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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
27/09/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	2025 On 01-November-18			Bond Future	132.07	132.4525	132.0706	132.4525	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
27/09/2018	2025 On 07-February-19			Bond Future	133.23	133.6175	133.2289	133.6175	0.00
27/09/2018	2025 On 02-May-19			Bond Future	135.46	135.8592	135.4629	135.8592	0.00
27/09/2018	2029 On 01-November-18			Bond Future	99.66	100.2200	99.6627	100.2200	2,938.00
27/09/2018	2029 On 07-February-19			Bond Future	101.60	102.1718	101.6042	102.1718	0.00
27/09/2018	2029 On 02-May-19			Bond Future	102.24	102.8134	102.2354	102.8134	0.00
27/09/2018	2030 On 01-November-18			Bond Future	9.41	91.8514	9.4131	91.8514	54,822.00
27/09/2018	2030 On 01-November-18	8.58	Call	Bond Future	18	0	18	0	0.00
27/09/2018	2030 On 01-November-18	8.90	Call	Bond Future	125	0	125	0	0.00
27/09/2018	2030 On 01-November-18	8.60	Call	Bond Future	21	0	21	0	0.00
27/09/2018	2030 On 01-November-18	9.60	Call	Bond Future	1794	1	1794	1	0.00
27/09/2018	2030 On 01-November-18	8.59	Call	Bond Future	19	0	19	0	0.00
27/09/2018	2030 On 01-November-18	8.59	Put	Bond Future	5493	6	5493	6	0.00
27/09/2018	2030 On 01-November-18	8.58	Put	Bond Future	5561	6	5561	6	0.00
27/09/2018	2030 On 01-November-18	9.60	Put	Bond Future	610	1	610	1	0.00
27/09/2018	2030 On 01-November-18	8.90	Put	Bond Future	3486	4	3486	4	0.00
27/09/2018	2030 On 01-November-18	8.60	Put	Bond Future	5425	6	5425	6	0.00
27/09/2018	2030 On 07-February-19			Bond Future	9.50	89.6094	9.4950	89.6094	167.00
27/09/2018	2030 On 07-February-19	8.62	Call	Bond Future	378	0	378	0	0.00
27/09/2018	2030 On 07-February-19	8.63	Call	Bond Future	387	0	387	0	0.00
27/09/2018	2030 On 07-February-19	8.90	Call	Bond Future	743	1	743	1	1,920.00
27/09/2018	2030 On 07-February-19	8.64	Call	Bond Future	396	0	396	0	0.00
27/09/2018	2030 On 07-February-19	8.70	Call	Bond Future	456	0	456	0	0.00
27/09/2018	2030 On 07-February-19	9.60	Call	Bond Future	2602	2	2602	2	1,920.00
27/09/2018	2030 On 07-February-19	9.40	Call	Bond Future	1945	2	1945	2	0.00
27/09/2018	2030 On 07-February-19	8.70	Put	Bond Future	5626	6	5626	6	0.00
27/09/2018	2030 On 07-February-19	8.90	Put	Bond Future	4575	5	4575	5	0.00
27/09/2018	2030 On 07-February-19	9.40	Put	Bond Future	2543	3	2543	3	0.00
27/09/2018	2030 On 07-February-19	8.64	Put	Bond Future	5972	6	5972	6	0.00
27/09/2018	2030 On 07-February-19	9.60	Put	Bond Future	1948	2	1948	2	0.00
27/09/2018	2030 On 07-February-19	8.63	Put	Bond Future	6030	7	6030	7	0.00
27/09/2018	2030 On 07-February-19	8.62	Put	Bond Future	6089	7	6089	7	0.00
27/09/2018	2030 On 02-May-19			Bond Future	9.57	91.0978	9.5704	91.0978	0.00
27/09/2018	2030 On 02-May-19	9.39	Call	Bond Future	2302	2	2302	2	0.00
27/09/2018	2030 On 02-May-19	9.41	Call	Bond Future	2361	2	2361	2	0.00

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27/09/2018	2030 On 02-May-19	9.40	Call	Bond Future	2332	2	2332	2	0.00
27/09/2018	2030 On 02-May-19	9.40	Put	Bond Future	3388	4	3388	4	0.00
27/09/2018	2030 On 02-May-19	9.41	Put	Bond Future	3355	4	3355	4	0.00
27/09/2018	2030 On 02-May-19	9.39	Put	Bond Future	3421	4	3421	4	0.00
27/09/2018	2032 On 01-November-18			Bond Future	9.62	89.9992	9.6192	89.9992	40,680.00
27/09/2018	2032 On 01-November-18	8.76	Call	Bond Future	18	0	18	0	0.00
27/09/2018	2032 On 01-November-18	8.77	Call	Bond Future	20	0	20	0	0.00
27/09/2018	2032 On 01-November-18	8.75	Call	Bond Future	17	0	17	0	0.00
27/09/2018	2032 On 01-November-18	8.75	Put	Bond Future	6310	7	6310	7	0.00
27/09/2018	2032 On 01-November-18	8.76	Put	Bond Future	6235	7	6235	7	0.00
27/09/2018	2032 On 01-November-18	8.77	Put	Bond Future	6161	7	6161	7	0.00
27/09/2018	2032 On 07-February-19			Bond Future	9.70	91.7311	9.7040	91.7311	456.00
27/09/2018	2032 On 07-February-19	8.82	Call	Bond Future	417	0	417	0	0.00
27/09/2018	2032 On 07-February-19	8.81	Call	Bond Future	407	0	407	0	0.00
27/09/2018	2032 On 07-February-19	8.80	Call	Bond Future	397	0	397	0	0.00
27/09/2018	2032 On 07-February-19	8.81	Put	Bond Future	6767	7	6767	7	0.00
27/09/2018	2032 On 07-February-19	8.80	Put	Bond Future	6832	7	6832	7	0.00
27/09/2018	2032 On 07-February-19	8.82	Put	Bond Future	6702	7	6702	7	0.00
27/09/2018	2032 On 02-May-19			Bond Future	9.78	89.0998	9.7778	89.0998	0.00
27/09/2018	2032 On 02-May-19	9.61	Call	Bond Future	2574	2	2574	2	0.00
27/09/2018	2032 On 02-May-19	9.62	Call	Bond Future	2606	2	2606	2	0.00
27/09/2018	2032 On 02-May-19	9.63	Call	Bond Future	2638	2	2638	2	0.00
27/09/2018	2032 On 02-May-19	9.63	Put	Bond Future	3632	4	3632	4	0.00
27/09/2018	2032 On 02-May-19	9.61	Put	Bond Future	3703	4	3703	4	0.00
27/09/2018	2032 On 02-May-19	9.62	Put	Bond Future	3667	4	3667	4	0.00
27/09/2018	2033 On 01-November-18			Bond Future	102.10	102.2863	102.1022	102.2863	6,373.00
27/09/2018	2033 On 07-February-19			Bond Future	104.09	104.2783	104.0912	104.2783	0.00
27/09/2018	2033 On 02-May-19			Bond Future	104.69	104.8831	104.6920	104.8831	0.00
27/09/2018	2037 On 01-November-18			Bond Future	9.82	90.4547	9.8224	90.4547	52,674.00
27/09/2018	2037 On 01-November-18	9.01	Call	Bond Future	28	0	28	0	0.00
27/09/2018	2037 On 01-November-18	9.03	Call	Bond Future	32	0	32	0	0.00
27/09/2018	2037 On 01-November-18	9.02	Call	Bond Future	29	0	29	0	0.00
27/09/2018	2037 On 01-November-18	9.02	Put	Bond Future	6541	7	6541	7	0.00
27/09/2018	2037 On 01-November-18	9.03	Put	Bond Future	6457	7	6457	7	0.00

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27/09/2018	2037 On 01-November-18	9.01	Put	Bond Future	6624	7	6624	7	0.00
27/09/2018	2037 On 07-February-19			Bond Future	9.90	87.9353	9.9018	87.9353	1,188.00
27/09/2018	2037 On 07-February-19	9.05	Call	Bond Future	516	0	516	0	0.00
27/09/2018	2037 On 07-February-19	9.06	Call	Bond Future	531	0	531	0	0.00
27/09/2018	2037 On 07-February-19	9.07	Call	Bond Future	545	0	545	0	0.00
27/09/2018	2037 On 07-February-19	9.07	Put	Bond Future	7202	8	7202	8	0.00
27/09/2018	2037 On 07-February-19	9.05	Put	Bond Future	7342	8	7342	8	0.00
27/09/2018	2037 On 07-February-19	9.06	Put	Bond Future	7272	8	7272	8	0.00
27/09/2018	2037 On 02-May-19			Bond Future	9.97	89.3957	9.9736	89.3957	0.00
27/09/2018	2037 On 02-May-19	9.80	Call	Bond Future	2853	3	2853	3	0.00
27/09/2018	2037 On 02-May-19	9.81	Call	Bond Future	2889	3	2889	3	0.00
27/09/2018	2037 On 02-May-19	9.79	Call	Bond Future	2818	3	2818	3	0.00
27/09/2018	2037 On 02-May-19	9.79	Put	Bond Future	4206	5	4206	5	0.00
27/09/2018	2037 On 02-May-19	9.80	Put	Bond Future	4165	5	4165	5	0.00
27/09/2018	2037 On 02-May-19	9.81	Put	Bond Future	4124	5	4124	5	0.00
27/09/2018	2038 On 01-November-18			Bond Future	122.59	122.9615	122.5942	122.9615	9,904.00
27/09/2018	2038 On 07-February-19			Bond Future	123.39	123.7649	123.3912	123.7649	0.00
27/09/2018	2038 On 02-May-19			Bond Future	125.46	125.8412	125.4602	125.8412	0.00
27/09/2018	2040 On 01-November-18			Bond Future	9.91	93.6757	9.9074	93.6757	25,662.00
27/09/2018	2040 On 01-November-18	9.08	Call	Bond Future	26	0	26	0	0.00
27/09/2018	2040 On 01-November-18	9.60	Call	Bond Future	500	0	500	0	0.00
27/09/2018	2040 On 01-November-18	9.20	Call	Bond Future	56	0	56	0	3,940.00
27/09/2018	2040 On 01-November-18	9.80	Call	Bond Future	1071	1	1071	1	1,770.00
27/09/2018	2040 On 01-November-18	9.07	Call	Bond Future	24	0	24	0	0.00
27/09/2018	2040 On 01-November-18	9.10	Call	Bond Future	30	0	30	0	2,950.00
27/09/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
27/09/2018	2040 On 01-November-18	9.09	Call	Bond Future	28	0	28	0	0.00
27/09/2018	2040 On 01-November-18	10.00	Call	Bond Future	1906	2	1906	2	3,940.00
27/09/2018	2040 On 01-November-18	9.10	Put	Bond Future	7083	8	7083	8	0.00
27/09/2018	2040 On 01-November-18	8.50	Put	Bond Future	12866	14	12866	14	0.00
27/09/2018	2040 On 01-November-18	9.07	Put	Bond Future	7356	8	7356	8	0.00
27/09/2018	2040 On 01-November-18	10.00	Put	Bond Future	1149	1	1149	1	0.00
27/09/2018	2040 On 01-November-18	9.09	Put	Bond Future	7173	8	7173	8	0.00
27/09/2018	2040 On 01-November-18	9.80	Put	Bond Future	1962	2	1962	2	0.00

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27/09/2018	2040 On 01-November-18	9.60	Put	Bond Future	3088	4	3088	4	0.00
27/09/2018	2040 On 01-November-18	9.08	Put	Bond Future	7264	8	7264	8	0.00
27/09/2018	2040 On 01-November-18	9.20	Put	Bond Future	6190	7	6190	7	0.00
27/09/2018	2040 On 07-February-19			Bond Future	9.99	90.9677	9.9867	90.9677	100.00
27/09/2018	2040 On 07-February-19	9.11	Call	Bond Future	502	0	502	0	0.00
27/09/2018	2040 On 07-February-19	9.13	Call	Bond Future	526	0	526	0	0.00
27/09/2018	2040 On 07-February-19	9.12	Call	Bond Future	514	0	514	0	0.00
27/09/2018	2040 On 07-February-19	9.12	Put	Bond Future	8001	9	8001	9	0.00
27/09/2018	2040 On 07-February-19	9.11	Put	Bond Future	8081	9	8081	9	0.00
27/09/2018	2040 On 07-February-19	9.13	Put	Bond Future	7922	9	7922	9	0.00
27/09/2018	2040 On 02-May-19			Bond Future	10.06	92.4786	10.0581	92.4786	0.00
27/09/2018	2040 On 02-May-19	9.90	Call	Bond Future	3143	3	3143	3	0.00
27/09/2018	2040 On 02-May-19	9.89	Call	Bond Future	3104	3	3104	3	0.00
27/09/2018	2040 On 02-May-19	9.88	Call	Bond Future	3066	3	3066	3	0.00
27/09/2018	2040 On 02-May-19	9.89	Put	Bond Future	4467	5	4467	5	0.00
27/09/2018	2040 On 02-May-19	9.88	Put	Bond Future	4510	5	4510	5	0.00
27/09/2018	2040 On 02-May-19	9.90	Put	Bond Future	4424	5	4424	5	0.00
27/09/2018	2044 On 01-November-18			Bond Future	9.94	90.6357	9.9365	90.6357	38,106.00
27/09/2018	2044 On 01-November-18	9.12	Call	Bond Future	27	0	27	0	0.00
27/09/2018	2044 On 01-November-18	9.13	Call	Bond Future	29	0	29	0	0.00
27/09/2018	2044 On 01-November-18	9.14	Call	Bond Future	31	0	31	0	0.00
27/09/2018	2044 On 01-November-18	9.13	Put	Bond Future	7214	8	7214	8	0.00
27/09/2018	2044 On 01-November-18	9.14	Put	Bond Future	7121	8	7121	8	0.00
27/09/2018	2044 On 01-November-18	9.12	Put	Bond Future	7307	8	7307	8	0.00
27/09/2018	2044 On 07-February-19			Bond Future	10.01	87.9946	10.0129	87.9946	108.00
27/09/2018	2044 On 07-February-19	9.17	Call	Bond Future	548	0	548	0	0.00
27/09/2018	2044 On 07-February-19	9.18	Call	Bond Future	561	0	561	0	0.00
27/09/2018	2044 On 07-February-19	9.16	Call	Bond Future	535	0	535	0	0.00
27/09/2018	2044 On 07-February-19	9.16	Put	Bond Future	8051	9	8051	9	0.00
27/09/2018	2044 On 07-February-19	9.17	Put	Bond Future	7969	9	7969	9	0.00
27/09/2018	2044 On 07-February-19	9.18	Put	Bond Future	7889	9	7889	9	0.00
27/09/2018	2044 On 02-May-19			Bond Future	10.08	89.4560	10.0817	89.4560	0.00
27/09/2018	2044 On 02-May-19	9.90	Call	Bond Future	3104	3	3104	3	0.00
27/09/2018	2044 On 02-May-19	9.92	Call	Bond Future	3182	3	3182	3	0.00

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27/09/2018	2044 On 02-May-19	9.91	Call	Bond Future	3143	3	3143	3	0.00
27/09/2018	2044 On 02-May-19	9.92	Put	Bond Future	4514	5	4514	5	0.00
27/09/2018	2044 On 02-May-19	9.91	Put	Bond Future	4558	5	4558	5	0.00
27/09/2018	2044 On 02-May-19	9.90	Put	Bond Future	4602	5	4602	5	0.00
27/09/2018	2046 On 01-November-18			Bond Future	116.15	116.5921	116.1507	116.5921	12,067.00
27/09/2018	2046 On 07-February-19			Bond Future	118.41	118.8627	118.4133	118.8627	0.00
27/09/2018	2046 On 02-May-19			Bond Future	118.71	119.1716	118.7138	119.1716	0.00
27/09/2018	2050 On 01-November-18			Bond Future	121.82	122.3241	121.8167	122.3241	9,987.00
27/09/2018	2050 On 07-February-19			Bond Future	122.42	122.9350	122.4182	122.9350	0.00
27/09/2018	2050 On 02-May-19			Bond Future	124.47	124.9975	124.4711	124.9975	0.00
27/09/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	AL37 On 01-November-18			Index Future	592.42	590.0080	592.4240	590.0080	0.00
27/09/2018	AL37 On 07-February-19			Index Future	603.83	601.3620	603.8270	601.3620	0.00
27/09/2018	AL37 On 02-May-19			Index Future	613.86	611.3530	613.8550	611.3530	0.00
27/09/2018	AL7T On 01-November-18			Index Future	685.74	682.0650	685.7390	682.0650	0.00
27/09/2018	AL7T On 07-February-19			Index Future	698.94	695.1900	698.9380	695.1900	0.00
27/09/2018	AL7T On 02-May-19			Index Future	710.55	706.7400	710.5450	706.7400	0.00
27/09/2018	ALBI On 01-November-18			Index Future	620.62	616.6720	620.6200	616.6720	864.00
27/09/2018	ALBI On 07-February-19			Index Future	632.57	628.5390	632.5660	628.5390	57.00
27/09/2018	ALBI On 02-May-19			Index Future	643.07	638.9820	643.0700	638.9820	0.00
27/09/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/09/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2018	ES33 On 01-November-18			Bond Future	11.03	75.0328	11.0311	75.0328	9,466.00
27/09/2018	ES33 On 07-February-19			Bond Future	11.17	76.4767	11.1656	76.4767	0.00
27/09/2018	ES33 On 02-May-19			Bond Future	11.28	73.9577	11.2800	73.9577	0.00
27/09/2018	ES42 On 01-November-18			Bond Future	11.28	76.9318	11.2799	76.9318	7,957.00
27/09/2018	ES42 On 07-February-19			Bond Future	11.41	78.4121	11.4075	78.4121	0.00
27/09/2018	ES42 On 02-May-19			Bond Future	11.52	75.4545	11.5215	75.4545	0.00
27/09/2018	GOVI On 01-November-18			GOVI	615.30	611.1580	615.2970	611.1580	462.00
27/09/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 01-November-18	653.51	Put	GOVI	382130	42	382130	42	0.00
27/09/2018	GOVI On 01-November-18	653.49	Put	GOVI	381930	42	381930	42	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
27/09/2018	GOVI On 01-November-18	653.50	Put	GOVI	382030	42	382030	42	0.00
27/09/2018	GOVI On 07-February-19			GOVI	627.14	622.9190	627.1400	622.9190	0.00
27/09/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 07-February-19	666.51	Put	GOVI	393700	44	393700	44	0.00
27/09/2018	GOVI On 07-February-19	666.52	Put	GOVI	393800	44	393800	44	0.00
27/09/2018	GOVI On 07-February-19	666.53	Put	GOVI	393900	44	393900	44	0.00
27/09/2018	GOVI On 02-May-19			GOVI	637.55	633.2680	637.5540	633.2680	0.00
27/09/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
27/09/2018	GOVI On 02-May-19	647.88	Put	GOVI	103260	15	103260	15	0.00
27/09/2018	GOVI On 02-May-19	647.86	Put	GOVI	103060	15	103060	15	0.00
27/09/2018	GOVI On 02-May-19	647.87	Put	GOVI	103160	15	103160	15	0.00
27/09/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2018	IGOV On 01-November-18			Index Future	252.71	253.1520	252.7090	253.1520	746.00
27/09/2018	IGOV On 07-February-19			Index Future	257.63	258.0820	257.6320	258.0820	0.00
27/09/2018	IGOV On 02-May-19			Index Future	261.95	262.4120	261.9520	262.4120	0.00
27/09/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
27/09/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
27/09/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
27/09/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
27/09/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
27/09/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
27/09/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
27/09/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0200	102.0100	102.0200	0.00
27/09/2018	IS02 On 20-December-19			Interest Rate Swap	103.06	103.0800	103.0600	103.0800	0.00
27/09/2018	IS02 On 23-March-20			Interest Rate Swap	99.20	99.2300	99.2000	99.2300	0.00
27/09/2018	IS02 On 22-June-20			Interest Rate Swap	102.90	102.9400	102.9000	102.9400	0.00
27/09/2018	IS02 On 21-September-20			Interest Rate Swap	100.10	100.1200	100.1000	100.1200	0.00
27/09/2018	IS05 On 17-December-20			Interest Rate Swap	97.06	97.0700	97.0600	97.0700	0.00
27/09/2018	IS05 On 16-March-21			Interest Rate Swap	96.35	96.3900	96.3500	96.3900	0.00
27/09/2018	IS05 On 15-June-21			Interest Rate Swap	95.59	95.6500	95.5900	95.6500	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
27/09/2018	IS05 On 21-September-21			Interest Rate Swap	95.82	95.9100	95.8200	95.9100	0.00
27/09/2018	IS05 On 21-December-21			Interest Rate Swap	98.09	98.1900	98.0900	98.1900	51.00
27/09/2018	IS05 On 15-March-22			Interest Rate Swap	98.30	98.4000	98.3000	98.4000	0.00
27/09/2018	IS05 On 21-June-22			Interest Rate Swap	99.57	99.6800	99.5700	99.6800	0.00
27/09/2018	IS05 On 20-September-22			Interest Rate Swap	103.56	103.6800	103.5600	103.6800	0.00
27/09/2018	IS05 On 20-December-22			Interest Rate Swap	104.88	105.0000	104.8800	105.0000	0.00
27/09/2018	IS05 On 22-March-23			Interest Rate Swap	98.36	98.5000	98.3600	98.5000	0.00
27/09/2018	IS05 On 20-June-23			Interest Rate Swap	104.44	104.5900	104.4400	104.5900	0.00
27/09/2018	IS05 On 19-September-23			Interest Rate Swap	100.04	100.1900	100.0400	100.1900	0.00
27/09/2018	IS10 On 17-December-25			Interest Rate Swap	97.32	97.5000	97.3200	97.5000	0.00
27/09/2018	IS10 On 16-March-26			Interest Rate Swap	94.40	94.6100	94.4000	94.6100	0.00
27/09/2018	IS10 On 15-June-26			Interest Rate Swap	93.21	93.4400	93.2100	93.4400	0.00
27/09/2018	IS10 On 21-September-26			Interest Rate Swap	95.40	95.6400	95.4000	95.6400	0.00
27/09/2018	IS10 On 21-December-26			Interest Rate Swap	99.19	99.4300	99.1900	99.4300	0.00
27/09/2018	IS10 On 15-March-27			Interest Rate Swap	97.82	98.0700	97.8200	98.0700	0.00
27/09/2018	IS10 On 21-June-27			Interest Rate Swap	99.91	100.1500	99.9100	100.1500	0.00
27/09/2018	IS10 On 20-September-27			Interest Rate Swap	105.35	105.5900	105.3500	105.5900	0.00
27/09/2018	IS10 On 20-December-27			Interest Rate Swap	105.74	105.9800	105.7400	105.9800	0.00
27/09/2018	IS10 On 22-March-28			Interest Rate Swap	99.37	99.6300	99.3700	99.6300	0.00
27/09/2018	IS10 On 20-June-28			Interest Rate Swap	106.49	106.7500	106.4900	106.7500	0.00
27/09/2018	IS10 On 19-September-28			Interest Rate Swap	100.18	100.4600	100.1800	100.4600	0.00
27/09/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/09/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/09/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
27/09/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
27/09/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/09/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/09/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/09/2018	R023 On 01-November-18			Bond Future	8.39	98.7320	8.3922	98.7320	38,201.00
27/09/2018	R023 On 01-November-18	10.59	Call	Bond Future	7356	7	7356	7	0.00
27/09/2018	R023 On 01-November-18	10.58	Call	Bond Future	7324	7	7324	7	0.00
27/09/2018	R023 On 01-November-18	10.57	Call	Bond Future	7293	7	7293	7	0.00
27/09/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	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
27/09/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
27/09/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
27/09/2018	R023 On 07-February-19			Bond Future	8.49	100.6320	8.4894	100.6320	0.00
27/09/2018	R023 On 07-February-19	10.57	Call	Bond Future	6626	6	6626	6	0.00
27/09/2018	R023 On 07-February-19	10.59	Call	Bond Future	6686	6	6686	6	0.00
27/09/2018	R023 On 07-February-19	10.58	Call	Bond Future	6656	6	6656	6	0.00
27/09/2018	R023 On 07-February-19	10.58	Put	Bond Future	22	0	22	0	0.00
27/09/2018	R023 On 07-February-19	10.59	Put	Bond Future	21	0	21	0	0.00
27/09/2018	R023 On 07-February-19	10.57	Put	Bond Future	22	0	22	0	0.00
27/09/2018	R023 On 02-May-19			Bond Future	8.57	98.3764	8.5709	98.3764	0.00
27/09/2018	R023 On 02-May-19	8.46	Call	Bond Future	1018	1	1018	1	0.00
27/09/2018	R023 On 02-May-19	8.45	Call	Bond Future	1002	1	1002	1	0.00
27/09/2018	R023 On 02-May-19	8.44	Call	Bond Future	985	1	985	1	0.00
27/09/2018	R023 On 02-May-19	8.45	Put	Bond Future	1383	2	1383	2	0.00
27/09/2018	R023 On 02-May-19	8.44	Put	Bond Future	1398	2	1398	2	0.00
27/09/2018	R023 On 02-May-19	8.46	Put	Bond Future	1368	2	1368	2	0.00
27/09/2018	R035 On 01-November-18			Bond Future	9.74	93.9988	9.7395	93.9988	73,872.00
27/09/2018	R035 On 01-November-18	8.94	Call	Bond Future	29	0	29	0	0.00
27/09/2018	R035 On 01-November-18	8.93	Call	Bond Future	27	0	27	0	0.00
27/09/2018	R035 On 01-November-18	8.92	Call	Bond Future	26	0	26	0	0.00
27/09/2018	R035 On 01-November-18	8.93	Put	Bond Future	6556	7	6556	7	0.00
27/09/2018	R035 On 01-November-18	8.92	Put	Bond Future	6639	7	6639	7	0.00
27/09/2018	R035 On 01-November-18	8.94	Put	Bond Future	6473	7	6473	7	0.00
27/09/2018	R035 On 07-February-19			Bond Future	9.82	95.8076	9.8247	95.8076	298.00
27/09/2018	R035 On 07-February-19	8.96	Call	Bond Future	478	0	478	0	0.00
27/09/2018	R035 On 07-February-19	8.98	Call	Bond Future	501	0	501	0	0.00
27/09/2018	R035 On 07-February-19	8.97	Call	Bond Future	490	0	490	0	0.00
27/09/2018	R035 On 07-February-19	8.97	Put	Bond Future	7282	8	7282	8	0.00
27/09/2018	R035 On 07-February-19	8.98	Put	Bond Future	7210	8	7210	8	0.00
27/09/2018	R035 On 07-February-19	8.96	Put	Bond Future	7355	8	7355	8	0.00
27/09/2018	R035 On 02-May-19			Bond Future	9.89	92.9018	9.8945	92.9018	0.00
27/09/2018	R035 On 02-May-19	9.74	Call	Bond Future	2860	3	2860	3	0.00
27/09/2018	R035 On 02-May-19	9.75	Call	Bond Future	2897	3	2897	3	0.00
27/09/2018	R035 On 02-May-19	9.73	Call	Bond Future	2823	3	2823	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
27/09/2018	R035 On 02-May-19	9.73	Put	Bond Future	4058	4	4058	4	0.00
27/09/2018	R035 On 02-May-19	9.75	Put	Bond Future	3980	4	3980	4	0.00
27/09/2018	R035 On 02-May-19	9.74	Put	Bond Future	4019	4	4019	4	0.00
27/09/2018	R186 On 01-November-18			Bond Future	9.01	111.8376	9.0104	111.8376	67,962.00
27/09/2018	R186 On 01-November-18	8.53	Call	Bond Future	120	0	120	0	0.00
27/09/2018	R186 On 01-November-18	8.46	Call	Bond Future	80	0	80	0	5,000.00
27/09/2018	R186 On 01-November-18	8.90	Call	Bond Future	670	0	670	0	0.00
27/09/2018	R186 On 01-November-18	9.14	Call	Bond Future	1420	1	1420	1	0.00
27/09/2018	R186 On 01-November-18	8.52	Call	Bond Future	113	0	113	0	0.00
27/09/2018	R186 On 01-November-18	8.54	Call	Bond Future	127	0	127	0	0.00
27/09/2018	R186 On 01-November-18	7.96	Call	Bond Future	2	0	2	0	5,000.00
27/09/2018	R186 On 01-November-18	8.90	Put	Bond Future	1334	2	1334	2	2,500.00
27/09/2018	R186 On 01-November-18	9.14	Put	Bond Future	648	1	648	1	5,000.00
27/09/2018	R186 On 01-November-18	8.52	Put	Bond Future	3102	4	3102	4	0.00
27/09/2018	R186 On 01-November-18	7.96	Put	Bond Future	6536	7	6536	7	0.00
27/09/2018	R186 On 01-November-18	8.54	Put	Bond Future	2992	3	2992	3	0.00
27/09/2018	R186 On 01-November-18	8.46	Put	Bond Future	3442	4	3442	4	0.00
27/09/2018	R186 On 01-November-18	8.53	Put	Bond Future	3047	4	3047	4	0.00
27/09/2018	R186 On 07-February-19			Bond Future	9.10	108.6850	9.0990	108.6850	719.00
27/09/2018	R186 On 07-February-19	8.20	Call	Bond Future	292	0	292	0	0.00
27/09/2018	R186 On 07-February-19	8.50	Call	Bond Future	644	1	644	1	1,000.00
27/09/2018	R186 On 07-February-19	8.30	Call	Bond Future	382	0	382	0	210.00
27/09/2018	R186 On 07-February-19	8.77	Call	Bond Future	1156	1	1156	1	1,170.00
27/09/2018	R186 On 07-February-19	9.90	Call	Bond Future	5149	5	5149	5	0.00
27/09/2018	R186 On 07-February-19	9.27	Call	Bond Future	2581	2	2581	2	1,170.00
27/09/2018	R186 On 07-February-19	8.22	Call	Bond Future	307	0	307	0	0.00
27/09/2018	R186 On 07-February-19	9.10	Call	Bond Future	2029	2	2029	2	0.00
27/09/2018	R186 On 07-February-19	8.21	Call	Bond Future	299	0	299	0	0.00
27/09/2018	R186 On 07-February-19	9.92	Call	Bond Future	5240	5	5240	5	0.00
27/09/2018	R186 On 07-February-19	8.30	Put	Bond Future	5154	6	5154	6	0.00
27/09/2018	R186 On 07-February-19	8.20	Put	Bond Future	5679	6	5679	6	0.00
27/09/2018	R186 On 07-February-19	8.50	Put	Bond Future	4196	5	4196	5	0.00
27/09/2018	R186 On 07-February-19	8.22	Put	Bond Future	5571	6	5571	6	0.00
27/09/2018	R186 On 07-February-19	9.27	Put	Bond Future	1594	2	1594	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
27/09/2018	R186 On 07-February-19	9.90	Put	Bond Future	627	1	627	1	1,000.00
27/09/2018	R186 On 07-February-19	8.77	Put	Bond Future	3088	3	3088	3	0.00
27/09/2018	R186 On 07-February-19	9.10	Put	Bond Future	2023	2	2023	2	1,000.00
27/09/2018	R186 On 07-February-19	8.21	Put	Bond Future	5625	6	5625	6	0.00
27/09/2018	R186 On 07-February-19	9.92	Put	Bond Future	609	1	609	1	1,170.00
27/09/2018	R186 On 02-May-19			Bond Future	9.18	110.4903	9.1789	110.4903	0.00
27/09/2018	R186 On 02-May-19	9.03	Call	Bond Future	2064	2	2064	2	0.00
27/09/2018	R186 On 02-May-19	9.02	Call	Bond Future	2037	2	2037	2	0.00
27/09/2018	R186 On 02-May-19	9.01	Call	Bond Future	2009	2	2009	2	0.00
27/09/2018	R186 On 02-May-19	9.02	Put	Bond Future	2939	3	2939	3	0.00
27/09/2018	R186 On 02-May-19	9.01	Put	Bond Future	2969	3	2969	3	0.00
27/09/2018	R186 On 02-May-19	9.03	Put	Bond Future	2909	3	2909	3	0.00
27/09/2018	R197 On 01-November-18			Bond Future	300.49	300.4799	300.4917	300.4799	2,353.00
27/09/2018	R197 On 07-February-19			Bond Future	298.99	298.9813	298.9948	298.9813	0.00
27/09/2018	R197 On 02-May-19			Bond Future	304.01	303.9970	304.0085	303.9970	0.00
27/09/2018	R202 On 01-November-18			Bond Future	234.14	234.4059	234.1420	234.4059	10,129.00
27/09/2018	R202 On 07-February-19			Bond Future	234.80	235.0666	234.7989	235.0666	0.00
27/09/2018	R202 On 02-May-19			Bond Future	238.74	239.0102	238.7362	239.0102	0.00
27/09/2018	R207 On 01-November-18			Bond Future	7.60	101.7272	7.5963	101.7272	18,869.00
27/09/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
27/09/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
27/09/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
27/09/2018	R207 On 01-November-18	6.74	Put	Bond Future	963	1	963	1	0.00
27/09/2018	R207 On 01-November-18	6.75	Put	Bond Future	952	1	952	1	0.00
27/09/2018	R207 On 01-November-18	6.76	Put	Bond Future	940	1	940	1	0.00
27/09/2018	R207 On 07-February-19			Bond Future	7.70	100.0398	7.7001	100.0398	0.00
27/09/2018	R207 On 07-February-19	6.53	Call	Bond Future	2	0	2	0	0.00
27/09/2018	R207 On 07-February-19	6.52	Call	Bond Future	1	0	1	0	0.00
27/09/2018	R207 On 07-February-19	6.51	Call	Bond Future	1	0	1	0	0.00
27/09/2018	R207 On 07-February-19	6.52	Put	Bond Future	1040	1	1040	1	0.00
27/09/2018	R207 On 07-February-19	6.51	Put	Bond Future	1049	1	1049	1	0.00
27/09/2018	R207 On 07-February-19	6.53	Put	Bond Future	1031	1	1031	1	0.00
27/09/2018	R207 On 02-May-19			Bond Future	7.86	101.7015	7.8647	101.7015	0.00
27/09/2018	R207 On 02-May-19	7.61	Call	Bond Future	95	0	95	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
27/09/2018	R207 On 02-May-19	7.63	Call	Bond Future	100	0	100	0	0.00
27/09/2018	R207 On 02-May-19	7.62	Call	Bond Future	98	0	98	0	0.00
27/09/2018	R207 On 02-May-19	7.62	Put	Bond Future	259	0	259	0	0.00
27/09/2018	R207 On 02-May-19	7.63	Put	Bond Future	255	0	255	0	0.00
27/09/2018	R207 On 02-May-19	7.61	Put	Bond Future	264	0	264	0	0.00
27/09/2018	R208 On 01-November-18			Bond Future	7.92	97.9412	7.9207	97.9412	29,067.00
27/09/2018	R208 On 01-November-18	7.11	Call	Bond Future	8	0	8	0	0.00
27/09/2018	R208 On 01-November-18	7.12	Call	Bond Future	8	0	8	0	0.00
27/09/2018	R208 On 01-November-18	7.10	Call	Bond Future	7	0	7	0	0.00
27/09/2018	R208 On 01-November-18	7.12	Put	Bond Future	1719	2	1719	2	0.00
27/09/2018	R208 On 01-November-18	7.10	Put	Bond Future	1761	2	1761	2	0.00
27/09/2018	R208 On 01-November-18	7.11	Put	Bond Future	1740	2	1740	2	0.00
27/09/2018	R208 On 07-February-19			Bond Future	8.02	99.8259	8.0184	99.8259	0.00
27/09/2018	R208 On 07-February-19	7.08	Call	Bond Future	23	0	23	0	0.00
27/09/2018	R208 On 07-February-19	7.07	Call	Bond Future	22	0	22	0	0.00
27/09/2018	R208 On 07-February-19	7.06	Call	Bond Future	21	0	21	0	0.00
27/09/2018	R208 On 07-February-19	7.08	Put	Bond Future	1821	2	1821	2	0.00
27/09/2018	R208 On 07-February-19	7.06	Put	Bond Future	1858	2	1858	2	0.00
27/09/2018	R208 On 07-February-19	7.07	Put	Bond Future	1839	2	1839	2	0.00
27/09/2018	R208 On 02-May-19			Bond Future	8.11	98.0845	8.1145	98.0845	0.00
27/09/2018	R208 On 02-May-19	8.02	Call	Bond Future	459	0	459	0	0.00
27/09/2018	R208 On 02-May-19	8.03	Call	Bond Future	469	0	469	0	0.00
27/09/2018	R208 On 02-May-19	8.04	Call	Bond Future	478	0	478	0	0.00
27/09/2018	R208 On 02-May-19	8.04	Put	Bond Future	605	1	605	1	0.00
27/09/2018	R208 On 02-May-19	8.02	Put	Bond Future	620	1	620	1	0.00
27/09/2018	R208 On 02-May-19	8.03	Put	Bond Future	613	1	613	1	0.00
27/09/2018	R209 On 01-November-18			Bond Future	9.70	71.3373	9.7005	71.3373	124,848.00
27/09/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	71010	70	71010	70	0.00
27/09/2018	R209 On 01-November-18	8.89	Call	Bond Future	24	0	24	0	2,000.00
27/09/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	71010	70	71010	70	0.00
27/09/2018	R209 On 01-November-18	8.98	Call	Bond Future	43	0	43	0	0.00
27/09/2018	R209 On 01-November-18	10.00	Call	Bond Future	2358	2	2358	2	0.00
27/09/2018	R209 On 01-November-18	9.64	Call	Bond Future	942	1	942	1	2,000.00
27/09/2018	R209 On 01-November-18	9.47	Call	Bond Future	510	0	510	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
27/09/2018	R209 On 01-November-18	9.82	Call	Bond Future	1575	1	1575	1	0.00
27/09/2018	R209 On 01-November-18	9.97	Call	Bond Future	2218	2	2218	2	0.00
27/09/2018	R209 On 01-November-18	9.49	Call	Bond Future	551	0	551	0	0.00
27/09/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	71010	70	71010	70	0.00
27/09/2018	R209 On 01-November-18	9.34	Call	Bond Future	293	0	293	0	0.00
27/09/2018	R209 On 01-November-18	9.98	Call	Bond Future	2264	2	2264	2	0.00
27/09/2018	R209 On 01-November-18	9.94	Call	Bond Future	2082	2	2082	2	0.00
27/09/2018	R209 On 01-November-18	10.57	Call	Bond Future	5388	5	5388	5	0.00
27/09/2018	R209 On 01-November-18	8.99	Call	Bond Future	46	0	46	0	760.00
27/09/2018	R209 On 01-November-18	9.84	Call	Bond Future	1655	1	1655	1	0.00
27/09/2018	R209 On 01-November-18	9.84	Put	Bond Future	756	1	756	1	0.00
27/09/2018	R209 On 01-November-18	8.99	Put	Bond Future	4894	5	4894	5	0.00
27/09/2018	R209 On 01-November-18	9.49	Put	Bond Future	1939	2	1939	2	0.00
27/09/2018	R209 On 01-November-18	10.57	Put	Bond Future	52	0	52	0	0.00
27/09/2018	R209 On 01-November-18	9.94	Put	Bond Future	550	1	550	1	0.00
27/09/2018	R209 On 01-November-18	8.98	Put	Bond Future	4963	6	4963	6	0.00
27/09/2018	R209 On 01-November-18	10.00	Put	Bond Future	449	1	449	1	5,850.00
27/09/2018	R209 On 01-November-18	9.64	Put	Bond Future	1337	2	1337	2	0.00
27/09/2018	R209 On 01-November-18	9.47	Put	Bond Future	2032	2	2032	2	760.00
27/09/2018	R209 On 01-November-18	9.82	Put	Bond Future	804	1	804	1	760.00
27/09/2018	R209 On 01-November-18	9.97	Put	Bond Future	498	1	498	1	0.00
27/09/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
27/09/2018	R209 On 01-November-18	9.98	Put	Bond Future	481	1	481	1	2,000.00
27/09/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
27/09/2018	R209 On 01-November-18	9.34	Put	Bond Future	2694	3	2694	3	0.00
27/09/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
27/09/2018	R209 On 01-November-18	8.89	Put	Bond Future	5593	6	5593	6	0.00
27/09/2018	R209 On 07-February-19			Bond Future	9.77	72.7101	9.7739	72.7101	340.00
27/09/2018	R209 On 07-February-19	8.96	Call	Bond Future	472	0	472	0	0.00
27/09/2018	R209 On 07-February-19	8.97	Call	Bond Future	483	0	483	0	0.00
27/09/2018	R209 On 07-February-19	10.20	Call	Bond Future	3966	4	3966	4	0.00
27/09/2018	R209 On 07-February-19	8.95	Call	Bond Future	461	0	461	0	0.00
27/09/2018	R209 On 07-February-19	9.54	Call	Bond Future	1643	1	1643	1	4,000.00
27/09/2018	R209 On 07-February-19	9.04	Call	Bond Future	574	0	574	0	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
27/09/2018	R209 On 07-February-19	9.04	Put	Bond Future	5522	6	5522	6	0.00
27/09/2018	R209 On 07-February-19	8.95	Put	Bond Future	6050	7	6050	7	0.00
27/09/2018	R209 On 07-February-19	9.54	Put	Bond Future	3167	4	3167	4	0.00
27/09/2018	R209 On 07-February-19	8.96	Put	Bond Future	5989	6	5989	6	0.00
27/09/2018	R209 On 07-February-19	8.97	Put	Bond Future	5929	6	5929	6	0.00
27/09/2018	R209 On 07-February-19	10.20	Put	Bond Future	1308	2	1308	2	4,000.00
27/09/2018	R209 On 02-May-19			Bond Future	9.84	70.7700	9.8372	70.7700	0.00
27/09/2018	R209 On 02-May-19	9.69	Call	Bond Future	2549	2	2549	2	0.00
27/09/2018	R209 On 02-May-19	9.68	Call	Bond Future	2518	2	2518	2	0.00
27/09/2018	R209 On 02-May-19	9.70	Call	Bond Future	2580	2	2580	2	0.00
27/09/2018	R209 On 02-May-19	9.68	Put	Bond Future	3526	4	3526	4	0.00
27/09/2018	R209 On 02-May-19	9.69	Put	Bond Future	3492	4	3492	4	0.00
27/09/2018	R209 On 02-May-19	9.70	Put	Bond Future	3459	4	3459	4	0.00
27/09/2018	R210 On 01-November-18			Bond Future	185.50	185.4907	185.4985	185.4907	2,675.00
27/09/2018	R210 On 07-February-19			Bond Future	189.11	189.1031	189.1118	189.1031	0.00
27/09/2018	R210 On 02-May-19			Bond Future	189.73	189.7208	189.7283	189.7208	0.00
27/09/2018	R212 On 01-November-18			Bond Future	155.31	155.3028	155.3083	155.3028	3,476.00
27/09/2018	R212 On 07-February-19			Bond Future	156.18	156.1722	156.1785	156.1722	0.00
27/09/2018	R212 On 02-May-19			Bond Future	158.80	158.7921	158.7973	158.7921	0.00
27/09/2018	R213 On 01-November-18			Bond Future	9.52	82.6596	9.5190	82.6596	32,893.00
27/09/2018	R213 On 01-November-18	8.66	Call	Bond Future	15	0	15	0	0.00
27/09/2018	R213 On 01-November-18	8.65	Call	Bond Future	14	0	14	0	0.00
27/09/2018	R213 On 01-November-18	8.64	Call	Bond Future	13	0	13	0	0.00
27/09/2018	R213 On 01-November-18	8.65	Put	Bond Future	5708	6	5708	6	0.00
27/09/2018	R213 On 01-November-18	8.64	Put	Bond Future	5775	6	5775	6	0.00
27/09/2018	R213 On 01-November-18	8.66	Put	Bond Future	5640	6	5640	6	0.00
27/09/2018	R213 On 07-February-19			Bond Future	9.60	84.2503	9.6033	84.2503	112.00
27/09/2018	R213 On 07-February-19	8.68	Call	Bond Future	338	0	338	0	0.00
27/09/2018	R213 On 07-February-19	8.69	Call	Bond Future	347	0	347	0	0.00
27/09/2018	R213 On 07-February-19	8.70	Call	Bond Future	355	0	355	0	0.00
27/09/2018	R213 On 07-February-19	8.69	Put	Bond Future	6230	7	6230	7	0.00
27/09/2018	R213 On 07-February-19	8.70	Put	Bond Future	6171	7	6171	7	0.00
27/09/2018	R213 On 07-February-19	8.68	Put	Bond Future	6289	7	6289	7	0.00
27/09/2018	R213 On 02-May-19			Bond Future	9.67	82.1026	9.6723	82.1026	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
27/09/2018	R213 On 02-May-19	9.50	Call	Bond Future	2270	2	2270	2	0.00
27/09/2018	R213 On 02-May-19	9.49	Call	Bond Future	2240	2	2240	2	0.00
27/09/2018	R213 On 02-May-19	9.48	Call	Bond Future	2211	2	2211	2	0.00
27/09/2018	R213 On 02-May-19	9.49	Put	Bond Future	3354	4	3354	4	0.00
27/09/2018	R213 On 02-May-19	9.48	Put	Bond Future	3387	4	3387	4	0.00
27/09/2018	R213 On 02-May-19	9.50	Put	Bond Future	3322	4	3322	4	0.00
27/09/2018	R214 On 01-November-18			Bond Future	9.89	70.2939	9.8917	70.2939	28,473.00
27/09/2018	R214 On 01-November-18	8.98	Call	Bond Future	13	0	13	0	0.00
27/09/2018	R214 On 01-November-18	8.99	Call	Bond Future	14	0	14	0	0.00
27/09/2018	R214 On 01-November-18	9.00	Call	Bond Future	15	0	15	0	0.00
27/09/2018	R214 On 01-November-18	9.00	Put	Bond Future	6447	7	6447	7	0.00
27/09/2018	R214 On 01-November-18	8.98	Put	Bond Future	6599	7	6599	7	0.00
27/09/2018	R214 On 01-November-18	8.99	Put	Bond Future	6523	7	6523	7	0.00
27/09/2018	R214 On 07-February-19			Bond Future	9.97	71.6466	9.9685	71.6466	0.00
27/09/2018	R214 On 07-February-19	9.04	Call	Bond Future	384	0	384	0	0.00
27/09/2018	R214 On 07-February-19	9.05	Call	Bond Future	394	0	394	0	0.00
27/09/2018	R214 On 07-February-19	9.03	Call	Bond Future	375	0	375	0	0.00
27/09/2018	R214 On 07-February-19	9.03	Put	Bond Future	7075	8	7075	8	0.00
27/09/2018	R214 On 07-February-19	9.04	Put	Bond Future	7008	8	7008	8	0.00
27/09/2018	R214 On 07-February-19	9.05	Put	Bond Future	6941	7	6941	7	0.00
27/09/2018	R214 On 02-May-19			Bond Future	10.03	69.5429	10.0311	69.5429	0.00
27/09/2018	R214 On 02-May-19	9.87	Call	Bond Future	2619	2	2619	2	0.00
27/09/2018	R214 On 02-May-19	9.85	Call	Bond Future	2556	2	2556	2	0.00
27/09/2018	R214 On 02-May-19	9.86	Call	Bond Future	2587	2	2587	2	0.00
27/09/2018	R214 On 02-May-19	9.86	Put	Bond Future	3725	4	3725	4	0.00
27/09/2018	R214 On 02-May-19	9.87	Put	Bond Future	3690	4	3690	4	0.00
27/09/2018	R214 On 02-May-19	9.85	Put	Bond Future	3761	4	3761	4	0.00
27/09/2018	R248 On 01-November-18			Bond Future	9.93	89.6932	9.9271	89.6932	99,873.00
27/09/2018	R248 On 01-November-18	9.01	Call	Bond Future	13	0	13	0	0.00
27/09/2018	R248 On 01-November-18	9.03	Call	Bond Future	15	0	15	0	0.00
27/09/2018	R248 On 01-November-18	9.02	Call	Bond Future	14	0	14	0	0.00
27/09/2018	R248 On 01-November-18	9.02	Put	Bond Future	8413	9	8413	9	0.00
27/09/2018	R248 On 01-November-18	9.03	Put	Bond Future	8314	9	8314	9	0.00
27/09/2018	R248 On 01-November-18	9.01	Put	Bond Future	8512	9	8512	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2018	R248 On 07-February-19			Bond Future	10.01	91.4192	10.0051	91.4192	0.00
27/09/2018	R248 On 07-February-19	9.06	Call	Bond Future	423	0	423	0	0.00
27/09/2018	R248 On 07-February-19	9.07	Call	Bond Future	434	0	434	0	0.00
27/09/2018	R248 On 07-February-19	9.05	Call	Bond Future	412	0	412	0	0.00
27/09/2018	R248 On 07-February-19	9.07	Put	Bond Future	8984	10	8984	10	0.00
27/09/2018	R248 On 07-February-19	9.05	Put	Bond Future	9160	10	9160	10	0.00
27/09/2018	R248 On 07-February-19	9.06	Put	Bond Future	9072	10	9072	10	0.00
27/09/2018	R248 On 02-May-19			Bond Future	10.07	88.5038	10.0687	88.5038	0.00
27/09/2018	R248 On 02-May-19	9.90	Call	Bond Future	3218	3	3218	3	0.00
27/09/2018	R248 On 02-May-19	9.91	Call	Bond Future	3259	3	3259	3	0.00
27/09/2018	R248 On 02-May-19	9.89	Call	Bond Future	3178	3	3178	3	0.00
27/09/2018	R248 On 02-May-19	9.91	Put	Bond Future	4600	5	4600	5	0.00
27/09/2018	R248 On 02-May-19	9.89	Put	Bond Future	4691	5	4691	5	0.00
27/09/2018	R248 On 02-May-19	9.90	Put	Bond Future	4645	5	4645	5	0.00