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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
17/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	2025 On 01-November-18			Bond Future	132.52	132.5191	132.5199	132.5191	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
17/09/2018	2025 On 07-February-19			Bond Future	133.69	133.6866	133.6861	133.6866	0.00
17/09/2018	2025 On 02-May-19			Bond Future	135.93	135.9317	135.9307	135.9317	0.00
17/09/2018	2029 On 01-November-18			Bond Future	100.40	100.3971	100.3980	100.3971	2,938.00
17/09/2018	2029 On 07-February-19			Bond Future	102.35	102.3531	102.3531	102.3531	0.00
17/09/2018	2029 On 02-May-19			Bond Future	103.00	102.9996	102.9991	102.9996	0.00
17/09/2018	2030 On 01-November-18			Bond Future	9.69	91.1778	9.6876	91.1778	54,685.00
17/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	7	0	7	0	0.00
17/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	50	0	50	0	50.00
17/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	7	0	7	0	0.00
17/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	999	1	999	1	50.00
17/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	7	0	7	0	0.00
17/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	7212	7	7212	7	0.00
17/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	7281	7	7281	7	0.00
17/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1547	1	1547	1	0.00
17/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	5142	5	5142	5	0.00
17/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	7144	7	7144	7	0.00
17/09/2018	2030 On 07-February-19			Bond Future	9.78	88.9252	9.7805	88.9252	167.00
17/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	220	0	220	0	0.00
17/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	225	0	225	0	0.00
17/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	457	1	457	1	1,920.00
17/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	231	0	231	0	0.00
17/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	1834	2	1834	2	1,920.00
17/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1326	2	1326	2	0.00
17/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	268	0	268	0	0.00
17/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7632	7	7632	7	0.00
17/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	7201	7	7201	7	0.00
17/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	6053	6	6053	6	0.00
17/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3687	3	3687	3	0.00
17/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7570	7	7570	7	0.00
17/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2944	3	2944	3	0.00
17/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7695	7	7695	7	0.00
17/09/2018	2030 On 02-May-19			Bond Future	9.87	90.4030	9.8658	90.4030	0.00
17/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1651	2	1651	2	0.00
17/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1699	2	1699	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
17/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1675	2	1675	2	0.00
17/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4524	4	4524	4	0.00
17/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4485	4	4485	4	0.00
17/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4563	4	4563	4	0.00
17/09/2018	2032 On 01-November-18			Bond Future	9.88	89.3731	9.8783	89.3731	40,844.00
17/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	7	0	7	0	0.00
17/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	7	0	7	0	0.00
17/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	6	0	6	0	0.00
17/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	8063	8	8063	8	0.00
17/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7987	7	7987	7	0.00
17/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7912	7	7912	7	0.00
17/09/2018	2032 On 07-February-19			Bond Future	9.97	91.0951	9.9728	91.0951	456.00
17/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	269	0	269	0	0.00
17/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	263	0	263	0	0.00
17/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	257	0	257	0	0.00
17/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8419	8	8419	8	0.00
17/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8488	8	8488	8	0.00
17/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	8351	8	8351	8	0.00
17/09/2018	2032 On 02-May-19			Bond Future	10.06	88.4539	10.0553	88.4539	0.00
17/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	1932	2	1932	2	0.00
17/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	1957	2	1957	2	0.00
17/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	1983	2	1983	2	0.00
17/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4803	5	4803	5	0.00
17/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4887	5	4887	5	0.00
17/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4844	5	4844	5	0.00
17/09/2018	2033 On 01-November-18			Bond Future	102.84	102.8405	102.8415	102.8405	6,373.00
17/09/2018	2033 On 07-February-19			Bond Future	104.84	104.8442	104.8442	104.8442	0.00
17/09/2018	2033 On 02-May-19			Bond Future	105.46	105.4603	105.4600	105.4603	0.00
17/09/2018	2037 On 01-November-18			Bond Future	10.08	89.7286	10.0808	89.7286	52,651.00
17/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	11	0	11	0	0.00
17/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	12	0	12	0	0.00
17/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	11	0	11	0	0.00
17/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	8475	8	8475	8	0.00
17/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	8390	8	8390	8	0.00

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17/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8560	8	8560	8	0.00
17/09/2018	2037 On 07-February-19			Bond Future	10.17	87.1974	10.1692	87.1974	1,214.00
17/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	339	0	339	0	0.00
17/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	349	0	349	0	0.00
17/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	359	0	359	0	0.00
17/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	9005	9	9005	9	0.00
17/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	9154	9	9154	9	0.00
17/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	9079	9	9079	9	0.00
17/09/2018	2037 On 02-May-19			Bond Future	10.25	88.6465	10.2490	88.6465	0.00
17/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2147	2	2147	2	0.00
17/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2176	2	2176	2	0.00
17/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2118	2	2118	2	0.00
17/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5528	5	5528	5	0.00
17/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5480	5	5480	5	0.00
17/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5433	5	5433	5	0.00
17/09/2018	2038 On 01-November-18			Bond Future	122.76	122.3853	122.7593	122.3853	9,904.00
17/09/2018	2038 On 07-February-19			Bond Future	123.56	123.1785	123.5586	123.1785	0.00
17/09/2018	2038 On 02-May-19			Bond Future	125.63	125.2472	125.6332	125.2472	0.00
17/09/2018	2040 On 01-November-18			Bond Future	10.17	92.8994	10.1658	92.8994	25,392.00
17/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	10	0	10	0	0.00
17/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	24	0	24	0	3,940.00
17/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	583	1	583	1	1,770.00
17/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	10	0	10	0	0.00
17/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
17/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	12	0	12	0	2,950.00
17/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	11	0	11	0	0.00
17/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1106	1	1106	1	3,940.00
17/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	9153	9	9153	9	0.00
17/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	9429	9	9429	9	0.00
17/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14953	14	14953	14	0.00
17/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2437	2	2437	2	0.00
17/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	9245	9	9245	9	0.00
17/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3562	3	3562	3	0.00
17/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	9337	9	9337	9	0.00

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17/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	8246	8	8246	8	0.00
17/09/2018	2040 On 07-February-19			Bond Future	10.25	90.1788	10.2540	90.1788	100.00
17/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	328	0	328	0	0.00
17/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	345	0	345	0	0.00
17/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	336	0	336	0	0.00
17/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9951	9	9951	9	0.00
17/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	10034	10	10034	10	0.00
17/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9867	9	9867	9	0.00
17/09/2018	2040 On 02-May-19			Bond Future	10.33	91.6773	10.3334	91.6773	0.00
17/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2369	3	2369	3	0.00
17/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2338	3	2338	3	0.00
17/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2307	3	2307	3	0.00
17/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5862	6	5862	6	0.00
17/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5913	6	5913	6	0.00
17/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5811	5	5811	5	0.00
17/09/2018	2044 On 01-November-18			Bond Future	10.20	89.8535	10.1995	89.8535	39,021.00
17/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	10	0	10	0	0.00
17/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	11	0	11	0	0.00
17/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	12	0	12	0	0.00
17/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	9346	9	9346	9	0.00
17/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	9252	9	9252	9	0.00
17/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	9440	9	9440	9	0.00
17/09/2018	2044 On 07-February-19			Bond Future	10.28	87.1995	10.2849	87.1995	108.00
17/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	354	0	354	0	0.00
17/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	363	0	363	0	0.00
17/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	346	0	346	0	0.00
17/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	10052	10	10052	10	0.00
17/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9967	9	9967	9	0.00
17/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9882	9	9882	9	0.00
17/09/2018	2044 On 02-May-19			Bond Future	10.36	88.6485	10.3616	88.6485	0.00
17/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2324	3	2324	3	0.00
17/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2387	3	2387	3	0.00
17/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2355	3	2355	3	0.00
17/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5944	6	5944	6	0.00

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17/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5996	6	5996	6	0.00
17/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	6049	6	6049	6	0.00
17/09/2018	2046 On 01-November-18			Bond Future	116.80	116.7992	116.8007	116.7992	12,067.00
17/09/2018	2046 On 07-February-19			Bond Future	119.08	119.0748	119.0753	119.0748	0.00
17/09/2018	2046 On 02-May-19			Bond Future	119.39	119.3892	119.3892	119.3892	0.00
17/09/2018	2050 On 01-November-18			Bond Future	122.31	122.3062	122.3075	122.3062	9,987.00
17/09/2018	2050 On 07-February-19			Bond Future	122.92	122.9177	122.9180	122.9177	0.00
17/09/2018	2050 On 02-May-19			Bond Future	124.98	124.9820	124.9817	124.9820	0.00
17/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	AL37 On 01-November-18			Index Future	585.41	587.3660	585.4070	587.3660	0.00
17/09/2018	AL37 On 07-February-19			Index Future	596.68	598.6840	596.6830	598.6840	0.00
17/09/2018	AL37 On 02-May-19			Index Future	606.60	608.6360	606.5990	608.6360	0.00
17/09/2018	AL7T On 01-November-18			Index Future	674.70	677.5610	674.6960	677.5610	0.00
17/09/2018	AL7T On 07-February-19			Index Future	687.69	690.6160	687.6910	690.6160	0.00
17/09/2018	AL7T On 02-May-19			Index Future	699.12	702.0960	699.1190	702.0960	0.00
17/09/2018	ALBI On 01-November-18			Index Future	609.04	612.1980	609.0430	612.1980	865.00
17/09/2018	ALBI On 07-February-19			Index Future	620.77	623.9940	620.7730	623.9940	57.00
17/09/2018	ALBI On 02-May-19			Index Future	631.09	634.3670	631.0890	634.3670	0.00
17/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2018	ES33 On 01-November-18			Bond Future	11.31	74.3850	11.3066	74.3850	9,466.00
17/09/2018	ES33 On 07-February-19			Bond Future	11.45	75.8183	11.4520	75.8183	0.00
17/09/2018	ES33 On 02-May-19			Bond Future	11.58	73.2890	11.5761	73.2890	0.00
17/09/2018	ES42 On 01-November-18			Bond Future	11.55	76.2360	11.5503	76.2360	7,957.00
17/09/2018	ES42 On 07-February-19			Bond Future	11.69	77.7048	11.6886	77.7048	0.00
17/09/2018	ES42 On 02-May-19			Bond Future	11.81	74.7362	11.8123	74.7362	0.00
17/09/2018	GOVI On 01-November-18			GOVI	603.10	606.4320	603.0990	606.4320	463.00
17/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	504110	47	504110	47	0.00
17/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	503910	47	503910	47	0.00
17/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	504010	47	504010	47	0.00
17/09/2018	GOVI On 07-February-19			GOVI	614.72	618.1170	614.7150	618.1170	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
17/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	517950	48	517950	48	0.00
17/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	518050	48	518050	48	0.00
17/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	518150	48	518150	48	0.00
17/09/2018	GOVI On 02-May-19			GOVI	624.93	628.3920	624.9310	628.3920	0.00
17/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
17/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	229490	19	229490	19	0.00
17/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	229290	19	229290	19	0.00
17/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	229390	19	229390	19	0.00
17/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2018	IGOV On 01-November-18			Index Future	253.44	253.3720	253.4410	253.3720	746.00
17/09/2018	IGOV On 07-February-19			Index Future	258.38	258.3090	258.3780	258.3090	0.00
17/09/2018	IGOV On 02-May-19			Index Future	262.72	262.6470	262.7170	262.6470	0.00
17/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
17/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2600	102.2500	102.2600	0.00
17/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.65	99.6400	99.6500	99.6400	0.00
17/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1400	102.1500	102.1400	0.00
17/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.15	100.1400	100.1500	100.1400	0.00
17/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
17/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.92	98.9200	98.9200	98.9200	0.00
17/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
17/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
17/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.16	102.1400	102.1600	102.1400	0.00
17/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.26	103.2300	103.2600	103.2300	0.00
17/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.48	99.4300	99.4800	99.4300	0.00
17/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.21	103.1600	103.2100	103.1600	0.00
17/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.39	100.3300	100.3900	100.3300	0.00
17/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.38	97.3100	97.3800	97.3100	0.00
17/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.74	96.6600	96.7400	96.6600	0.00
17/09/2018	IS05 On 15-June-21			Interest Rate Swap	96.08	95.9900	96.0800	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
17/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.41	96.3000	96.4100	96.3000	0.00
17/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.73	98.5900	98.7300	98.5900	51.00
17/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.98	98.8100	98.9800	98.8100	0.00
17/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.32	100.1100	100.3200	100.1100	0.00
17/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.34	104.1100	104.3400	104.1100	0.00
17/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.70	105.4600	105.7000	105.4600	0.00
17/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.26	99.0100	99.2600	99.0100	0.00
17/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.35	105.1000	105.3500	105.1000	0.00
17/09/2018	IS05 On 19-September-23			Interest Rate Swap	101.00	100.7400	101.0000	100.7400	0.00
17/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.52	98.1700	98.5200	98.1700	0.00
17/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.66	95.3100	95.6600	95.3100	0.00
17/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.52	94.1500	94.5200	94.1500	0.00
17/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.74	96.3700	96.7400	96.3700	0.00
17/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.52	100.1600	100.5200	100.1600	0.00
17/09/2018	IS10 On 15-March-27			Interest Rate Swap	99.16	98.7900	99.1600	98.7900	0.00
17/09/2018	IS10 On 21-June-27			Interest Rate Swap	101.27	100.8900	101.2700	100.8900	0.00
17/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.68	106.3100	106.6800	106.3100	0.00
17/09/2018	IS10 On 20-December-27			Interest Rate Swap	107.09	106.7100	107.0900	106.7100	0.00
17/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.81	100.4000	100.8100	100.4000	0.00
17/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.90	107.4900	107.9000	107.4900	0.00
17/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.66	101.2300	101.6600	101.2300	0.00
17/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
17/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
17/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
17/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
17/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
17/09/2018	R023 On 01-November-18			Bond Future	8.73	98.2933	8.7293	98.2933	38,252.00
17/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6182	7	6182	7	0.00
17/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6150	6	6150	6	0.00
17/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6118	6	6118	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
17/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
17/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
17/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
17/09/2018	R023 On 07-February-19			Bond Future	8.85	100.1872	8.8534	100.1872	0.00
17/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5480	6	5480	6	0.00
17/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5537	6	5537	6	0.00
17/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5509	6	5509	6	0.00
17/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	71	0	71	0	0.00
17/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	69	0	69	0	0.00
17/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	73	0	73	0	0.00
17/09/2018	R023 On 02-May-19			Bond Future	8.96	97.9251	8.9600	97.9251	0.00
17/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	644	1	644	1	0.00
17/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	631	1	631	1	0.00
17/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	619	1	619	1	0.00
17/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2228	2	2228	2	0.00
17/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2247	2	2247	2	0.00
17/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2209	2	2209	2	0.00
17/09/2018	R035 On 01-November-18			Bond Future	10.01	93.1531	10.0089	93.1531	73,872.00
17/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	10	0	10	0	0.00
17/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	10	0	10	0	0.00
17/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	9	0	9	0	0.00
17/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8571	8	8571	8	0.00
17/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8655	8	8655	8	0.00
17/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8487	8	8487	8	0.00
17/09/2018	R035 On 07-February-19			Bond Future	10.10	94.9480	10.1040	94.9480	298.00
17/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	304	0	304	0	0.00
17/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	319	0	319	0	0.00
17/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	311	0	311	0	0.00
17/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	9174	9	9174	9	0.00
17/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	9098	9	9098	9	0.00
17/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	9250	9	9250	9	0.00
17/09/2018	R035 On 02-May-19			Bond Future	10.18	92.0286	10.1823	92.0286	0.00
17/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2121	2	2121	2	0.00
17/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2150	2	2150	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
17/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2092	2	2092	2	0.00
17/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5432	5	5432	5	0.00
17/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5338	5	5338	5	0.00
17/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5385	5	5385	5	0.00
17/09/2018	R186 On 01-November-18			Bond Future	9.30	111.1359	9.2973	111.1359	67,953.00
17/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	46	0	46	0	0.00
17/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	30	0	30	0	5,000.00
17/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	306	0	306	0	0.00
17/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	727	1	727	1	0.00
17/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	43	0	43	0	0.00
17/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	49	0	49	0	0.00
17/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	1	0	1	0	5,000.00
17/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2669	2	2669	2	2,500.00
17/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1655	1	1655	1	5,000.00
17/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4731	4	4731	4	0.00
17/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	8234	8	8234	8	0.00
17/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4613	4	4613	4	0.00
17/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	5091	5	5091	5	0.00
17/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4672	4	4672	4	0.00
17/09/2018	R186 On 07-February-19			Bond Future	9.40	107.9725	9.4003	107.9725	719.00
17/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	148	0	148	0	0.00
17/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	359	0	359	0	1,000.00
17/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	157	0	157	0	0.00
17/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1754	2	1754	2	1,170.00
17/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	200	0	200	0	210.00
17/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	699	1	699	1	1,170.00
17/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	3909	4	3909	4	0.00
17/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1332	2	1332	2	0.00
17/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	153	0	153	0	0.00
17/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	3990	4	3990	4	0.00
17/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6702	6	6702	6	0.00
17/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	7267	7	7267	7	0.00
17/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5642	5	5642	5	0.00
17/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1118	1	1118	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
17/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4362	4	4362	4	0.00
17/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	7152	7	7152	7	0.00
17/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2498	2	2498	2	0.00
17/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	3057	3	3057	3	1,000.00
17/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	7209	7	7209	7	0.00
17/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1089	1	1089	1	1,170.00
17/09/2018	R186 On 02-May-19			Bond Future	9.49	109.7668	9.4936	109.7668	0.00
17/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1386	2	1386	2	0.00
17/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1365	2	1365	2	0.00
17/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1343	2	1343	2	0.00
17/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	4026	4	4026	4	0.00
17/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	4061	4	4061	4	0.00
17/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3990	4	3990	4	0.00
17/09/2018	R197 On 01-November-18			Bond Future	301.27	301.2733	301.2744	301.2733	2,353.00
17/09/2018	R197 On 07-February-19			Bond Future	299.79	299.7926	299.7908	299.7926	0.00
17/09/2018	R197 On 02-May-19			Bond Future	304.82	304.8272	304.8243	304.8272	0.00
17/09/2018	R202 On 01-November-18			Bond Future	234.65	234.6478	234.6503	234.6478	10,129.00
17/09/2018	R202 On 07-February-19			Bond Future	235.32	235.3154	235.3157	235.3154	0.00
17/09/2018	R202 On 02-May-19			Bond Future	239.27	239.2674	239.2668	239.2674	0.00
17/09/2018	R207 On 01-November-18			Bond Future	7.92	101.5654	7.9164	101.5654	19,671.00
17/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
17/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
17/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
17/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1320	1	1320	1	0.00
17/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1308	1	1308	1	0.00
17/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1297	1	1297	1	0.00
17/09/2018	R207 On 07-February-19			Bond Future	8.12	99.8774	8.1166	99.8774	0.00
17/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
17/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
17/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
17/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1401	1	1401	1	0.00
17/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1410	1	1410	1	0.00
17/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1392	1	1392	1	0.00
17/09/2018	R207 On 02-May-19			Bond Future	8.42	101.5373	8.4238	101.5373	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
17/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	36	0	36	0	0.00
17/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	39	0	39	0	0.00
17/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	37	0	37	0	0.00
17/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	566	0	566	0	0.00
17/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	561	0	561	0	0.00
17/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	572	1	572	1	0.00
17/09/2018	R208 On 01-November-18			Bond Future	8.19	97.7494	8.1897	97.7494	29,548.00
17/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
17/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	1	0	0.00
17/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
17/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2278	2	2278	2	0.00
17/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2321	2	2321	2	0.00
17/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2300	2	2300	2	0.00
17/09/2018	R208 On 07-February-19			Bond Future	8.32	99.6328	8.3239	99.6328	0.00
17/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	9	0	9	0	0.00
17/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	9	0	9	0	0.00
17/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	8	0	8	0	0.00
17/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2383	2	2383	2	0.00
17/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2421	2	2421	2	0.00
17/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2402	2	2402	2	0.00
17/09/2018	R208 On 02-May-19			Bond Future	8.46	97.8891	8.4594	97.8891	0.00
17/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	348	0	348	0	0.00
17/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	355	0	355	0	0.00
17/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	362	0	362	0	0.00
17/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1073	1	1073	1	0.00
17/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1094	1	1094	1	0.00
17/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1083	1	1083	1	0.00
17/09/2018	R209 On 01-November-18			Bond Future	9.97	70.6627	9.9679	70.6627	124,769.00
17/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	10	0	10	0	2,000.00
17/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69302	70	69302	70	0.00
17/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69302	70	69302	70	0.00
17/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1322	2	1322	2	0.00
17/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	17	0	17	0	0.00
17/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1420	2	1420	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
17/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	497	1	497	1	2,000.00
17/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	253	0	253	0	0.00
17/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	889	1	889	1	0.00
17/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69302	70	69302	70	0.00
17/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	136	0	136	0	0.00
17/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1354	2	1354	2	0.00
17/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	276	0	276	0	0.00
17/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1227	2	1227	2	0.00
17/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	3894	4	3894	4	0.00
17/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	18	0	18	0	760.00
17/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	940	1	940	1	0.00
17/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1750	2	1750	2	0.00
17/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6574	6	6574	6	0.00
17/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3371	3	3371	3	0.00
17/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	266	0	266	0	0.00
17/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1403	1	1403	1	0.00
17/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6645	6	6645	6	0.00
17/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1220	1	1220	1	5,850.00
17/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2600	2	2600	2	0.00
17/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3482	3	3482	3	760.00
17/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1826	2	1826	2	760.00
17/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1309	1	1309	1	0.00
17/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1279	1	1279	1	2,000.00
17/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	4245	4	4245	4	0.00
17/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	7286	7	7286	7	0.00
17/09/2018	R209 On 07-February-19			Bond Future	10.05	72.0242	10.0501	72.0242	340.00
17/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	294	0	294	0	0.00
17/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	301	0	301	0	0.00
17/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	2989	3	2989	3	0.00
17/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	287	0	287	0	0.00
17/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1131	1	1131	1	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	361	0	361	0	4,000.00
17/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	7049	7	7049	7	0.00
17/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7615	7	7615	7	0.00
17/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4396	4	4396	4	0.00
17/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7551	7	7551	7	0.00
17/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7486	7	7486	7	0.00
17/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	2071	2	2071	2	4,000.00
17/09/2018	R209 On 02-May-19			Bond Future	10.12	70.0734	10.1212	70.0734	0.00
17/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	1887	2	1887	2	0.00
17/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	1862	2	1862	2	0.00
17/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	1912	2	1912	2	0.00
17/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4638	4	4638	4	0.00
17/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4598	4	4598	4	0.00
17/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4558	4	4558	4	0.00
17/09/2018	R210 On 01-November-18			Bond Future	185.47	185.4704	185.4721	185.4704	2,675.00
17/09/2018	R210 On 07-February-19			Bond Future	189.08	189.0838	189.0838	189.0838	0.00
17/09/2018	R210 On 02-May-19			Bond Future	189.70	189.7047	189.7040	189.7047	0.00
17/09/2018	R212 On 01-November-18			Bond Future	155.50	155.4962	155.4962	155.4962	3,476.00
17/09/2018	R212 On 07-February-19			Bond Future	156.37	156.3706	156.3691	156.3706	0.00
17/09/2018	R212 On 02-May-19			Bond Future	158.99	158.9967	158.9946	158.9967	0.00
17/09/2018	R213 On 01-November-18			Bond Future	9.78	82.0620	9.7834	82.0620	32,893.00
17/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	6	0	6	0	0.00
17/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	6	0	6	0	0.00
17/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	6	0	6	0	0.00
17/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	7331	7	7331	7	0.00
17/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	7400	7	7400	7	0.00
17/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	7263	7	7263	7	0.00
17/09/2018	R213 On 07-February-19			Bond Future	9.88	83.6432	9.8777	83.6432	112.00
17/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	199	0	199	0	0.00
17/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	204	0	204	0	0.00
17/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	209	0	209	0	0.00
17/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7750	7	7750	7	0.00
17/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7688	7	7688	7	0.00
17/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7812	7	7812	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
17/09/2018	R213 On 02-May-19			Bond Future	9.96	81.4862	9.9554	81.4862	0.00
17/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1641	2	1641	2	0.00
17/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1617	2	1617	2	0.00
17/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1593	2	1593	2	0.00
17/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4420	4	4420	4	0.00
17/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4458	4	4458	4	0.00
17/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4382	4	4382	4	0.00
17/09/2018	R214 On 01-November-18			Bond Future	10.15	69.6303	10.1547	69.6303	28,473.00
17/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	5	0	5	0	0.00
17/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	6	0	6	0	0.00
17/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	6	0	6	0	0.00
17/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	8169	8	8169	8	0.00
17/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	8323	8	8323	8	0.00
17/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	8246	8	8246	8	0.00
17/09/2018	R214 On 07-February-19			Bond Future	10.24	70.9719	10.2402	70.9719	0.00
17/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	248	0	248	0	0.00
17/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	254	0	254	0	0.00
17/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	242	0	242	0	0.00
17/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8707	8	8707	8	0.00
17/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8636	8	8636	8	0.00
17/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8566	8	8566	8	0.00
17/09/2018	R214 On 02-May-19			Bond Future	10.31	68.8576	10.3102	68.8576	0.00
17/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	1971	2	1971	2	0.00
17/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	1920	2	1920	2	0.00
17/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	1945	2	1945	2	0.00
17/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4876	5	4876	5	0.00
17/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4834	5	4834	5	0.00
17/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4918	5	4918	5	0.00
17/09/2018	R248 On 01-November-18			Bond Future	10.19	88.8481	10.1903	88.8481	99,873.00
17/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	5	0	5	0	0.00
17/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	6	0	6	0	0.00
17/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	5	0	5	0	0.00
17/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	10607	10	10607	10	0.00
17/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	10508	10	10508	10	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
17/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10707	10	10707	10	0.00
17/09/2018	R248 On 07-February-19			Bond Future	10.28	90.5600	10.2775	90.5600	0.00
17/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	272	0	272	0	0.00
17/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	279	0	279	0	0.00
17/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	265	0	265	0	0.00
17/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	11074	11	11074	11	0.00
17/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	11258	11	11258	11	0.00
17/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	11166	11	11166	11	0.00
17/09/2018	R248 On 02-May-19			Bond Future	10.35	87.6311	10.3488	87.6311	0.00
17/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2409	3	2409	3	0.00
17/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2441	3	2441	3	0.00
17/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2377	3	2377	3	0.00
17/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	6063	6	6063	6	0.00
17/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	6171	6	6171	6	0.00
17/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	6117	6	6117	6	0.00