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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
14/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	2025 On 01-November-18			Bond Future	132.52	132.5184	132.5191	132.5184	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
14/09/2018	2025 On 07-February-19			Bond Future	133.69	133.6853	133.6866	133.6853	0.00
14/09/2018	2025 On 02-May-19			Bond Future	135.93	135.9303	135.9317	135.9303	0.00
14/09/2018	2029 On 01-November-18			Bond Future	100.40	100.3963	100.3971	100.3963	2,938.00
14/09/2018	2029 On 07-February-19			Bond Future	102.35	102.3519	102.3531	102.3519	0.00
14/09/2018	2029 On 02-May-19			Bond Future	103.00	102.9983	102.9996	102.9983	0.00
14/09/2018	2030 On 01-November-18			Bond Future	9.61	91.6860	9.6120	91.6860	54,685.00
14/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	85	0	85	0	50.00
14/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	14	0	14	0	0.00
14/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	16	0	16	0	0.00
14/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1261	2	1261	2	50.00
14/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	15	0	15	0	0.00
14/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6748	6	6748	6	0.00
14/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6816	6	6816	6	0.00
14/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1336	1	1336	1	0.00
14/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4706	4	4706	4	0.00
14/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6680	6	6680	6	0.00
14/09/2018	2030 On 07-February-19			Bond Future	9.70	89.4433	9.7017	89.4433	167.00
14/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	278	0	278	0	0.00
14/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	285	0	285	0	0.00
14/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	557	1	557	1	1,920.00
14/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	292	0	292	0	0.00
14/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2078	2	2078	2	1,920.00
14/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1527	2	1527	2	0.00
14/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	336	0	336	0	0.00
14/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6787	6	6787	6	0.00
14/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5671	5	5671	5	0.00
14/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3407	3	3407	3	0.00
14/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7149	7	7149	7	0.00
14/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2706	2	2706	2	0.00
14/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7210	7	7210	7	0.00
14/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7271	7	7271	7	0.00
14/09/2018	2030 On 02-May-19			Bond Future	9.78	90.9291	9.7841	90.9291	0.00
14/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1851	2	1851	2	0.00
14/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1902	2	1902	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
14/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1877	2	1877	2	0.00
14/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4235	4	4235	4	0.00
14/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4198	4	4198	4	0.00
14/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4272	4	4272	4	0.00
14/09/2018	2032 On 01-November-18			Bond Future	9.80	89.9208	9.8033	89.9208	40,844.00
14/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	15	0	15	0	0.00
14/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	16	0	16	0	0.00
14/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	14	0	14	0	0.00
14/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7565	7	7565	7	0.00
14/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7490	7	7490	7	0.00
14/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7415	7	7415	7	0.00
14/09/2018	2032 On 07-February-19			Bond Future	9.89	91.6535	9.8948	91.6535	456.00
14/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	337	0	337	0	0.00
14/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	329	0	329	0	0.00
14/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	322	0	322	0	0.00
14/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7970	7	7970	7	0.00
14/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8037	8	8037	8	0.00
14/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7903	7	7903	7	0.00
14/09/2018	2032 On 02-May-19			Bond Future	9.97	89.0209	9.9746	89.0209	0.00
14/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2154	2	2154	2	0.00
14/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2182	2	2182	2	0.00
14/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2210	2	2210	2	0.00
14/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4504	4	4504	4	0.00
14/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4584	4	4584	4	0.00
14/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4544	4	4544	4	0.00
14/09/2018	2033 On 01-November-18			Bond Future	102.84	102.5856	102.8405	102.5856	6,373.00
14/09/2018	2033 On 07-February-19			Bond Future	104.84	104.5839	104.8442	104.5839	0.00
14/09/2018	2033 On 02-May-19			Bond Future	105.46	105.1957	105.4603	105.1957	0.00
14/09/2018	2037 On 01-November-18			Bond Future	10.01	90.3747	10.0054	90.3747	52,651.00
14/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	22	0	22	0	0.00
14/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	25	0	25	0	0.00
14/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	23	0	23	0	0.00
14/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7924	7	7924	7	0.00
14/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7840	7	7840	7	0.00

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14/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8008	7	8008	7	0.00
14/09/2018	2037 On 07-February-19			Bond Future	10.09	87.8562	10.0910	87.8562	1,179.00
14/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	421	1	421	1	0.00
14/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	433	1	433	1	0.00
14/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	445	1	445	1	0.00
14/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8516	8	8516	8	0.00
14/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8662	8	8662	8	0.00
14/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8589	8	8589	8	0.00
14/09/2018	2037 On 02-May-19			Bond Future	10.17	89.3155	10.1683	89.3155	0.00
14/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2395	3	2395	3	0.00
14/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2426	3	2426	3	0.00
14/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2365	3	2365	3	0.00
14/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5189	5	5189	5	0.00
14/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5144	5	5144	5	0.00
14/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5098	5	5098	5	0.00
14/09/2018	2038 On 01-November-18			Bond Future	122.39	122.3839	122.3853	122.3839	9,904.00
14/09/2018	2038 On 07-February-19			Bond Future	123.18	123.1767	123.1785	123.1767	0.00
14/09/2018	2038 On 02-May-19			Bond Future	125.25	125.2452	125.2472	125.2452	0.00
14/09/2018	2040 On 01-November-18			Bond Future	10.09	93.5902	10.0904	93.5902	25,392.00
14/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	21	0	21	0	0.00
14/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	45	0	45	0	3,940.00
14/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	791	1	791	1	1,770.00
14/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	20	0	20	0	0.00
14/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
14/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	24	0	24	0	2,950.00
14/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	23	0	23	0	0.00
14/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1409	2	1409	2	3,940.00
14/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8564	8	8564	8	0.00
14/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8838	8	8838	8	0.00
14/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14352	14	14352	14	0.00
14/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2139	2	2139	2	0.00
14/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8655	8	8655	8	0.00
14/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3169	3	3169	3	0.00
14/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8746	8	8746	8	0.00

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14/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7665	7	7665	7	0.00
14/09/2018	2040 On 07-February-19			Bond Future	10.18	90.8831	10.1758	90.8831	100.00
14/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	410	1	410	1	0.00
14/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	430	1	430	1	0.00
14/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	420	1	420	1	0.00
14/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9420	9	9420	9	0.00
14/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9502	9	9502	9	0.00
14/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9338	9	9338	9	0.00
14/09/2018	2040 On 02-May-19			Bond Future	10.25	92.3927	10.2527	92.3927	0.00
14/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2639	3	2639	3	0.00
14/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2606	3	2606	3	0.00
14/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2573	3	2573	3	0.00
14/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5505	5	5505	5	0.00
14/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5554	5	5554	5	0.00
14/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5456	5	5456	5	0.00
14/09/2018	2044 On 01-November-18			Bond Future	10.12	90.5103	10.1241	90.5103	39,021.00
14/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	21	0	21	0	0.00
14/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	22	0	22	0	0.00
14/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	24	0	24	0	0.00
14/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8750	8	8750	8	0.00
14/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8656	8	8656	8	0.00
14/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8844	8	8844	8	0.00
14/09/2018	2044 On 07-February-19			Bond Future	10.21	87.8691	10.2068	87.8691	108.00
14/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	441	1	441	1	0.00
14/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	452	1	452	1	0.00
14/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	431	1	431	1	0.00
14/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9518	9	9518	9	0.00
14/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9434	9	9434	9	0.00
14/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9350	9	9350	9	0.00
14/09/2018	2044 On 02-May-19			Bond Future	10.28	89.3286	10.2811	89.3286	0.00
14/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2591	3	2591	3	0.00
14/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2658	3	2658	3	0.00
14/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2625	3	2625	3	0.00
14/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5585	5	5585	5	0.00

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14/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5635	5	5635	5	0.00
14/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5685	5	5685	5	0.00
14/09/2018	2046 On 01-November-18			Bond Future	116.80	116.4613	116.7992	116.4613	12,067.00
14/09/2018	2046 On 07-February-19			Bond Future	119.07	118.7299	119.0748	118.7299	0.00
14/09/2018	2046 On 02-May-19			Bond Future	119.39	119.0384	119.3892	119.0384	0.00
14/09/2018	2050 On 01-November-18			Bond Future	122.31	122.0476	122.3062	122.0476	9,987.00
14/09/2018	2050 On 07-February-19			Bond Future	122.92	122.6538	122.9177	122.6538	0.00
14/09/2018	2050 On 02-May-19			Bond Future	124.98	124.7133	124.9820	124.7133	0.00
14/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	AL37 On 01-November-18			Index Future	587.37	589.0660	587.3660	589.0660	0.00
14/09/2018	AL37 On 07-February-19			Index Future	598.68	600.4180	598.6840	600.4180	0.00
14/09/2018	AL37 On 02-May-19			Index Future	608.64	610.3950	608.6360	610.3950	0.00
14/09/2018	AL7T On 01-November-18			Index Future	677.56	680.5950	677.5610	680.5950	0.00
14/09/2018	AL7T On 07-February-19			Index Future	690.62	693.7110	690.6160	693.7110	0.00
14/09/2018	AL7T On 02-May-19			Index Future	702.10	705.2380	702.0960	705.2380	0.00
14/09/2018	ALBI On 01-November-18			Index Future	612.20	615.6990	612.1980	615.6990	865.00
14/09/2018	ALBI On 07-February-19			Index Future	623.99	627.5640	623.9940	627.5640	57.00
14/09/2018	ALBI On 02-May-19			Index Future	634.37	637.9920	634.3670	637.9920	0.00
14/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2018	ES33 On 01-November-18			Bond Future	11.23	74.8438	11.2316	74.8438	9,466.00
14/09/2018	ES33 On 07-February-19			Bond Future	11.37	76.2861	11.3738	76.2861	0.00
14/09/2018	ES33 On 02-May-19			Bond Future	11.50	73.7640	11.4951	73.7640	0.00
14/09/2018	ES42 On 01-November-18			Bond Future	11.48	76.7860	11.4752	76.7860	7,957.00
14/09/2018	ES42 On 07-February-19			Bond Future	11.61	78.2655	11.6103	78.2655	0.00
14/09/2018	ES42 On 02-May-19			Bond Future	11.73	75.3057	11.7312	75.3057	0.00
14/09/2018	GOVI On 01-November-18			GOVI	606.43	610.0890	606.4320	610.0890	463.00
14/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	470780	43	470780	43	0.00
14/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	470580	43	470580	43	0.00
14/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	470680	43	470680	43	0.00
14/09/2018	GOVI On 07-February-19			GOVI	618.12	621.8460	618.1170	621.8460	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
14/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	483930	45	483930	45	0.00
14/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	484030	45	484030	45	0.00
14/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	484130	45	484130	45	0.00
14/09/2018	GOVI On 02-May-19			GOVI	628.39	632.1790	628.3920	632.1790	0.00
14/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
14/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	194880	16	194880	16	0.00
14/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	194680	16	194680	16	0.00
14/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	194780	16	194780	16	0.00
14/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2018	IGOV On 01-November-18			Index Future	253.37	253.2220	253.3720	253.2220	746.00
14/09/2018	IGOV On 07-February-19			Index Future	258.31	258.1550	258.3090	258.1550	0.00
14/09/2018	IGOV On 02-May-19			Index Future	262.65	262.4910	262.6470	262.4910	0.00
14/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
14/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.26	102.2600	102.2600	102.2600	0.00
14/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.64	99.6300	99.6400	99.6300	0.00
14/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.14	102.1300	102.1400	102.1300	0.00
14/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.14	100.1100	100.1400	100.1100	0.00
14/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
14/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
14/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
14/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.88	99.8600	99.8800	99.8600	0.00
14/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.14	102.1100	102.1400	102.1100	0.00
14/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.23	103.1900	103.2300	103.1900	0.00
14/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.43	99.3800	99.4300	99.3800	0.00
14/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.16	103.0900	103.1600	103.0900	0.00
14/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.33	100.2400	100.3300	100.2400	0.00
14/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.31	97.2000	97.3100	97.2000	0.00
14/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.66	96.5400	96.6600	96.5400	0.00
14/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.99	95.8300	95.9900	95.8300	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
14/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.30	96.1200	96.3000	96.1200	0.00
14/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.59	98.3900	98.5900	98.3900	51.00
14/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.81	98.5800	98.8100	98.5800	0.00
14/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.11	99.8500	100.1100	99.8500	0.00
14/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.11	103.8300	104.1100	103.8300	0.00
14/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.46	105.1700	105.4600	105.1700	0.00
14/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.01	98.7000	99.0100	98.7000	0.00
14/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.10	104.7900	105.1000	104.7900	0.00
14/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.74	100.4100	100.7400	100.4100	0.00
14/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.17	97.6900	98.1700	97.6900	0.00
14/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.31	94.8000	95.3100	94.8000	0.00
14/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.15	93.6400	94.1500	93.6400	0.00
14/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.37	95.8500	96.3700	95.8500	0.00
14/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.16	99.6300	100.1600	99.6300	0.00
14/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.79	98.2500	98.7900	98.2500	0.00
14/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.89	100.3500	100.8900	100.3500	0.00
14/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.31	105.7600	106.3100	105.7600	0.00
14/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.71	106.1500	106.7100	106.1500	0.00
14/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.40	99.8000	100.4000	99.8000	0.00
14/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.49	106.8900	107.4900	106.8900	0.00
14/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.23	100.6000	101.2300	100.6000	0.00
14/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
14/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
14/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/09/2018	R023 On 01-November-18			Bond Future	8.63	98.5784	8.6320	98.5784	38,252.00
14/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6519	7	6519	7	0.00
14/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6487	7	6487	7	0.00
14/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6455	7	6455	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
14/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
14/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
14/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
14/09/2018	R023 On 07-February-19			Bond Future	8.75	100.4781	8.7479	100.4781	0.00
14/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5812	6	5812	6	0.00
14/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5870	6	5870	6	0.00
14/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5841	6	5841	6	0.00
14/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	59	0	59	0	0.00
14/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	57	0	57	0	0.00
14/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	60	0	60	0	0.00
14/09/2018	R023 On 02-May-19			Bond Future	8.85	98.2201	8.8469	98.2201	0.00
14/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	771	1	771	1	0.00
14/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	757	1	757	1	0.00
14/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	743	1	743	1	0.00
14/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2002	2	2002	2	0.00
14/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2020	2	2020	2	0.00
14/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1985	2	1985	2	0.00
14/09/2018	R035 On 01-November-18			Bond Future	9.93	93.7592	9.9335	93.7592	73,872.00
14/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	21	0	21	0	0.00
14/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	20	0	20	0	0.00
14/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	19	0	19	0	0.00
14/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8019	7	8019	7	0.00
14/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8103	8	8103	8	0.00
14/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7936	7	7936	7	0.00
14/09/2018	R035 On 07-February-19			Bond Future	10.03	95.5660	10.0257	95.5660	298.00
14/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	380	0	380	0	0.00
14/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	398	0	398	0	0.00
14/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	389	0	389	0	0.00
14/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8678	8	8678	8	0.00
14/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8604	8	8604	8	0.00
14/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8753	8	8753	8	0.00
14/09/2018	R035 On 02-May-19			Bond Future	10.10	92.6562	10.1014	92.6562	0.00
14/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2369	3	2369	3	0.00
14/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2400	3	2400	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2338	3	2338	3	0.00
14/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5093	5	5093	5	0.00
14/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5004	5	5004	5	0.00
14/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5048	5	5048	5	0.00
14/09/2018	R186 On 01-November-18			Bond Future	9.22	111.5849	9.2214	111.5849	67,953.00
14/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	80	0	80	0	0.00
14/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	54	0	54	0	5,000.00
14/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	436	1	436	1	0.00
14/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	946	1	946	1	0.00
14/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	76	0	76	0	0.00
14/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	85	0	85	0	0.00
14/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	2	0	2	0	5,000.00
14/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2353	2	2353	2	2,500.00
14/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1427	1	1427	1	5,000.00
14/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4318	4	4318	4	0.00
14/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7790	7	7790	7	0.00
14/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4203	4	4203	4	0.00
14/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4260	4	4260	4	0.00
14/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4669	4	4669	4	0.00
14/09/2018	R186 On 07-February-19			Bond Future	9.32	108.4303	9.3204	108.4303	719.00
14/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	192	0	192	0	0.00
14/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	444	1	444	1	1,000.00
14/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	203	0	203	0	0.00
14/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	834	1	834	1	1,170.00
14/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4254	5	4254	5	0.00
14/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1991	2	1991	2	1,170.00
14/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	255	0	255	0	210.00
14/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1533	2	1533	2	0.00
14/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	198	0	198	0	0.00
14/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4337	5	4337	5	0.00
14/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6302	6	6302	6	0.00
14/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6855	6	6855	6	0.00
14/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5271	5	5271	5	0.00
14/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4041	4	4041	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
14/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1008	1	1008	1	1,000.00
14/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6742	6	6742	6	0.00
14/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2279	2	2279	2	0.00
14/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2803	3	2803	3	1,000.00
14/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6799	6	6799	6	0.00
14/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	981	1	981	1	1,170.00
14/09/2018	R186 On 02-May-19			Bond Future	9.41	110.2315	9.4099	110.2315	0.00
14/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1570	2	1570	2	0.00
14/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1546	2	1546	2	0.00
14/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1523	2	1523	2	0.00
14/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3743	3	3743	3	0.00
14/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3777	3	3777	3	0.00
14/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3710	3	3710	3	0.00
14/09/2018	R197 On 01-November-18			Bond Future	301.27	301.2722	301.2733	301.2722	2,353.00
14/09/2018	R197 On 07-February-19			Bond Future	299.79	299.7904	299.7926	299.7904	0.00
14/09/2018	R197 On 02-May-19			Bond Future	304.83	304.8246	304.8272	304.8246	0.00
14/09/2018	R202 On 01-November-18			Bond Future	234.65	234.6454	234.6478	234.6454	10,129.00
14/09/2018	R202 On 07-February-19			Bond Future	235.32	235.3119	235.3154	235.3119	0.00
14/09/2018	R202 On 02-May-19			Bond Future	239.27	239.2636	239.2674	239.2636	0.00
14/09/2018	R207 On 01-November-18			Bond Future	7.85	101.6637	7.8452	101.6637	19,671.00
14/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
14/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
14/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
14/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1241	1	1241	1	0.00
14/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1229	1	1229	1	0.00
14/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1218	1	1218	1	0.00
14/09/2018	R207 On 07-February-19			Bond Future	8.02	99.9778	8.0225	99.9778	0.00
14/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
14/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
14/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
14/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1320	1	1320	1	0.00
14/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1329	1	1329	1	0.00
14/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1311	1	1311	1	0.00
14/09/2018	R207 On 02-May-19			Bond Future	8.30	101.6387	8.2961	101.6387	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
14/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	51	0	51	0	0.00
14/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	54	0	54	0	0.00
14/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	52	0	52	0	0.00
14/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	498	0	498	0	0.00
14/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	493	0	493	0	0.00
14/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	503	0	503	0	0.00
14/09/2018	R208 On 01-November-18			Bond Future	8.12	97.9259	8.1171	97.9259	29,548.00
14/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	2	0	2	0	0.00
14/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	2	0	2	0	0.00
14/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	2	0	2	0	0.00
14/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2127	2	2127	2	0.00
14/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2170	2	2170	2	0.00
14/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2148	2	2148	2	0.00
14/09/2018	R208 On 07-February-19			Bond Future	8.24	99.8130	8.2407	99.8130	0.00
14/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	14	0	14	0	0.00
14/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	14	0	14	0	0.00
14/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	13	0	13	0	0.00
14/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2232	2	2232	2	0.00
14/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2269	2	2269	2	0.00
14/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2250	2	2250	2	0.00
14/09/2018	R208 On 02-May-19			Bond Future	8.36	98.0715	8.3649	98.0715	0.00
14/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	407	0	407	0	0.00
14/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	414	0	414	0	0.00
14/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	422	0	422	0	0.00
14/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	974	1	974	1	0.00
14/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	993	1	993	1	0.00
14/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	984	1	984	1	0.00
14/09/2018	R209 On 01-November-18			Bond Future	9.89	71.1754	9.8929	71.1754	124,716.00
14/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69775	70	69775	70	0.00
14/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	19	0	19	0	2,000.00
14/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1620	2	1620	2	0.00
14/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	33	0	33	0	0.00
14/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1728	2	1728	2	0.00
14/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	671	1	671	1	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	366	0	366	0	0.00
14/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1132	1	1132	1	0.00
14/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69775	70	69775	70	0.00
14/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69775	70	69775	70	0.00
14/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	210	0	210	0	0.00
14/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1655	2	1655	2	0.00
14/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	395	1	395	1	0.00
14/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1514	2	1514	2	0.00
14/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4329	5	4329	5	0.00
14/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1191	1	1191	1	0.00
14/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	34	0	34	0	760.00
14/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3018	3	3018	3	0.00
14/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1528	1	1528	1	0.00
14/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6117	6	6117	6	0.00
14/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	228	0	228	0	0.00
14/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1217	1	1217	1	0.00
14/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6187	6	6187	6	0.00
14/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1055	1	1055	1	5,850.00
14/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2301	2	2301	2	0.00
14/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3122	3	3122	3	760.00
14/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1596	1	1596	1	760.00
14/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1134	1	1134	1	0.00
14/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
14/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
14/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3846	3	3846	3	0.00
14/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1107	1	1107	1	2,000.00
14/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
14/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6823	6	6823	6	0.00
14/09/2018	R209 On 07-February-19			Bond Future	9.97	72.5470	9.9724	72.5470	340.00
14/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	365	0	365	0	0.00
14/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	373	0	373	0	0.00
14/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3300	4	3300	4	0.00
14/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	356	0	356	0	0.00
14/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1311	2	1311	2	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	444	1	444	1	4,000.00
14/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6649	6	6649	6	0.00
14/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7202	7	7202	7	0.00
14/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4092	4	4092	4	0.00
14/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7139	7	7139	7	0.00
14/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7076	7	7076	7	0.00
14/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1899	2	1899	2	4,000.00
14/09/2018	R209 On 02-May-19			Bond Future	10.04	70.6044	10.0412	70.6044	0.00
14/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2100	2	2100	2	0.00
14/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2073	2	2073	2	0.00
14/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2127	2	2127	2	0.00
14/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4358	4	4358	4	0.00
14/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4320	4	4320	4	0.00
14/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4282	4	4282	4	0.00
14/09/2018	R210 On 01-November-18			Bond Future	185.47	185.4689	185.4704	185.4689	2,675.00
14/09/2018	R210 On 07-February-19			Bond Future	189.08	189.0817	189.0838	189.0817	0.00
14/09/2018	R210 On 02-May-19			Bond Future	189.70	189.7022	189.7047	189.7022	0.00
14/09/2018	R212 On 01-November-18			Bond Future	155.50	155.4961	155.4962	155.4961	3,476.00
14/09/2018	R212 On 07-February-19			Bond Future	156.37	156.3700	156.3706	156.3700	0.00
14/09/2018	R212 On 02-May-19			Bond Future	159.00	158.9959	158.9967	158.9959	0.00
14/09/2018	R213 On 01-November-18			Bond Future	9.71	82.5903	9.7079	82.5903	32,893.00
14/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	13	0	13	0	0.00
14/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	13	0	13	0	0.00
14/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	12	0	12	0	0.00
14/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6877	6	6877	6	0.00
14/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6945	6	6945	6	0.00
14/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6809	6	6809	6	0.00
14/09/2018	R213 On 07-February-19			Bond Future	9.80	84.1819	9.7992	84.1819	112.00
14/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	252	0	252	0	0.00
14/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	259	0	259	0	0.00
14/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	265	0	265	0	0.00
14/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7333	7	7333	7	0.00
14/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7272	7	7272	7	0.00
14/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7394	7	7394	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
14/09/2018	R213 On 02-May-19			Bond Future	9.87	82.0332	9.8742	82.0332	0.00
14/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1839	2	1839	2	0.00
14/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1814	2	1814	2	0.00
14/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1788	2	1788	2	0.00
14/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4137	4	4137	4	0.00
14/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4173	4	4173	4	0.00
14/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4101	4	4101	4	0.00
14/09/2018	R214 On 01-November-18			Bond Future	10.08	70.1925	10.0793	70.1925	28,473.00
14/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	11	0	11	0	0.00
14/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	12	0	12	0	0.00
14/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	13	0	13	0	0.00
14/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7687	7	7687	7	0.00
14/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7840	7	7840	7	0.00
14/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7763	7	7763	7	0.00
14/09/2018	R214 On 07-February-19			Bond Future	10.16	71.5451	10.1622	71.5451	0.00
14/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	310	0	310	0	0.00
14/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	318	0	318	0	0.00
14/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	303	0	303	0	0.00
14/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8268	8	8268	8	0.00
14/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8199	8	8199	8	0.00
14/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8130	8	8130	8	0.00
14/09/2018	R214 On 02-May-19			Bond Future	10.23	69.4399	10.2299	69.4399	0.00
14/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2191	2	2191	2	0.00
14/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2137	2	2137	2	0.00
14/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2164	2	2164	2	0.00
14/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4587	4	4587	4	0.00
14/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4547	4	4547	4	0.00
14/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4627	4	4627	4	0.00
14/09/2018	R248 On 01-November-18			Bond Future	10.11	89.5201	10.1149	89.5201	99,873.00
14/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	11	0	11	0	0.00
14/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	12	0	12	0	0.00
14/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	11	0	11	0	0.00
14/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9992	9	9992	9	0.00
14/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9893	9	9893	9	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
14/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10092	9	10092	9	0.00
14/09/2018	R248 On 07-February-19			Bond Future	10.20	91.2452	10.1993	91.2452	0.00
14/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	343	0	343	0	0.00
14/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	335	0	335	0	0.00
14/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	352	0	352	0	0.00
14/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10513	10	10513	10	0.00
14/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10694	10	10694	10	0.00
14/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10603	10	10603	10	0.00
14/09/2018	R248 On 02-May-19			Bond Future	10.27	88.3270	10.2683	88.3270	0.00
14/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2685	3	2685	3	0.00
14/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2720	3	2720	3	0.00
14/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2651	3	2651	3	0.00
14/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5697	5	5697	5	0.00
14/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5800	5	5800	5	0.00
14/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5748	5	5748	5	0.00