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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
20/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	2025 On 01-November-18			Bond Future	132.56	132.5638	132.5644	132.5638	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
20/09/2018	2025 On 07-February-19			Bond Future	133.73	133.7314	133.7326	133.7314	0.00
20/09/2018	2025 On 02-May-19			Bond Future	135.98	135.9767	135.9769	135.9767	0.00
20/09/2018	2029 On 01-November-18			Bond Future	100.31	100.3086	100.3092	100.3086	2,938.00
20/09/2018	2029 On 07-February-19			Bond Future	102.26	102.2623	102.2635	102.2623	0.00
20/09/2018	2029 On 02-May-19			Bond Future	102.91	102.9068	102.9072	102.9068	0.00
20/09/2018	2030 On 01-November-18			Bond Future	9.52	91.6590	9.5246	91.6590	54,904.00
20/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	16	0	16	0	0.00
20/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	101	0	101	0	0.00
20/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	18	0	18	0	0.00
20/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1456	1	1456	1	0.00
20/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	17	0	17	0	0.00
20/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	6200	6	6200	6	0.00
20/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	6268	6	6268	6	0.00
20/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	981	1	981	1	0.00
20/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	4171	4	4171	4	0.00
20/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	6132	6	6132	6	0.00
20/09/2018	2030 On 07-February-19			Bond Future	9.61	89.4149	9.6109	89.4149	167.00
20/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	309	0	309	0	0.00
20/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	317	0	317	0	0.00
20/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	619	1	619	1	1,920.00
20/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	325	0	325	0	0.00
20/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2276	2	2276	2	1,920.00
20/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	375	0	375	0	0.00
20/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1681	2	1681	2	0.00
20/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	6266	6	6266	6	0.00
20/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6682	7	6682	7	0.00
20/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	5173	5	5173	5	0.00
20/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	3000	3	3000	3	0.00
20/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	6622	7	6622	7	0.00
20/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	2343	2	2343	2	0.00
20/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6742	7	6742	7	0.00
20/09/2018	2030 On 02-May-19			Bond Future	9.69	90.9004	9.6902	90.9004	0.00
20/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2029	2	2029	2	0.00
20/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2083	2	2083	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
20/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2056	2	2056	2	0.00
20/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3845	4	3845	4	0.00
20/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3810	4	3810	4	0.00
20/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3881	4	3881	4	0.00
20/09/2018	2032 On 01-November-18			Bond Future	9.73	89.8606	9.7257	89.8606	40,844.00
20/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	17	0	17	0	0.00
20/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	18	0	18	0	0.00
20/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	16	0	16	0	0.00
20/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	7039	7	7039	7	0.00
20/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6965	7	6965	7	0.00
20/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6890	7	6890	7	0.00
20/09/2018	2032 On 07-February-19			Bond Future	9.81	91.5913	9.8143	91.5913	456.00
20/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	348	0	348	0	0.00
20/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	339	0	339	0	0.00
20/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	331	0	331	0	0.00
20/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	7443	7	7443	7	0.00
20/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	7509	8	7509	8	0.00
20/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	7377	7	7377	7	0.00
20/09/2018	2032 On 02-May-19			Bond Future	9.89	88.9579	9.8916	88.9579	0.00
20/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2289	2	2289	2	0.00
20/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2319	2	2319	2	0.00
20/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2349	2	2349	2	0.00
20/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	4098	4	4098	4	0.00
20/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	4174	4	4174	4	0.00
20/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	4136	4	4136	4	0.00
20/09/2018	2033 On 01-November-18			Bond Future	102.72	102.7210	102.7219	102.7210	6,373.00
20/09/2018	2033 On 07-February-19			Bond Future	104.72	104.7217	104.7232	104.7217	0.00
20/09/2018	2033 On 02-May-19			Bond Future	105.34	105.3354	105.3360	105.3354	0.00
20/09/2018	2037 On 01-November-18			Bond Future	9.92	90.3793	9.9184	90.3793	52,674.00
20/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	27	0	27	0	0.00
20/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	31	0	31	0	0.00
20/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	29	0	29	0	0.00
20/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	7273	7	7273	7	0.00
20/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	7189	7	7189	7	0.00

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20/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	7357	7	7357	7	0.00
20/09/2018	2037 On 07-February-19			Bond Future	10.00	87.8600	10.0011	87.8600	1,188.00
20/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	443	0	443	0	0.00
20/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	456	0	456	0	0.00
20/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	469	0	469	0	0.00
20/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7871	8	7871	8	0.00
20/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	8015	8	8015	8	0.00
20/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7943	8	7943	8	0.00
20/09/2018	2037 On 02-May-19			Bond Future	10.08	89.3195	10.0757	89.3195	0.00
20/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2572	3	2572	3	0.00
20/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2606	3	2606	3	0.00
20/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2539	3	2539	3	0.00
20/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4685	5	4685	5	0.00
20/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4642	5	4642	5	0.00
20/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4599	5	4599	5	0.00
20/09/2018	2038 On 01-November-18			Bond Future	122.95	122.9535	122.9545	122.9535	9,904.00
20/09/2018	2038 On 07-February-19			Bond Future	123.76	123.7571	123.7588	123.7571	0.00
20/09/2018	2038 On 02-May-19			Bond Future	125.84	125.8349	125.8356	125.8349	0.00
20/09/2018	2040 On 01-November-18			Bond Future	10.00	93.5541	10.0034	93.5541	25,862.00
20/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	26	0	26	0	0.00
20/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	53	0	53	0	3,940.00
20/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	427	0	427	0	0.00
20/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	907	1	907	1	1,770.00
20/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	24	0	24	0	0.00
20/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
20/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	29	0	29	0	2,950.00
20/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	27	0	27	0	0.00
20/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1619	2	1619	2	3,940.00
20/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7867	8	7867	8	0.00
20/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	13650	14	13650	14	0.00
20/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	8140	8	8140	8	0.00
20/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1647	2	1647	2	0.00
20/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7957	8	7957	8	0.00
20/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	2582	3	2582	3	0.00

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20/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	3799	4	3799	4	0.00
20/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	8049	8	8049	8	0.00
20/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	6971	7	6971	7	0.00
20/09/2018	2040 On 07-February-19			Bond Future	10.09	90.8453	10.0859	90.8453	100.00
20/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	429	0	429	0	0.00
20/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	451	0	451	0	0.00
20/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	440	0	440	0	0.00
20/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8726	9	8726	9	0.00
20/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8807	9	8807	9	0.00
20/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	8645	9	8645	9	0.00
20/09/2018	2040 On 02-May-19			Bond Future	10.16	92.3544	10.1601	92.3544	0.00
20/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	2838	3	2838	3	0.00
20/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	2802	3	2802	3	0.00
20/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	2766	3	2766	3	0.00
20/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	4975	5	4975	5	0.00
20/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	5021	5	5021	5	0.00
20/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4929	5	4929	5	0.00
20/09/2018	2044 On 01-November-18			Bond Future	10.03	90.5139	10.0322	90.5139	38,111.00
20/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	27	0	27	0	0.00
20/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	29	0	29	0	0.00
20/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	31	0	31	0	0.00
20/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	8007	8	8007	8	0.00
20/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	7914	8	7914	8	0.00
20/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	8100	8	8100	8	0.00
20/09/2018	2044 On 07-February-19			Bond Future	10.11	87.8718	10.1118	87.8718	108.00
20/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	469	0	469	0	0.00
20/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	481	0	481	0	0.00
20/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	458	0	458	0	0.00
20/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8782	9	8782	9	0.00
20/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	8699	9	8699	9	0.00
20/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	8616	9	8616	9	0.00
20/09/2018	2044 On 02-May-19			Bond Future	10.18	89.3316	10.1834	89.3316	0.00
20/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	2801	3	2801	3	0.00
20/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	2874	3	2874	3	0.00

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20/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	2838	3	2838	3	0.00
20/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	5025	5	5025	5	0.00
20/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	5072	5	5072	5	0.00
20/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	5120	5	5120	5	0.00
20/09/2018	2046 On 01-November-18			Bond Future	116.81	116.8081	116.8090	116.8081	12,067.00
20/09/2018	2046 On 07-February-19			Bond Future	119.08	119.0831	119.0849	119.0831	0.00
20/09/2018	2046 On 02-May-19			Bond Future	119.40	119.3974	119.3980	119.3974	0.00
20/09/2018	2050 On 01-November-18			Bond Future	122.57	122.5732	122.5742	122.5732	9,987.00
20/09/2018	2050 On 07-February-19			Bond Future	123.19	123.1891	123.1909	123.1891	0.00
20/09/2018	2050 On 02-May-19			Bond Future	125.26	125.2574	125.2582	125.2574	0.00
20/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	AL37 On 01-November-18			Index Future	588.69	588.0240	588.6900	588.0240	0.00
20/09/2018	AL37 On 07-February-19			Index Future	600.03	599.3490	600.0260	599.3490	0.00
20/09/2018	AL37 On 02-May-19			Index Future	609.99	609.3080	609.9940	609.3080	0.00
20/09/2018	AL7T On 01-November-18			Index Future	681.38	680.6770	681.3750	680.6770	0.00
20/09/2018	AL7T On 07-February-19			Index Future	694.50	693.7860	694.4960	693.7860	0.00
20/09/2018	AL7T On 02-May-19			Index Future	706.03	705.3150	706.0340	705.3150	0.00
20/09/2018	ALBI On 01-November-18			Index Future	616.03	615.5560	616.0250	615.5560	864.00
20/09/2018	ALBI On 07-February-19			Index Future	627.89	627.4100	627.8880	627.4100	57.00
20/09/2018	ALBI On 02-May-19			Index Future	638.32	637.8360	638.3190	637.8360	0.00
20/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/09/2018	ES33 On 01-November-18			Bond Future	11.15	74.8692	11.1457	74.8692	9,466.00
20/09/2018	ES33 On 07-February-19			Bond Future	11.28	76.3112	11.2846	76.3112	0.00
20/09/2018	ES33 On 02-May-19			Bond Future	11.40	73.7897	11.4029	73.7897	0.00
20/09/2018	ES42 On 01-November-18			Bond Future	11.38	76.7809	11.3792	76.7809	7,957.00
20/09/2018	ES42 On 07-February-19			Bond Future	11.51	78.2595	11.5106	78.2595	0.00
20/09/2018	ES42 On 02-May-19			Bond Future	11.63	75.2997	11.6281	75.2997	0.00
20/09/2018	GOVI On 01-November-18			GOVI	610.45	610.0330	610.4520	610.0330	463.00
20/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	430580	43	430580	43	0.00
20/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	430380	43	430380	43	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
20/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	430480	43	430480	43	0.00
20/09/2018	GOVI On 07-February-19			GOVI	622.21	621.7810	622.2070	621.7810	0.00
20/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	443030	45	443030	45	0.00
20/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	443130	45	443130	45	0.00
20/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	443230	45	443230	45	0.00
20/09/2018	GOVI On 02-May-19			GOVI	632.54	632.1130	632.5440	632.1130	0.00
20/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
20/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	153360	16	153360	16	0.00
20/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	153160	16	153160	16	0.00
20/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	153260	16	153260	16	0.00
20/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/09/2018	IGOV On 01-November-18			Index Future	253.47	253.5240	253.4740	253.5240	746.00
20/09/2018	IGOV On 07-February-19			Index Future	258.41	258.4620	258.4120	258.4620	0.00
20/09/2018	IGOV On 02-May-19			Index Future	262.75	262.8010	262.7490	262.8010	0.00
20/09/2018	IS01 On 20-September-18			Interest Rate Swap	101.76	101.7600	101.7600	101.7600	0.00
20/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2500	102.2400	102.2500	0.00
20/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.60	99.6200	99.6000	99.6200	0.00
20/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0900	102.0700	102.0900	0.00
20/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.04	100.0700	100.0400	100.0700	0.00
20/09/2018	IS02 On 21-September-18			Interest Rate Swap	98.52	98.5200	98.5200	98.5200	0.00
20/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.91	98.9100	98.9100	98.9100	0.00
20/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
20/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8300	99.8100	99.8300	0.00
20/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0700	102.0400	102.0700	0.00
20/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.12	103.1500	103.1200	103.1500	0.00
20/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.29	99.3300	99.2900	99.3300	0.00
20/09/2018	IS02 On 22-June-20			Interest Rate Swap	102.99	103.0400	102.9900	103.0400	0.00
20/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.16	100.1900	100.1600	100.1900	0.00
20/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.12	97.1500	97.1200	97.1500	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
20/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.43	96.4900	96.4300	96.4900	0.00
20/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.71	95.8000	95.7100	95.8000	0.00
20/09/2018	IS05 On 21-September-21			Interest Rate Swap	95.98	96.1000	95.9800	96.1000	0.00
20/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.25	98.3800	98.2500	98.3800	51.00
20/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.46	98.5900	98.4600	98.5900	0.00
20/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.74	99.8800	99.7400	99.8800	0.00
20/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.73	103.8700	103.7300	103.8700	0.00
20/09/2018	IS05 On 20-December-22			Interest Rate Swap	105.05	105.2000	105.0500	105.2000	0.00
20/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.56	98.7300	98.5600	98.7300	0.00
20/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.63	104.8100	104.6300	104.8100	0.00
20/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.24	100.4300	100.2400	100.4300	0.00
20/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.56	97.7900	97.5600	97.7900	0.00
20/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.67	94.9000	94.6700	94.9000	0.00
20/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.49	93.7400	93.4900	93.7400	0.00
20/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.70	95.9500	95.7000	95.9500	0.00
20/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.49	99.7400	99.4900	99.7400	0.00
20/09/2018	IS10 On 15-March-27			Interest Rate Swap	98.11	98.3800	98.1100	98.3800	0.00
20/09/2018	IS10 On 21-June-27			Interest Rate Swap	100.21	100.4800	100.2100	100.4800	0.00
20/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.63	105.8900	105.6300	105.8900	0.00
20/09/2018	IS10 On 20-December-27			Interest Rate Swap	106.02	106.2800	106.0200	106.2800	0.00
20/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.68	99.9500	99.6800	99.9500	0.00
20/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.78	107.0300	106.7800	107.0300	0.00
20/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.49	100.7400	100.4900	100.7400	0.00
20/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
20/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/09/2018	R023 On 01-November-18			Bond Future	8.57	98.4056	8.5677	98.4056	38,252.00
20/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	6742	7	6742	7	0.00
20/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	6711	7	6711	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
20/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	6679	7	6679	7	0.00
20/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
20/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
20/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
20/09/2018	R023 On 07-February-19			Bond Future	8.68	100.3009	8.6788	100.3009	0.00
20/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6022	6	6022	6	0.00
20/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6081	6	6081	6	0.00
20/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6051	6	6051	6	0.00
20/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	42	0	42	0	0.00
20/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	41	0	41	0	0.00
20/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	43	0	43	0	0.00
20/09/2018	R023 On 02-May-19			Bond Future	8.77	98.0402	8.7732	98.0402	0.00
20/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	772	1	772	1	0.00
20/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	758	1	758	1	0.00
20/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	744	1	744	1	0.00
20/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1773	2	1773	2	0.00
20/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1791	2	1791	2	0.00
20/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1756	2	1756	2	0.00
20/09/2018	R035 On 01-November-18			Bond Future	9.85	93.8055	9.8460	93.8055	73,872.00
20/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	27	0	27	0	0.00
20/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	25	0	25	0	0.00
20/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	24	0	24	0	0.00
20/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	7366	7	7366	7	0.00
20/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	7449	7	7449	7	0.00
20/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	7282	7	7282	7	0.00
20/09/2018	R035 On 07-February-19			Bond Future	9.94	95.6123	9.9350	95.6123	298.00
20/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	398	0	398	0	0.00
20/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	418	0	418	0	0.00
20/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	408	0	408	0	0.00
20/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	8027	8	8027	8	0.00
20/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7953	8	7953	8	0.00
20/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	8101	8	8101	8	0.00
20/09/2018	R035 On 02-May-19			Bond Future	10.01	92.7035	10.0081	92.7035	0.00
20/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2540	3	2540	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
20/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2574	3	2574	3	0.00
20/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2506	3	2506	3	0.00
20/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4580	5	4580	5	0.00
20/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	4496	5	4496	5	0.00
20/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4538	5	4538	5	0.00
20/09/2018	R186 On 01-November-18			Bond Future	9.12	111.6234	9.1177	111.6234	68,234.00
20/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	96	0	96	0	0.00
20/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	66	0	66	0	5,000.00
20/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	529	1	529	1	0.00
20/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1145	1	1145	1	0.00
20/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	91	0	91	0	0.00
20/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	102	0	102	0	0.00
20/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	2	0	2	0	5,000.00
20/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1832	2	1832	2	2,500.00
20/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	1013	1	1013	1	5,000.00
20/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3719	4	3719	4	0.00
20/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	7176	7	7176	7	0.00
20/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	3606	4	3606	4	0.00
20/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	4067	4	4067	4	0.00
20/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3663	4	3663	4	0.00
20/09/2018	R186 On 07-February-19			Bond Future	9.21	108.4684	9.2115	108.4684	719.00
20/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	238	0	238	0	0.00
20/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	537	1	537	1	1,000.00
20/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	251	0	251	0	0.00
20/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2269	2	2269	2	1,170.00
20/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	985	1	985	1	1,170.00
20/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	4681	5	4681	5	0.00
20/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	314	0	314	0	210.00
20/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	1766	2	1766	2	0.00
20/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	244	0	244	0	0.00
20/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	4769	5	4769	5	0.00
20/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5736	6	5736	6	0.00
20/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	6276	6	6276	6	0.00
20/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4740	5	4740	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3568	4	3568	4	0.00
20/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	811	1	811	1	1,000.00
20/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	6166	6	6166	6	0.00
20/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	1933	2	1933	2	0.00
20/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2411	2	2411	2	1,000.00
20/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	6221	6	6221	6	0.00
20/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	788	1	788	1	1,170.00
20/09/2018	R186 On 02-May-19			Bond Future	9.30	110.2705	9.2963	110.2705	0.00
20/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	1815	2	1815	2	0.00
20/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	1789	2	1789	2	0.00
20/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	1764	2	1764	2	0.00
20/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	3353	3	3353	3	0.00
20/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	3384	3	3384	3	0.00
20/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	3321	3	3321	3	0.00
20/09/2018	R197 On 01-November-18			Bond Future	301.01	301.1466	301.0117	301.1466	2,353.00
20/09/2018	R197 On 07-February-19			Bond Future	299.53	299.6617	299.5257	299.6617	0.00
20/09/2018	R197 On 02-May-19			Bond Future	304.55	304.6927	304.5522	304.6927	0.00
20/09/2018	R202 On 01-November-18			Bond Future	234.67	234.6647	234.6669	234.6647	10,129.00
20/09/2018	R202 On 07-February-19			Bond Future	235.33	235.3312	235.3344	235.3312	0.00
20/09/2018	R202 On 02-May-19			Bond Future	239.28	239.2822	239.2839	239.2822	0.00
20/09/2018	R207 On 01-November-18			Bond Future	7.71	101.5923	7.7103	101.5923	18,869.00
20/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
20/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
20/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
20/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	1090	1	1090	1	0.00
20/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	1079	1	1079	1	0.00
20/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	1068	1	1068	1	0.00
20/09/2018	R207 On 07-February-19			Bond Future	7.85	99.9040	7.8478	99.9040	0.00
20/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	1	0	1	0	0.00
20/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
20/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
20/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1168	1	1168	1	0.00
20/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1177	1	1177	1	0.00
20/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1159	1	1159	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
20/09/2018	R207 On 02-May-19			Bond Future	8.06	101.5638	8.0622	101.5638	0.00
20/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	60	0	60	0	0.00
20/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	63	0	63	0	0.00
20/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	61	0	61	0	0.00
20/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	353	0	353	0	0.00
20/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	348	0	348	0	0.00
20/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	358	0	358	0	0.00
20/09/2018	R208 On 01-November-18			Bond Future	7.99	97.8187	7.9887	97.8187	29,548.00
20/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	9	0	9	0	0.00
20/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	10	0	10	0	0.00
20/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	9	0	9	0	0.00
20/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1864	2	1864	2	0.00
20/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	1906	2	1906	2	0.00
20/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1885	2	1885	2	0.00
20/09/2018	R208 On 07-February-19			Bond Future	8.10	99.7027	8.0952	99.7027	0.00
20/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	19	0	19	0	0.00
20/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	18	0	18	0	0.00
20/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	18	0	18	0	0.00
20/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	1962	2	1962	2	0.00
20/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	2000	2	2000	2	0.00
20/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	1981	2	1981	2	0.00
20/09/2018	R208 On 02-May-19			Bond Future	8.20	97.9597	8.2009	97.9597	0.00
20/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	404	0	404	0	0.00
20/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	413	0	413	0	0.00
20/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	421	0	421	0	0.00
20/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	695	1	695	1	0.00
20/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	712	1	712	1	0.00
20/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	704	1	704	1	0.00
20/09/2018	R209 On 01-November-18			Bond Future	9.81	71.1789	9.8112	71.1789	124,877.00
20/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	70296	70	70296	70	0.00
20/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	22	0	22	0	2,000.00
20/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	70296	70	70296	70	0.00
20/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	1831	2	1831	2	0.00
20/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	37	0	37	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	1953	2	1953	2	0.00
20/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	755	1	755	1	2,000.00
20/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	406	0	406	0	0.00
20/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1281	1	1281	1	0.00
20/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	1872	2	1872	2	0.00
20/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	70296	70	70296	70	0.00
20/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	234	0	234	0	0.00
20/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	438	0	438	0	0.00
20/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	1713	2	1713	2	0.00
20/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	4752	5	4752	5	0.00
20/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1348	1	1348	1	0.00
20/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	40	0	40	0	760.00
20/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	2540	3	2540	3	0.00
20/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	1164	1	1164	1	0.00
20/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	5602	6	5602	6	0.00
20/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	130	0	130	0	0.00
20/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	895	1	895	1	0.00
20/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	825	1	825	1	0.00
20/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	5671	6	5671	6	0.00
20/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	759	1	759	1	5,850.00
20/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1864	2	1864	2	0.00
20/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2642	3	2642	3	760.00
20/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	1224	1	1224	1	760.00
20/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
20/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	802	1	802	1	2,000.00
20/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
20/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	3350	3	3350	3	0.00
20/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
20/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	6305	6	6305	6	0.00
20/09/2018	R209 On 07-February-19			Bond Future	9.89	72.5498	9.8881	72.5498	340.00
20/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	391	0	391	0	0.00
20/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	401	0	401	0	0.00
20/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3543	4	3543	4	0.00
20/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	382	0	382	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1417	1	1417	1	4,000.00
20/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	478	0	478	0	4,000.00
20/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	6153	6	6153	6	0.00
20/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6698	7	6698	7	0.00
20/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3668	4	3668	4	0.00
20/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	6636	7	6636	7	0.00
20/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	6574	7	6574	7	0.00
20/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1612	2	1612	2	4,000.00
20/09/2018	R209 On 02-May-19			Bond Future	9.95	70.6074	9.9546	70.6074	0.00
20/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2262	2	2262	2	0.00
20/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2234	2	2234	2	0.00
20/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2291	2	2291	2	0.00
20/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3980	4	3980	4	0.00
20/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3944	4	3944	4	0.00
20/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3908	4	3908	4	0.00
20/09/2018	R210 On 01-November-18			Bond Future	185.48	185.6358	185.4822	185.6358	2,675.00
20/09/2018	R210 On 07-February-19			Bond Future	189.10	189.2515	189.0957	189.2515	0.00
20/09/2018	R210 On 02-May-19			Bond Future	189.71	189.8743	189.7144	189.8743	0.00
20/09/2018	R212 On 01-November-18			Bond Future	155.45	155.4977	155.4483	155.4977	3,476.00
20/09/2018	R212 On 07-February-19			Bond Future	156.32	156.3712	156.3217	156.3712	0.00
20/09/2018	R212 On 02-May-19			Bond Future	158.94	158.9965	158.9449	158.9965	0.00
20/09/2018	R213 On 01-November-18			Bond Future	9.63	82.5020	9.6255	82.5020	32,893.00
20/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	15	0	15	0	0.00
20/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	14	0	14	0	0.00
20/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	13	0	13	0	0.00
20/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	6370	6	6370	6	0.00
20/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	6438	7	6438	7	0.00
20/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	6302	6	6302	6	0.00
20/09/2018	R213 On 07-February-19			Bond Future	9.71	84.0910	9.7137	84.0910	112.00
20/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	281	0	281	0	0.00
20/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	288	0	288	0	0.00
20/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	295	0	295	0	0.00
20/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6846	7	6846	7	0.00
20/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6786	7	6786	7	0.00

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20/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6906	7	6906	7	0.00
20/09/2018	R213 On 02-May-19			Bond Future	9.79	81.9410	9.7862	81.9410	0.00
20/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2013	2	2013	2	0.00
20/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	1986	2	1986	2	0.00
20/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	1959	2	1959	2	0.00
20/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3785	4	3785	4	0.00
20/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3820	4	3820	4	0.00
20/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3751	4	3751	4	0.00
20/09/2018	R214 On 01-November-18			Bond Future	9.99	70.1621	9.9874	70.1621	28,473.00
20/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	14	0	14	0	0.00
20/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	15	0	15	0	0.00
20/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	16	0	16	0	0.00
20/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	7086	7	7086	7	0.00
20/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	7239	7	7239	7	0.00
20/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	7162	7	7162	7	0.00
20/09/2018	R214 On 07-February-19			Bond Future	10.07	71.5134	10.0673	71.5134	0.00
20/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	331	0	331	0	0.00
20/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	339	0	339	0	0.00
20/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	323	0	323	0	0.00
20/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7673	8	7673	8	0.00
20/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7605	8	7605	8	0.00
20/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	7536	8	7536	8	0.00
20/09/2018	R214 On 02-May-19			Bond Future	10.13	69.4078	10.1325	69.4078	0.00
20/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2370	2	2370	2	0.00
20/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2311	2	2311	2	0.00
20/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2340	2	2340	2	0.00
20/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	4139	4	4139	4	0.00
20/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	4101	4	4101	4	0.00
20/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	4177	4	4177	4	0.00
20/09/2018	R248 On 01-November-18			Bond Future	10.02	89.5675	10.0229	89.5675	99,873.00
20/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	14	0	14	0	0.00
20/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	16	0	16	0	0.00
20/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	15	0	15	0	0.00
20/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	9227	9	9227	9	0.00

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20/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	9128	9	9128	9	0.00
20/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	9326	9	9326	9	0.00
20/09/2018	R248 On 07-February-19			Bond Future	10.10	91.2926	10.1042	91.2926	0.00
20/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	362	0	362	0	0.00
20/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	371	0	371	0	0.00
20/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	352	0	352	0	0.00
20/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	9749	10	9749	10	0.00
20/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9929	10	9929	10	0.00
20/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9839	10	9839	10	0.00
20/09/2018	R248 On 02-May-19			Bond Future	10.17	88.3754	10.1705	88.3754	0.00
20/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	2903	3	2903	3	0.00
20/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	2941	3	2941	3	0.00
20/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	2866	3	2866	3	0.00
20/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	5123	5	5123	5	0.00
20/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	5220	5	5220	5	0.00
20/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	5171	5	5171	5	0.00