
13/09/2018	ES42 On 01-November-18			Bond Future	11.39	76.2513	11.3899	76.2513	7,957.00
13/09/2018	ES42 On 07-February-19			Bond Future	11.52	77.7207	11.5215	77.7207	0.00
13/09/2018	ES42 On 02-May-19			Bond Future	11.64	74.7513	11.6394	74.7513	0.00
13/09/2018	GOVI On 01-November-18			GOVI	610.09	606.1890	610.0890	606.1890	463.00
13/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	434210	47	434210	47	0.00
13/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	434010	47	434010	47	0.00
13/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	434110	47	434110	47	0.00
13/09/2018	GOVI On 07-February-19			GOVI	621.85	617.8720	621.8460	617.8720	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
13/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	446640	49	446640	49	0.00
13/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	446740	49	446740	49	0.00
13/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	446840	49	446840	49	0.00
13/09/2018	GOVI On 02-May-19			GOVI	632.18	628.1350	632.1790	628.1350	0.00
13/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
13/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	157010	20	157010	20	0.00
13/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	156810	20	156810	20	0.00
13/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	156910	20	156910	20	0.00
13/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2018	IGOV On 01-November-18			Index Future	253.22	253.3700	253.2220	253.3700	746.00
13/09/2018	IGOV On 07-February-19			Index Future	258.16	258.3060	258.1550	258.3060	0.00
13/09/2018	IGOV On 02-May-19			Index Future	262.49	262.6430	262.4910	262.6430	0.00
13/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
13/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
13/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.63	99.6400	99.6300	99.6400	0.00
13/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.13	102.1400	102.1300	102.1400	0.00
13/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.11	100.1400	100.1100	100.1400	0.00
13/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
13/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
13/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
13/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.86	99.8800	99.8600	99.8800	0.00
13/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.11	102.1500	102.1100	102.1500	0.00
13/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.19	103.2400	103.1900	103.2400	0.00
13/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.38	99.4400	99.3800	99.4400	0.00
13/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.09	103.1700	103.0900	103.1700	0.00
13/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.24	100.3400	100.2400	100.3400	0.00
13/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.20	97.3100	97.2000	97.3100	0.00
13/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.54	96.6700	96.5400	96.6700	0.00
13/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.83	95.9900	95.8300	95.9900	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
13/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.12	96.3100	96.1200	96.3100	0.00
13/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.39	98.6000	98.3900	98.6000	51.00
13/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.58	98.8200	98.5800	98.8200	0.00
13/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.85	100.1200	99.8500	100.1200	0.00
13/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.83	104.1200	103.8300	104.1200	0.00
13/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.17	105.4700	105.1700	105.4700	0.00
13/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.70	99.0200	98.7000	99.0200	0.00
13/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.79	105.1200	104.7900	105.1200	0.00
13/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.41	100.7600	100.4100	100.7600	0.00
13/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.69	98.1900	97.6900	98.1900	0.00
13/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.80	95.3100	94.8000	95.3100	0.00
13/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.64	94.1400	93.6400	94.1400	0.00
13/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.85	96.3500	95.8500	96.3500	0.00
13/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.63	100.1400	99.6300	100.1400	0.00
13/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.25	98.7700	98.2500	98.7700	0.00
13/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.35	100.8700	100.3500	100.8700	0.00
13/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.76	106.2900	105.7600	106.2900	0.00
13/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.15	106.6800	106.1500	106.6800	0.00
13/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.80	100.3600	99.8000	100.3600	0.00
13/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.89	107.4500	106.8900	107.4500	0.00
13/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.60	101.1800	100.6000	101.1800	0.00
13/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
13/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
13/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/09/2018	R023 On 01-November-18			Bond Future	8.55	98.2320	8.5500	98.2320	38,252.00
13/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6804	6	6804	6	0.00
13/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6772	6	6772	6	0.00
13/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6740	6	6740	6	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
13/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
13/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
13/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
13/09/2018	R023 On 07-February-19			Bond Future	8.66	100.1252	8.6593	100.1252	0.00
13/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6093	6	6093	6	0.00
13/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6151	6	6151	6	0.00
13/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6122	6	6122	6	0.00
13/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	49	0	49	0	0.00
13/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	48	0	48	0	0.00
13/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	50	0	50	0	0.00
13/09/2018	R023 On 02-May-19			Bond Future	8.75	97.8607	8.7523	97.8607	0.00
13/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	885	1	885	1	0.00
13/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	869	1	869	1	0.00
13/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	854	1	854	1	0.00
13/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1820	2	1820	2	0.00
13/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1836	2	1836	2	0.00
13/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1803	2	1803	2	0.00
13/09/2018	R035 On 01-November-18			Bond Future	9.85	93.0636	9.8529	93.0636	73,876.00
13/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	36	0	36	0	0.00
13/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	34	0	34	0	0.00
13/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	32	0	32	0	0.00
13/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7427	8	7427	8	0.00
13/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7510	8	7510	8	0.00
13/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7345	8	7345	8	0.00
13/09/2018	R035 On 07-February-19			Bond Future	9.94	94.8573	9.9421	94.8573	298.00
13/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	465	0	465	0	0.00
13/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	486	0	486	0	0.00
13/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	475	0	475	0	0.00
13/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8147	9	8147	9	0.00
13/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8074	9	8074	9	0.00
13/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8220	9	8220	9	0.00
13/09/2018	R035 On 02-May-19			Bond Future	10.02	91.9351	10.0153	91.9351	0.00
13/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2636	2	2636	2	0.00
13/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2669	2	2669	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
13/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2603	2	2603	2	0.00
13/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4731	5	4731	5	0.00
13/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4646	5	4646	5	0.00
13/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4688	5	4688	5	0.00
13/09/2018	R186 On 01-November-18			Bond Future	9.15	111.0342	9.1455	111.0342	67,963.00
13/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	120	0	120	0	0.00
13/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	84	0	84	0	5,000.00
13/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	573	0	573	0	0.00
13/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1169	1	1169	1	0.00
13/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	114	0	114	0	0.00
13/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	127	0	127	0	0.00
13/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	4	0	4	0	5,000.00
13/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2041	2	2041	2	2,500.00
13/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1201	2	1201	2	5,000.00
13/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3907	4	3907	4	0.00
13/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7343	8	7343	8	0.00
13/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3796	4	3796	4	0.00
13/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4250	5	4250	5	0.00
13/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3851	4	3851	4	0.00
13/09/2018	R186 On 07-February-19			Bond Future	9.24	107.8693	9.2405	107.8693	719.00
13/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	240	0	240	0	0.00
13/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	534	0	534	0	1,000.00
13/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	253	0	253	0	0.00
13/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2230	2	2230	2	1,170.00
13/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	315	0	315	0	210.00
13/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	972	1	972	1	1,170.00
13/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4598	4	4598	4	0.00
13/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1738	2	1738	2	0.00
13/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	246	0	246	0	0.00
13/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4684	4	4684	4	0.00
13/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5904	6	5904	6	0.00
13/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6445	7	6445	7	0.00
13/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4903	5	4903	5	0.00
13/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	894	1	894	1	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
13/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3722	4	3722	4	0.00
13/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6334	7	6334	7	0.00
13/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2060	2	2060	2	0.00
13/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2550	3	2550	3	1,000.00
13/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6390	7	6390	7	0.00
13/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	870	1	870	1	1,170.00
13/09/2018	R186 On 02-May-19			Bond Future	9.33	109.6604	9.3266	109.6604	0.00
13/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1757	2	1757	2	0.00
13/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1731	2	1731	2	0.00
13/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1706	1	1706	1	0.00
13/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3464	4	3464	4	0.00
13/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3496	4	3496	4	0.00
13/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3432	4	3432	4	0.00
13/09/2018	R197 On 01-November-18			Bond Future	301.27	301.2710	301.2722	301.2710	2,353.00
13/09/2018	R197 On 07-February-19			Bond Future	299.79	299.7899	299.7904	299.7899	0.00
13/09/2018	R197 On 02-May-19			Bond Future	304.82	304.8220	304.8246	304.8220	0.00
13/09/2018	R202 On 01-November-18			Bond Future	234.65	234.5050	234.6454	234.5050	10,129.00
13/09/2018	R202 On 07-February-19			Bond Future	235.31	235.1694	235.3119	235.1694	0.00
13/09/2018	R202 On 02-May-19			Bond Future	239.26	239.1170	239.2636	239.1170	0.00
13/09/2018	R207 On 01-November-18			Bond Future	7.76	101.5505	7.7569	101.5505	19,671.00
13/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	1	0	0.00
13/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	1	0	0.00
13/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	1	0	0.00
13/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1143	1	1143	1	0.00
13/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1132	1	1132	1	0.00
13/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1120	1	1120	1	0.00
13/09/2018	R207 On 07-February-19			Bond Future	7.91	99.8627	7.9071	99.8627	0.00
13/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
13/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
13/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
13/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1220	1	1220	1	0.00
13/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1229	1	1229	1	0.00
13/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1211	1	1211	1	0.00
13/09/2018	R207 On 02-May-19			Bond Future	8.14	101.5209	8.1418	101.5209	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
13/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	73	0	73	0	0.00
13/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	77	0	77	0	0.00
13/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	75	0	75	0	0.00
13/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	419	1	419	1	0.00
13/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	414	1	414	1	0.00
13/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	423	1	423	1	0.00
13/09/2018	R208 On 01-November-18			Bond Future	8.03	97.7229	8.0332	97.7229	29,548.00
13/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	4	0	4	0	0.00
13/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	5	0	5	0	0.00
13/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	4	0	4	0	0.00
13/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1952	2	1952	2	0.00
13/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	1995	2	1995	2	0.00
13/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1974	2	1974	2	0.00
13/09/2018	R208 On 07-February-19			Bond Future	8.15	99.6063	8.1451	99.6063	0.00
13/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	21	0	21	0	0.00
13/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	20	0	20	0	0.00
13/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	20	0	20	0	0.00
13/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2059	2	2059	2	0.00
13/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2096	2	2096	2	0.00
13/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2077	2	2077	2	0.00
13/09/2018	R208 On 02-May-19			Bond Future	8.26	97.8607	8.2573	97.8607	0.00
13/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	479	0	479	0	0.00
13/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	487	0	487	0	0.00
13/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	495	0	495	0	0.00
13/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	865	1	865	1	0.00
13/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	883	1	883	1	0.00
13/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	874	1	874	1	0.00
13/09/2018	R209 On 01-November-18			Bond Future	9.81	70.5883	9.8124	70.5883	124,735.00
13/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70288	70	70288	70	0.00
13/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	33	0	33	0	2,000.00
13/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70288	70	70288	70	0.00
13/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1938	2	1938	2	0.00
13/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	53	0	53	0	0.00
13/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	2058	2	2058	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
13/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	864	1	864	1	2,000.00
13/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	494	0	494	0	0.00
13/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1395	1	1395	1	0.00
13/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1978	2	1978	2	0.00
13/09/2018	R209 On 01-November-18	1015.99	Call	Bond Future	70288	70	70288	70	0.00
13/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	297	0	297	0	0.00
13/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	531	0	531	0	0.00
13/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1822	2	1822	2	0.00
13/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4793	4	4793	4	0.00
13/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	56	0	56	0	760.00
13/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1462	1	1462	1	0.00
13/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1285	2	1285	2	0.00
13/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5626	6	5626	6	0.00
13/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2641	3	2641	3	0.00
13/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	179	0	179	0	0.00
13/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1012	1	1012	1	0.00
13/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	940	1	940	1	0.00
13/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5695	6	5695	6	0.00
13/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	871	1	871	1	5,850.00
13/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1981	2	1981	2	0.00
13/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2738	3	2738	3	760.00
13/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1346	2	1346	2	760.00
13/09/2018	R209 On 01-November-18	1016.00	Put	Bond Future	0	0	0	0	0.00
13/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	917	1	917	1	2,000.00
13/09/2018	R209 On 01-November-18	1015.99	Put	Bond Future	0	0	0	0	0.00
13/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3421	4	3421	4	0.00
13/09/2018	R209 On 01-November-18	1016.01	Put	Bond Future	0	0	0	0	0.00
13/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6324	7	6324	7	0.00
13/09/2018	R209 On 07-February-19			Bond Future	9.89	71.9488	9.8892	71.9488	340.00
13/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	444	0	444	0	0.00
13/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	454	0	454	0	0.00
13/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3632	3	3632	3	0.00
13/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	434	0	434	0	0.00
13/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1505	1	1505	1	4,000.00

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13/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	536	0	536	0	4,000.00
13/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6219	7	6219	7	0.00
13/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6758	7	6758	7	0.00
13/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3764	4	3764	4	0.00
13/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6696	7	6696	7	0.00
13/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6634	7	6634	7	0.00
13/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1708	2	1708	2	4,000.00
13/09/2018	R209 On 02-May-19			Bond Future	9.96	69.9957	9.9557	69.9957	0.00
13/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2330	2	2330	2	0.00
13/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2302	2	2302	2	0.00
13/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2359	2	2359	2	0.00
13/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4056	4	4056	4	0.00
13/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4019	4	4019	4	0.00
13/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3983	4	3983	4	0.00
13/09/2018	R210 On 01-November-18			Bond Future	185.47	185.4674	185.4689	185.4674	2,675.00
13/09/2018	R210 On 07-February-19			Bond Future	189.08	189.0805	189.0817	189.0805	0.00
13/09/2018	R210 On 02-May-19			Bond Future	189.70	189.6998	189.7022	189.6998	0.00
13/09/2018	R212 On 01-November-18			Bond Future	155.50	155.4961	155.4961	155.4961	3,476.00
13/09/2018	R212 On 07-February-19			Bond Future	156.37	156.3703	156.3700	156.3703	0.00
13/09/2018	R212 On 02-May-19			Bond Future	159.00	158.9950	158.9959	158.9950	0.00
13/09/2018	R213 On 01-November-18			Bond Future	9.62	82.0200	9.6222	82.0200	32,893.00
13/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	24	0	24	0	0.00
13/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	22	0	22	0	0.00
13/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	21	0	21	0	0.00
13/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6358	7	6358	7	0.00
13/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6426	7	6426	7	0.00
13/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6291	7	6291	7	0.00
13/09/2018	R213 On 07-February-19			Bond Future	9.71	83.6008	9.7101	83.6008	112.00
13/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	317	0	317	0	0.00
13/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	324	0	324	0	0.00
13/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	332	0	332	0	0.00
13/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6860	7	6860	7	0.00
13/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6800	7	6800	7	0.00
13/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6920	7	6920	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
13/09/2018	R213 On 02-May-19			Bond Future	9.78	81.4419	9.7825	81.4419	0.00
13/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2067	2	2067	2	0.00
13/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	2040	2	2040	2	0.00
13/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	2012	2	2012	2	0.00
13/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3817	4	3817	4	0.00
13/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3851	4	3851	4	0.00
13/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3782	4	3782	4	0.00
13/09/2018	R214 On 01-November-18			Bond Future	9.99	69.6529	9.9937	69.6529	28,473.00
13/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	20	0	20	0	0.00
13/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	22	0	22	0	0.00
13/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	23	0	23	0	0.00
13/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7134	8	7134	8	0.00
13/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7287	8	7287	8	0.00
13/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7210	8	7210	8	0.00
13/09/2018	R214 On 07-February-19			Bond Future	10.07	70.9954	10.0737	70.9954	0.00
13/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	384	0	384	0	0.00
13/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	393	0	393	0	0.00
13/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	375	0	375	0	0.00
13/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7768	8	7768	8	0.00
13/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7700	8	7700	8	0.00
13/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7632	8	7632	8	0.00
13/09/2018	R214 On 02-May-19			Bond Future	10.14	68.8805	10.1391	68.8805	0.00
13/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2444	2	2444	2	0.00
13/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2386	2	2386	2	0.00
13/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2415	2	2415	2	0.00
13/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4255	5	4255	5	0.00
13/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4217	5	4217	5	0.00
13/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4294	5	4294	5	0.00
13/09/2018	R248 On 01-November-18			Bond Future	10.03	88.8767	10.0344	88.8767	99,873.00
13/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	19	0	19	0	0.00
13/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	21	0	21	0	0.00
13/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	20	0	20	0	0.00
13/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9329	10	9329	10	0.00
13/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9230	10	9230	10	0.00

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13/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9428	10	9428	10	0.00
13/09/2018	R248 On 07-February-19			Bond Future	10.12	90.5897	10.1159	90.5897	0.00
13/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	424	0	424	0	0.00
13/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	434	0	434	0	0.00
13/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	413	0	413	0	0.00
13/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9909	10	9909	10	0.00
13/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10087	11	10087	11	0.00
13/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9998	11	9998	11	0.00
13/09/2018	R248 On 02-May-19			Bond Future	10.18	87.6600	10.1826	87.6600	0.00
13/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2984	3	2984	3	0.00
13/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	3021	3	3021	3	0.00
13/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2947	3	2947	3	0.00
13/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5301	6	5301	6	0.00
13/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5400	6	5400	6	0.00
13/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5350	6	5350	6	0.00