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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
18/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	2025 On 01-November-18			Bond Future	132.52	132.5199	132.5207	132.5199	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
18/09/2018	2025 On 07-February-19			Bond Future	133.69	133.6861	133.6873	133.6861	0.00
18/09/2018	2025 On 02-May-19			Bond Future	135.93	135.9307	135.9306	135.9307	0.00
18/09/2018	2029 On 01-November-18			Bond Future	100.40	100.3980	100.3989	100.3980	2,938.00
18/09/2018	2029 On 07-February-19			Bond Future	102.35	102.3531	102.3542	102.3531	0.00
18/09/2018	2029 On 02-May-19			Bond Future	103.00	102.9991	102.9992	102.9991	0.00
18/09/2018	2030 On 01-November-18			Bond Future	9.64	90.7057	9.6408	90.7057	54,685.00
18/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	60	0	60	0	0.00
18/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	8	0	8	0	0.00
18/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	9	0	9	0	0.00
18/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1118	1	1118	1	0.00
18/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	9	0	9	0	0.00
18/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6923	7	6923	7	0.00
18/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6991	7	6991	7	0.00
18/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	1374	2	1374	2	0.00
18/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4861	5	4861	5	0.00
18/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6854	7	6854	7	0.00
18/09/2018	2030 On 07-February-19			Bond Future	9.73	88.4431	9.7318	88.4431	167.00
18/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	245	0	245	0	0.00
18/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	251	0	251	0	0.00
18/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	503	0	503	0	1,920.00
18/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	299	0	299	0	0.00
18/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	258	0	258	0	0.00
18/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	1960	2	1960	2	1,920.00
18/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1426	1	1426	1	0.00
18/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6934	7	6934	7	0.00
18/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5801	6	5801	6	0.00
18/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3490	4	3490	4	0.00
18/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	7299	8	7299	8	0.00
18/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2772	3	2772	3	0.00
18/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	7361	8	7361	8	0.00
18/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	7423	8	7423	8	0.00
18/09/2018	2030 On 02-May-19			Bond Future	9.82	89.9122	9.8155	89.9122	0.00
18/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	1756	2	1756	2	0.00
18/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	1805	2	1805	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
18/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	1780	2	1780	2	0.00
18/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	4327	5	4327	5	0.00
18/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	4290	4	4290	4	0.00
18/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	4365	5	4365	5	0.00
18/09/2018	2032 On 01-November-18			Bond Future	9.83	88.8677	9.8317	88.8677	40,844.00
18/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	9	0	9	0	0.00
18/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	9	0	9	0	0.00
18/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	8	0	8	0	0.00
18/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7750	8	7750	8	0.00
18/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	7675	8	7675	8	0.00
18/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	7600	8	7600	8	0.00
18/09/2018	2032 On 07-February-19			Bond Future	9.92	90.5791	9.9243	90.5791	456.00
18/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	299	0	299	0	0.00
18/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	292	0	292	0	0.00
18/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	285	0	285	0	0.00
18/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	8128	8	8128	8	0.00
18/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	8196	8	8196	8	0.00
18/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	8061	8	8061	8	0.00
18/09/2018	2032 On 02-May-19			Bond Future	10.01	87.9287	10.0053	87.9287	0.00
18/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2049	2	2049	2	0.00
18/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2076	2	2076	2	0.00
18/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2103	2	2103	2	0.00
18/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4597	5	4597	5	0.00
18/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4679	5	4679	5	0.00
18/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4638	5	4638	5	0.00
18/09/2018	2033 On 01-November-18			Bond Future	102.72	102.8415	102.7158	102.8415	6,373.00
18/09/2018	2033 On 07-February-19			Bond Future	104.72	104.8442	104.7163	104.8442	0.00
18/09/2018	2033 On 02-May-19			Bond Future	105.33	105.4600	105.3288	105.4600	0.00
18/09/2018	2037 On 01-November-18			Bond Future	10.03	89.1657	10.0292	89.1657	52,674.00
18/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	14	0	14	0	0.00
18/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	16	0	16	0	0.00
18/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	15	0	15	0	0.00
18/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	8093	8	8093	8	0.00
18/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	8009	8	8009	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
18/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	8178	9	8178	9	0.00
18/09/2018	2037 On 07-February-19			Bond Future	10.12	86.6228	10.1157	86.6228	1,214.00
18/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	380	0	380	0	0.00
18/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	391	0	391	0	0.00
18/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	402	0	402	0	0.00
18/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	8655	9	8655	9	0.00
18/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8802	9	8802	9	0.00
18/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	8728	9	8728	9	0.00
18/09/2018	2037 On 02-May-19			Bond Future	10.19	88.0616	10.1939	88.0616	0.00
18/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2292	2	2292	2	0.00
18/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2322	2	2322	2	0.00
18/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2262	2	2262	2	0.00
18/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	5273	6	5273	6	0.00
18/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	5226	5	5226	5	0.00
18/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	5180	5	5180	5	0.00
18/09/2018	2038 On 01-November-18			Bond Future	122.76	122.7593	122.7607	122.7593	9,904.00
18/09/2018	2038 On 07-February-19			Bond Future	123.56	123.5586	123.5605	123.5586	0.00
18/09/2018	2038 On 02-May-19			Bond Future	125.63	125.6332	125.6337	125.6332	0.00
18/09/2018	2040 On 01-November-18			Bond Future	10.11	92.2980	10.1090	92.2980	25,392.00
18/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	14	0	14	0	0.00
18/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	31	0	31	0	3,940.00
18/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	686	1	686	1	1,770.00
18/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	13	0	13	0	0.00
18/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
18/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	16	0	16	0	2,950.00
18/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	15	0	15	0	0.00
18/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1271	1	1271	1	3,940.00
18/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	8705	9	8705	9	0.00
18/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8980	9	8980	9	0.00
18/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	14502	15	14502	15	0.00
18/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	2150	2	2150	2	0.00
18/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	8796	9	8796	9	0.00
18/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	3213	4	3213	4	0.00
18/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8888	9	8888	9	0.00

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18/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	7801	8	7801	8	0.00
18/09/2018	2040 On 07-February-19			Bond Future	10.20	89.5648	10.1952	89.5648	100.00
18/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	373	0	373	0	0.00
18/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	391	0	391	0	0.00
18/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	382	0	382	0	0.00
18/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	9535	10	9535	10	0.00
18/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	9618	10	9618	10	0.00
18/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	9453	10	9453	10	0.00
18/09/2018	2040 On 02-May-19			Bond Future	10.27	91.0525	10.2729	91.0525	0.00
18/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2543	2	2543	2	0.00
18/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2511	2	2511	2	0.00
18/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2478	2	2478	2	0.00
18/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	5567	6	5567	6	0.00
18/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5617	6	5617	6	0.00
18/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	5518	6	5518	6	0.00
18/09/2018	2044 On 01-November-18			Bond Future	10.14	89.2462	10.1428	89.2462	38,111.00
18/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	13	0	13	0	0.00
18/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	14	0	14	0	0.00
18/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	15	0	15	0	0.00
18/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8893	9	8893	9	0.00
18/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	8799	9	8799	9	0.00
18/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8988	9	8988	9	0.00
18/09/2018	2044 On 07-February-19			Bond Future	10.23	86.5795	10.2262	86.5795	108.00
18/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	402	0	402	0	0.00
18/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	412	0	412	0	0.00
18/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	392	0	392	0	0.00
18/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	9634	10	9634	10	0.00
18/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	9550	10	9550	10	0.00
18/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	9465	10	9465	10	0.00
18/09/2018	2044 On 02-May-19			Bond Future	10.30	88.0176	10.3012	88.0176	0.00
18/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2496	2	2496	2	0.00
18/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2562	2	2562	2	0.00
18/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2529	2	2529	2	0.00
18/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5647	6	5647	6	0.00

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18/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5698	6	5698	6	0.00
18/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5749	6	5749	6	0.00
18/09/2018	2046 On 01-November-18			Bond Future	116.58	116.8007	116.5776	116.8007	12,067.00
18/09/2018	2046 On 07-February-19			Bond Future	118.85	119.0753	118.8482	119.0753	0.00
18/09/2018	2046 On 02-May-19			Bond Future	119.16	119.3892	119.1572	119.3892	0.00
18/09/2018	2050 On 01-November-18			Bond Future	122.31	122.3075	122.3090	122.3075	9,987.00
18/09/2018	2050 On 07-February-19			Bond Future	122.92	122.9180	122.9198	122.9180	0.00
18/09/2018	2050 On 02-May-19			Bond Future	124.98	124.9817	124.9823	124.9817	0.00
18/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	AL37 On 01-November-18			Index Future	585.97	585.4070	585.9660	585.4070	0.00
18/09/2018	AL37 On 07-February-19			Index Future	597.25	596.6830	597.2540	596.6830	0.00
18/09/2018	AL37 On 02-May-19			Index Future	607.17	606.5990	607.1740	606.5990	0.00
18/09/2018	AL7T On 01-November-18			Index Future	676.52	674.6960	676.5190	674.6960	0.00
18/09/2018	AL7T On 07-February-19			Index Future	689.55	687.6910	689.5510	687.6910	0.00
18/09/2018	AL7T On 02-May-19			Index Future	701.01	699.1190	701.0050	699.1190	0.00
18/09/2018	ALBI On 01-November-18			Index Future	611.24	609.0430	611.2440	609.0430	865.00
18/09/2018	ALBI On 07-February-19			Index Future	623.02	620.7730	623.0180	620.7730	57.00
18/09/2018	ALBI On 02-May-19			Index Future	633.37	631.0890	633.3670	631.0890	0.00
18/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2018	ES33 On 01-November-18			Bond Future	11.25	73.9595	11.2543	73.9595	9,466.00
18/09/2018	ES33 On 07-February-19			Bond Future	11.40	75.3838	11.3975	75.3838	0.00
18/09/2018	ES33 On 02-May-19			Bond Future	11.52	72.8468	11.5198	72.8468	0.00
18/09/2018	ES42 On 01-November-18			Bond Future	11.49	75.7578	11.4929	75.7578	7,957.00
18/09/2018	ES42 On 07-February-19			Bond Future	11.63	77.2165	11.6288	77.2165	0.00
18/09/2018	ES42 On 02-May-19			Bond Future	11.75	74.2393	11.7505	74.2393	0.00
18/09/2018	GOVI On 01-November-18			GOVI	605.44	603.0990	605.4360	603.0990	463.00
18/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	480740	50	480740	50	0.00
18/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	480540	50	480540	50	0.00
18/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	480640	50	480640	50	0.00
18/09/2018	GOVI On 07-February-19			GOVI	617.10	614.7150	617.0990	614.7150	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
18/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	494110	52	494110	52	0.00
18/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	494210	52	494210	52	0.00
18/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	494310	52	494310	52	0.00
18/09/2018	GOVI On 02-May-19			GOVI	627.35	624.9310	627.3490	624.9310	0.00
18/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
18/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	205310	23	205310	23	0.00
18/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	205110	23	205110	23	0.00
18/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	205210	23	205210	23	0.00
18/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2018	IGOV On 01-November-18			Index Future	253.39	253.4410	253.3900	253.4410	746.00
18/09/2018	IGOV On 07-February-19			Index Future	258.33	258.3780	258.3260	258.3780	0.00
18/09/2018	IGOV On 02-May-19			Index Future	262.66	262.7170	262.6620	262.7170	0.00
18/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
18/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.25	102.2500	102.2500	102.2500	0.00
18/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.65	99.6500	99.6500	99.6500	0.00
18/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.15	102.1500	102.1500	102.1500	0.00
18/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.15	100.1500	100.1500	100.1500	0.00
18/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
18/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9200	98.9100	98.9200	0.00
18/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.37	99.3700	99.3700	99.3700	0.00
18/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
18/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.15	102.1600	102.1500	102.1600	0.00
18/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.26	103.2600	103.2600	103.2600	0.00
18/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.47	99.4800	99.4700	99.4800	0.00
18/09/2018	IS02 On 22-June-20			Interest Rate Swap	103.20	103.2100	103.2000	103.2100	0.00
18/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.39	100.3900	100.3900	100.3900	0.00
18/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.37	97.3800	97.3700	97.3800	0.00
18/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.74	96.7400	96.7400	96.7400	0.00
18/09/2018	IS05 On 15-June-21			Interest Rate Swap	96.07	96.0800	96.0700	96.0800	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
18/09/2018	IS05 On 21-September-21			Interest Rate Swap	96.40	96.4100	96.4000	96.4100	0.00
18/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.72	98.7300	98.7200	98.7300	51.00
18/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.96	98.9800	98.9600	98.9800	0.00
18/09/2018	IS05 On 21-June-22			Interest Rate Swap	100.29	100.3200	100.2900	100.3200	0.00
18/09/2018	IS05 On 20-September-22			Interest Rate Swap	104.30	104.3400	104.3000	104.3400	0.00
18/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.66	105.7000	105.6600	105.7000	0.00
18/09/2018	IS05 On 22-March-23			Interest Rate Swap	99.22	99.2600	99.2200	99.2600	0.00
18/09/2018	IS05 On 20-June-23			Interest Rate Swap	105.31	105.3500	105.3100	105.3500	0.00
18/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.96	101.0000	100.9600	101.0000	0.00
18/09/2018	IS10 On 17-December-25			Interest Rate Swap	98.44	98.5200	98.4400	98.5200	0.00
18/09/2018	IS10 On 16-March-26			Interest Rate Swap	95.59	95.6600	95.5900	95.6600	0.00
18/09/2018	IS10 On 15-June-26			Interest Rate Swap	94.45	94.5200	94.4500	94.5200	0.00
18/09/2018	IS10 On 21-September-26			Interest Rate Swap	96.67	96.7400	96.6700	96.7400	0.00
18/09/2018	IS10 On 21-December-26			Interest Rate Swap	100.46	100.5200	100.4600	100.5200	0.00
18/09/2018	IS10 On 15-March-27			Interest Rate Swap	99.11	99.1600	99.1100	99.1600	0.00
18/09/2018	IS10 On 21-June-27			Interest Rate Swap	101.21	101.2700	101.2100	101.2700	0.00
18/09/2018	IS10 On 20-September-27			Interest Rate Swap	106.63	106.6800	106.6300	106.6800	0.00
18/09/2018	IS10 On 20-December-27			Interest Rate Swap	107.03	107.0900	107.0300	107.0900	0.00
18/09/2018	IS10 On 22-March-28			Interest Rate Swap	100.74	100.8100	100.7400	100.8100	0.00
18/09/2018	IS10 On 20-June-28			Interest Rate Swap	107.82	107.9000	107.8200	107.9000	0.00
18/09/2018	IS10 On 19-September-28			Interest Rate Swap	101.57	101.6600	101.5700	101.6600	0.00
18/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/09/2018	JBAF On 19-September-18			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
18/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
18/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/09/2018	R023 On 01-November-18			Bond Future	8.70	97.9559	8.7023	97.9559	38,252.00
18/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6275	6	6275	6	0.00
18/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6243	6	6243	6	0.00
18/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6211	6	6211	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
18/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
18/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
18/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
18/09/2018	R023 On 07-February-19			Bond Future	8.82	99.8423	8.8241	99.8423	0.00
18/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	5570	5	5570	5	0.00
18/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	5627	6	5627	6	0.00
18/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	5598	6	5598	6	0.00
18/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	65	0	65	0	0.00
18/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	64	0	64	0	0.00
18/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	67	0	67	0	0.00
18/09/2018	R023 On 02-May-19			Bond Future	8.93	97.5738	8.9290	97.5738	0.00
18/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	673	1	673	1	0.00
18/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	660	1	660	1	0.00
18/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	647	1	647	1	0.00
18/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	2160	2	2160	2	0.00
18/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	2179	2	2179	2	0.00
18/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	2141	2	2141	2	0.00
18/09/2018	R035 On 01-November-18			Bond Future	9.96	92.5911	9.9571	92.5911	73,872.00
18/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	13	0	13	0	0.00
18/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	13	0	13	0	0.00
18/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	12	0	12	0	0.00
18/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	8188	9	8188	9	0.00
18/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	8272	9	8272	9	0.00
18/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	8105	8	8105	8	0.00
18/09/2018	R035 On 07-February-19			Bond Future	10.05	94.3742	10.0503	94.3742	298.00
18/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	341	0	341	0	0.00
18/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	358	0	358	0	0.00
18/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	349	0	349	0	0.00
18/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8820	9	8820	9	0.00
18/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	8744	9	8744	9	0.00
18/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8895	9	8895	9	0.00
18/09/2018	R035 On 02-May-19			Bond Future	10.13	91.4447	10.1270	91.4447	0.00
18/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2266	2	2266	2	0.00
18/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2297	2	2297	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
18/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2236	2	2236	2	0.00
18/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	5176	5	5176	5	0.00
18/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	5086	5	5086	5	0.00
18/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	5131	5	5131	5	0.00
18/09/2018	R186 On 01-November-18			Bond Future	9.25	110.6899	9.2502	110.6899	68,234.00
18/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	56	0	56	0	0.00
18/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	37	0	37	0	5,000.00
18/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	356	0	356	0	0.00
18/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	824	1	824	1	0.00
18/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	53	0	53	0	0.00
18/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	60	0	60	0	0.00
18/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	1	0	1	0	5,000.00
18/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	2443	3	2443	3	2,500.00
18/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1475	2	1475	2	5,000.00
18/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	4465	5	4465	5	0.00
18/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7958	8	7958	8	0.00
18/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	4347	5	4347	5	0.00
18/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	4406	5	4406	5	0.00
18/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4822	5	4822	5	0.00
18/09/2018	R186 On 07-February-19			Bond Future	9.35	107.5167	9.3508	107.5167	719.00
18/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	168	0	168	0	0.00
18/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	398	0	398	0	1,000.00
18/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	1878	2	1878	2	1,170.00
18/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	225	0	225	0	210.00
18/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	764	1	764	1	1,170.00
18/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4102	4	4102	4	0.00
18/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	177	0	177	0	0.00
18/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1435	1	1435	1	0.00
18/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	172	0	172	0	0.00
18/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4184	4	4184	4	0.00
18/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	6445	7	6445	7	0.00
18/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	7004	7	7004	7	0.00
18/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	5399	6	5399	6	0.00
18/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6890	7	6890	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
18/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	2340	2	2340	2	0.00
18/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	1029	1	1029	1	1,000.00
18/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	4145	4	4145	4	0.00
18/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2878	3	2878	3	1,000.00
18/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6947	7	6947	7	0.00
18/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	1002	1	1002	1	1,170.00
18/09/2018	R186 On 02-May-19			Bond Future	9.44	109.3028	9.4420	109.3028	0.00
18/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1483	1	1483	1	0.00
18/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1460	1	1460	1	0.00
18/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1438	1	1438	1	0.00
18/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3836	4	3836	4	0.00
18/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3870	4	3870	4	0.00
18/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3801	4	3801	4	0.00
18/09/2018	R197 On 01-November-18			Bond Future	301.28	301.2744	301.2754	301.2744	2,353.00
18/09/2018	R197 On 07-February-19			Bond Future	299.79	299.7908	299.7929	299.7908	0.00
18/09/2018	R197 On 02-May-19			Bond Future	304.82	304.8243	304.8232	304.8243	0.00
18/09/2018	R202 On 01-November-18			Bond Future	234.65	234.6503	234.6530	234.6503	10,129.00
18/09/2018	R202 On 07-February-19			Bond Future	235.32	235.3157	235.3190	235.3157	0.00
18/09/2018	R202 On 02-May-19			Bond Future	239.27	239.2668	239.2676	239.2668	0.00
18/09/2018	R207 On 01-November-18			Bond Future	7.88	101.4863	7.8817	101.4863	18,869.00
18/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
18/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
18/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
18/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1281	1	1281	1	0.00
18/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1270	1	1270	1	0.00
18/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1259	1	1259	1	0.00
18/09/2018	R207 On 07-February-19			Bond Future	8.07	99.7957	8.0710	99.7957	0.00
18/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	0	0	0	0	0.00
18/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	0	0	0	0	0.00
18/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	0	0	0	0	0.00
18/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1362	1	1362	1	0.00
18/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1371	1	1371	1	0.00
18/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1353	1	1353	1	0.00
18/09/2018	R207 On 02-May-19			Bond Future	8.36	101.4536	8.3637	101.4536	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
18/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	42	0	42	0	0.00
18/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	45	0	45	0	0.00
18/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	43	0	43	0	0.00
18/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	533	1	533	1	0.00
18/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	528	1	528	1	0.00
18/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	538	1	538	1	0.00
18/09/2018	R208 On 01-November-18			Bond Future	8.15	97.5968	8.1517	97.5968	29,548.00
18/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
18/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	1	0	0.00
18/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
18/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	2198	2	2198	2	0.00
18/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	2241	2	2241	2	0.00
18/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	2220	2	2220	2	0.00
18/09/2018	R208 On 07-February-19			Bond Future	8.28	99.4763	8.2804	99.4763	0.00
18/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	11	0	11	0	0.00
18/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	11	0	11	0	0.00
18/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	10	0	10	0	0.00
18/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	2303	2	2303	2	0.00
18/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2341	2	2341	2	0.00
18/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	2322	2	2322	2	0.00
18/09/2018	R208 On 02-May-19			Bond Future	8.41	97.7294	8.4107	97.7294	0.00
18/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	374	0	374	0	0.00
18/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	381	0	381	0	0.00
18/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	389	0	389	0	0.00
18/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	1018	1	1018	1	0.00
18/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	1038	1	1038	1	0.00
18/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	1028	1	1028	1	0.00
18/09/2018	R209 On 01-November-18			Bond Future	9.92	70.1899	9.9164	70.1899	124,721.00
18/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	12	0	12	0	2,000.00
18/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69626	69	69626	69	0.00
18/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69626	69	69626	69	0.00
18/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1479	1	1479	1	0.00
18/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	22	0	22	0	0.00
18/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1585	1	1585	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	576	0	576	0	2,000.00
18/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	299	0	299	0	0.00
18/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1009	1	1009	1	0.00
18/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1514	1	1514	1	0.00
18/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69626	69	69626	69	0.00
18/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	164	0	164	0	0.00
18/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	325	0	325	0	0.00
18/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1377	1	1377	1	0.00
18/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4167	4	4167	4	0.00
18/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1066	1	1066	1	0.00
18/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	23	0	23	0	760.00
18/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	3097	3	3097	3	0.00
18/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1551	2	1551	2	0.00
18/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	6254	7	6254	7	0.00
18/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	214	0	214	0	0.00
18/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	1228	1	1228	1	0.00
18/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	1142	1	1142	1	0.00
18/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	6325	7	6325	7	0.00
18/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	1060	1	1060	1	5,850.00
18/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	2354	3	2354	3	0.00
18/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	3204	3	3204	3	760.00
18/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1622	2	1622	2	760.00
18/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	1114	1	1114	1	2,000.00
18/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3949	4	3949	4	0.00
18/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6965	7	6965	7	0.00
18/09/2018	R209 On 07-February-19			Bond Future	10.00	71.5416	9.9968	71.5416	340.00
18/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	329	0	329	0	0.00
18/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	337	0	337	0	0.00
18/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3174	3	3174	3	0.00
18/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	321	0	321	0	0.00
18/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1229	1	1229	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
18/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	403	0	403	0	4,000.00
18/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6760	7	6760	7	0.00
18/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	7319	8	7319	8	0.00
18/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	4163	4	4163	4	0.00
18/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	7255	8	7255	8	0.00
18/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	7191	7	7191	7	0.00
18/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1925	2	1925	2	4,000.00
18/09/2018	R209 On 02-May-19			Bond Future	10.07	69.5823	10.0664	69.5823	0.00
18/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2011	2	2011	2	0.00
18/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	1985	2	1985	2	0.00
18/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2038	2	2038	2	0.00
18/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	4426	5	4426	5	0.00
18/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	4387	5	4387	5	0.00
18/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	4348	5	4348	5	0.00
18/09/2018	R210 On 01-November-18			Bond Future	185.47	185.4721	185.4736	185.4721	2,675.00
18/09/2018	R210 On 07-February-19			Bond Future	189.09	189.0838	189.0861	189.0838	0.00
18/09/2018	R210 On 02-May-19			Bond Future	189.70	189.7040	189.7041	189.7040	0.00
18/09/2018	R212 On 01-November-18			Bond Future	155.50	155.4962	155.4962	155.4962	3,476.00
18/09/2018	R212 On 07-February-19			Bond Future	156.37	156.3691	156.3697	156.3691	0.00
18/09/2018	R212 On 02-May-19			Bond Future	158.99	158.9946	158.9934	158.9946	0.00
18/09/2018	R213 On 01-November-18			Bond Future	9.74	81.6007	9.7367	81.6007	32,893.00
18/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	8	0	8	0	0.00
18/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	7	0	7	0	0.00
18/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	7	0	7	0	0.00
18/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	7048	7	7048	7	0.00
18/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	7116	7	7116	7	0.00
18/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6980	7	6980	7	0.00
18/09/2018	R213 On 07-February-19			Bond Future	9.83	83.1722	9.8291	83.1722	112.00
18/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	222	0	222	0	0.00
18/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	228	0	228	0	0.00
18/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	233	0	233	0	0.00
18/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	7483	8	7483	8	0.00
18/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	7421	8	7421	8	0.00
18/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	7544	8	7544	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
18/09/2018	R213 On 02-May-19			Bond Future	9.91	81.0068	9.9054	81.0068	0.00
18/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	1745	2	1745	2	0.00
18/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1720	2	1720	2	0.00
18/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1695	2	1695	2	0.00
18/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	4228	4	4228	4	0.00
18/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	4265	4	4265	4	0.00
18/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	4191	4	4191	4	0.00
18/09/2018	R214 On 01-November-18			Bond Future	10.10	69.1411	10.0980	69.1411	28,473.00
18/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	7	0	7	0	0.00
18/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	8	0	8	0	0.00
18/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	8	0	8	0	0.00
18/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7804	8	7804	8	0.00
18/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7957	8	7957	8	0.00
18/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7880	8	7880	8	0.00
18/09/2018	R214 On 07-February-19			Bond Future	10.18	70.4726	10.1815	70.4726	0.00
18/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	282	0	282	0	0.00
18/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	288	0	288	0	0.00
18/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	275	0	275	0	0.00
18/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	8365	9	8365	9	0.00
18/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	8295	9	8295	9	0.00
18/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	8225	9	8225	9	0.00
18/09/2018	R214 On 02-May-19			Bond Future	10.25	68.3496	10.2500	68.3496	0.00
18/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2113	2	2113	2	0.00
18/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2060	2	2060	2	0.00
18/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2086	2	2086	2	0.00
18/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4636	5	4636	5	0.00
18/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4596	5	4596	5	0.00
18/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4677	5	4677	5	0.00
18/09/2018	R248 On 01-November-18			Bond Future	10.13	88.2270	10.1285	88.2270	99,873.00
18/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	7	0	7	0	0.00
18/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	8	0	8	0	0.00
18/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	7	0	7	0	0.00
18/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	10101	11	10101	11	0.00
18/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	10001	11	10001	11	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
18/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	10200	11	10200	11	0.00
18/09/2018	R248 On 07-February-19			Bond Future	10.21	89.9261	10.2134	89.9261	0.00
18/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	314	0	314	0	0.00
18/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	323	0	323	0	0.00
18/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	306	0	306	0	0.00
18/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	10598	11	10598	11	0.00
18/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	10781	11	10781	11	0.00
18/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	10689	11	10689	11	0.00
18/09/2018	R248 On 02-May-19			Bond Future	10.28	86.9861	10.2830	86.9861	0.00
18/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2604	2	2604	2	0.00
18/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2638	2	2638	2	0.00
18/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2571	2	2571	2	0.00
18/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5734	6	5734	6	0.00
18/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5838	6	5838	6	0.00
18/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5786	6	5786	6	0.00