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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	2025 On 01-November-18			Bond Future	132.76	132.8184	132.7617	132.8184	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2018	2025 On 07-February-19			Bond Future	133.93	133.9906	133.9329	133.9906	0.00
19/10/2018	2025 On 02-May-19			Bond Future	136.18	136.2381	136.1796	136.2381	0.00
19/10/2018	2025 On 01-August-19			Bond Future	138.63	138.6930	138.6335	138.6930	0.00
19/10/2018	2029 On 01-November-18			Bond Future	100.76	100.8427	100.7643	100.8427	1,648.00
19/10/2018	2029 On 07-February-19			Bond Future	102.73	102.8066	102.7268	102.8066	1,386.00
19/10/2018	2029 On 02-May-19			Bond Future	103.38	103.4585	103.3775	103.4585	0.00
19/10/2018	2029 On 01-August-19			Bond Future	105.28	105.3581	105.2757	105.3581	0.00
19/10/2018	2030 On 01-November-18			Bond Future	9.62	91.3635	9.6218	91.3635	49,318.00
19/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	1	0	1	0	0.00
19/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	606	1	606	1	0.00
19/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6794	7	6794	7	0.00
19/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6864	7	6864	7	0.00
19/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	743	1	743	1	0.00
19/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4683	4	4683	4	0.00
19/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6725	6	6725	6	0.00
19/10/2018	2030 On 07-February-19			Bond Future	9.71	89.1106	9.7125	89.1106	5,954.00
19/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1865	2	1865	2	4,000.00
19/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	660	1	660	1	4,000.00
19/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	118	0	118	0	0.00
19/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	122	0	122	0	0.00
19/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	294	0	294	0	1,320.00
19/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3834	4	3834	4	0.00
19/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	126	0	126	0	0.00
19/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1626	2	1626	2	1,320.00
19/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	153	0	153	0	0.00
19/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1105	1	1105	1	0.00
19/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6670	6	6670	6	0.00
19/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5474	5	5474	5	0.00
19/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3050	3	3050	3	0.00
19/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7049	7	7049	7	0.00
19/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2320	2	2320	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
19/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7113	7	7113	7	0.00
19/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7177	7	7177	7	0.00
19/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	910	1	910	1	4,000.00
19/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4010	4	4010	4	0.00
19/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2065	2	2065	2	0.00
19/10/2018	2030 On 02-May-19			Bond Future	9.80	90.5914	9.7952	90.5914	0.00
19/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1529	2	1529	2	0.00
19/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1577	2	1577	2	0.00
19/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1553	2	1553	2	0.00
19/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3978	4	3978	4	0.00
19/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3940	4	3940	4	0.00
19/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4017	4	4017	4	0.00
19/10/2018	2030 On 01-August-19			Bond Future	9.89	88.2322	9.8886	88.2322	0.00
19/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3410	4	3410	4	0.00
19/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3442	4	3442	4	0.00
19/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	3378	4	3378	4	0.00
19/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3257	3	3257	3	0.00
19/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3310	3	3310	3	0.00
19/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3283	3	3283	3	0.00
19/10/2018	2032 On 01-November-18			Bond Future	9.82	89.5122	9.8171	89.5122	38,628.00
19/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7644	7	7644	7	0.00
19/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7568	7	7568	7	0.00
19/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7492	7	7492	7	0.00
19/10/2018	2032 On 07-February-19			Bond Future	9.91	91.2332	9.9096	91.2332	4,456.00
19/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	125	0	125	0	0.00
19/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	121	0	121	0	0.00
19/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	117	0	117	0	0.00
19/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7859	8	7859	8	0.00
19/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7930	8	7930	8	0.00
19/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7789	8	7789	8	0.00
19/10/2018	2032 On 02-May-19			Bond Future	9.99	88.5941	9.9899	88.5941	0.00

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19/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1750	2	1750	2	0.00
19/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1777	2	1777	2	0.00
19/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1804	2	1804	2	0.00
19/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4198	4	4198	4	0.00
19/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4280	4	4280	4	0.00
19/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4239	4	4239	4	0.00
19/10/2018	2032 On 01-August-19			Bond Future	10.08	90.2033	10.0773	90.2033	0.00
19/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	3868	4	3868	4	0.00
19/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3835	4	3835	4	0.00
19/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3801	4	3801	4	0.00
19/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3720	4	3720	4	0.00
19/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3659	4	3659	4	0.00
19/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3689	4	3689	4	0.00
19/10/2018	2033 On 01-November-18			Bond Future	103.10	103.0820	103.0982	103.0820	6,373.00
19/10/2018	2033 On 07-February-19			Bond Future	105.11	105.0895	105.1061	105.0895	0.00
19/10/2018	2033 On 02-May-19			Bond Future	105.72	105.7077	105.7246	105.7077	0.00
19/10/2018	2033 On 01-August-19			Bond Future	107.67	107.6485	107.6659	107.6485	0.00
19/10/2018	2037 On 01-November-18			Bond Future	10.04	89.6784	10.0364	89.6784	52,999.00
19/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8132	8	8132	8	0.00
19/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8047	8	8047	8	0.00
19/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8218	8	8218	8	0.00
19/10/2018	2037 On 07-February-19			Bond Future	10.12	87.1425	10.1236	87.1425	11,591.00
19/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	155	0	155	0	0.00
19/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	161	0	161	0	0.00
19/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	168	0	168	0	0.00
19/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8478	8	8478	8	0.00
19/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8635	8	8635	8	0.00
19/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8556	8	8556	8	0.00
19/10/2018	2037 On 02-May-19			Bond Future	10.20	88.5905	10.2019	88.5905	0.00
19/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1901	2	1901	2	0.00
19/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1930	2	1930	2	0.00

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19/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1872	2	1872	2	0.00
19/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4941	5	4941	5	0.00
19/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4893	5	4893	5	0.00
19/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4846	5	4846	5	0.00
19/10/2018	2037 On 01-August-19			Bond Future	10.29	85.9447	10.2895	85.9447	0.00
19/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	4223	4	4223	4	0.00
19/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	4296	4	4296	4	0.00
19/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	4259	4	4259	4	0.00
19/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	4184	4	4184	4	0.00
19/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	4150	4	4150	4	0.00
19/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4219	4	4219	4	0.00
19/10/2018	2038 On 01-November-18			Bond Future	122.84	122.8253	122.8446	122.8253	6,394.00
19/10/2018	2038 On 07-February-19			Bond Future	123.65	123.6261	123.6458	123.6261	3,452.00
19/10/2018	2038 On 02-May-19			Bond Future	125.72	125.6996	125.7200	125.6996	0.00
19/10/2018	2038 On 01-August-19			Bond Future	127.98	127.9552	127.9759	127.9552	0.00
19/10/2018	2040 On 01-November-18			Bond Future	10.13	92.8858	10.1314	92.8858	26,076.00
19/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
19/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	14	0	14	0	0.00
19/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	110	0	110	0	1,770.00
19/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	450	1	450	1	2,690.00
19/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
19/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
19/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14680	14	14680	14	0.00
19/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9146	9	9146	9	0.00
19/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8868	9	8868	9	0.00
19/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1507	1	1507	1	0.00
19/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8960	9	8960	9	0.00
19/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2816	3	2816	3	0.00
19/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4417	4	4417	4	0.00
19/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9053	9	9053	9	0.00
19/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7948	8	7948	8	0.00

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19/10/2018	2040 On 07-February-19			Bond Future	10.22	90.1610	10.2187	90.1610	2,384.00
19/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	139	0	139	0	0.00
19/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	149	0	149	0	0.00
19/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	144	0	144	0	0.00
19/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9482	9	9482	9	0.00
19/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9570	9	9570	9	0.00
19/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9396	9	9396	9	0.00
19/10/2018	2040 On 02-May-19			Bond Future	10.30	91.6591	10.2970	91.6591	0.00
19/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2075	2	2075	2	0.00
19/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2044	2	2044	2	0.00
19/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2013	2	2013	2	0.00
19/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5287	5	5287	5	0.00
19/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5338	5	5338	5	0.00
19/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5236	5	5236	5	0.00
19/10/2018	2040 On 01-August-19			Bond Future	10.38	88.8187	10.3844	88.8187	0.00
19/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	4440	5	4440	5	0.00
19/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	4479	5	4479	5	0.00
19/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4518	5	4518	5	0.00
19/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4552	4	4552	4	0.00
19/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4627	4	4627	4	0.00
19/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4589	4	4589	4	0.00
19/10/2018	2044 On 01-November-18			Bond Future	10.14	89.9549	10.1359	89.9549	33,576.00
19/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
19/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8823	9	8823	9	0.00
19/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8728	9	8728	9	0.00
19/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8918	9	8918	9	0.00
19/10/2018	2044 On 07-February-19			Bond Future	10.22	87.2990	10.2194	87.2990	6,535.00
19/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	169	0	169	0	0.00
19/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	175	0	175	0	0.00
19/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	164	0	164	0	0.00
19/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9352	9	9352	9	0.00
19/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9263	9	9263	9	0.00

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19/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9175	9	9175	9	0.00
19/10/2018	2044 On 02-May-19			Bond Future	10.29	88.7496	10.2941	88.7496	0.00
19/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2113	2	2113	2	0.00
19/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2177	2	2177	2	0.00
19/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2145	2	2145	2	0.00
19/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5207	5	5207	5	0.00
19/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5258	5	5258	5	0.00
19/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5309	5	5309	5	0.00
19/10/2018	2044 On 01-August-19			Bond Future	10.38	85.9815	10.3774	85.9815	0.00
19/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4579	5	4579	5	0.00
19/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4539	5	4539	5	0.00
19/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4619	5	4619	5	0.00
19/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4519	4	4519	4	0.00
19/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4481	4	4481	4	0.00
19/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4444	4	4444	4	0.00
19/10/2018	2046 On 01-November-18			Bond Future	116.90	116.8841	116.9026	116.8841	3,383.00
19/10/2018	2046 On 07-February-19			Bond Future	119.18	119.1605	119.1794	119.1605	8,699.00
19/10/2018	2046 On 02-May-19			Bond Future	119.49	119.4739	119.4933	119.4739	0.00
19/10/2018	2046 On 01-August-19			Bond Future	121.69	121.6675	121.6874	121.6675	0.00
19/10/2018	2050 On 01-November-18			Bond Future	122.77	122.7471	122.7664	122.7471	4,841.00
19/10/2018	2050 On 07-February-19			Bond Future	123.39	123.3661	123.3860	123.3661	5,243.00
19/10/2018	2050 On 02-May-19			Bond Future	125.46	125.4355	125.4558	125.4355	0.00
19/10/2018	2050 On 01-August-19			Bond Future	125.94	125.9212	125.9419	125.9212	0.00
19/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	AL37 On 01-November-18			Index Future	589.06	589.7720	589.0610	589.7720	0.00
19/10/2018	AL37 On 07-February-19			Index Future	600.39	601.1110	600.3860	601.1110	0.00
19/10/2018	AL37 On 02-May-19			Index Future	610.37	611.1010	610.3650	611.1010	0.00
19/10/2018	AL37 On 01-August-19			Index Future	621.46	622.2050	621.4560	622.2050	0.00
19/10/2018	AL7T On 01-November-18			Index Future	677.95	679.3640	677.9530	679.3640	0.00
19/10/2018	AL7T On 07-February-19			Index Future	690.99	692.4250	690.9880	692.4250	0.00
19/10/2018	AL7T On 02-May-19			Index Future	702.47	703.9330	702.4730	703.9330	0.00
19/10/2018	AL7T On 01-August-19			Index Future	715.24	716.7230	715.2370	716.7230	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
19/10/2018	ALBI On 01-November-18			Index Future	612.28	613.5630	612.2800	613.5630	590.00
19/10/2018	ALBI On 07-February-19			Index Future	624.05	625.3590	624.0520	625.3590	513.00
19/10/2018	ALBI On 02-May-19			Index Future	634.42	635.7530	634.4240	635.7530	0.00
19/10/2018	ALBI On 01-August-19			Index Future	645.95	647.3040	645.9520	647.3040	0.00
19/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	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
19/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2018	ES33 On 01-November-18			Bond Future	11.24	74.4809	11.2385	74.4809	9,037.00
19/10/2018	ES33 On 07-February-19			Bond Future	11.38	75.9129	11.3815	75.9129	0.00
19/10/2018	ES33 On 02-May-19			Bond Future	11.50	73.3850	11.5031	73.3850	0.00
19/10/2018	ES33 On 01-August-19			Bond Future	11.64	74.7180	11.6366	74.7180	0.00
19/10/2018	ES42 On 01-November-18			Bond Future	11.47	76.4711	11.4675	76.4711	7,957.00
19/10/2018	ES42 On 07-February-19			Bond Future	11.60	77.9414	11.6027	77.9414	0.00
19/10/2018	ES42 On 02-May-19			Bond Future	11.72	74.9766	11.7234	74.9766	0.00
19/10/2018	ES42 On 01-August-19			Bond Future	11.85	76.3382	11.8527	76.3382	0.00
19/10/2018	GOVI On 01-November-18			GOVI	606.08	607.3920	606.0770	607.3920	135.00
19/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	474330	46	474330	46	0.00
19/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	474130	46	474130	46	0.00
19/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	474230	46	474230	46	0.00
19/10/2018	GOVI On 07-February-19			GOVI	617.73	619.0690	617.7300	619.0690	328.00
19/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	487800	47	487800	47	0.00
19/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	487900	47	487900	47	0.00
19/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	488000	47	488000	47	0.00
19/10/2018	GOVI On 02-May-19			GOVI	628.00	629.3580	627.9970	629.3580	0.00
19/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	198830	19	198830	19	0.00
19/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	198630	19	198630	19	0.00
19/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	198730	19	198730	19	0.00
19/10/2018	GOVI On 01-August-19			GOVI	639.41	640.7930	639.4080	640.7930	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
19/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	7180	2	7180	2	0.00
19/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	7280	2	7280	2	0.00
19/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	7380	2	7380	2	0.00
19/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
19/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2018	IGOV On 01-November-18			Index Future	253.75	253.8480	253.7460	253.8480	407.00
19/10/2018	IGOV On 07-February-19			Index Future	258.69	258.7920	258.6880	258.7920	414.00
19/10/2018	IGOV On 02-May-19			Index Future	263.03	263.1330	263.0280	263.1330	0.00
19/10/2018	IGOV On 01-August-19			Index Future	267.86	267.9650	267.8580	267.9650	0.00
19/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
19/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
19/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
19/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	100.0000	100.0100	100.0000	0.00
19/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
19/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
19/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
19/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0000	102.0100	102.0000	0.00
19/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.09	103.0700	103.0900	103.0700	0.00
19/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.22	99.2000	99.2200	99.2000	0.00
19/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.92	102.8900	102.9200	102.8900	0.00
19/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.05	100.0300	100.0500	100.0300	0.00
19/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.99	96.9800	96.9900	96.9800	0.00
19/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.31	96.3000	96.3100	96.3000	0.00
19/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.61	95.5900	95.6100	95.5900	0.00
19/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.88	95.8600	95.8800	95.8600	0.00
19/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.16	98.1300	98.1600	98.1300	51.00
19/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.38	98.3500	98.3800	98.3500	0.00
19/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.65	99.6200	99.6500	99.6200	0.00
19/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.64	103.6100	103.6400	103.6100	0.00
19/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.97	104.9400	104.9700	104.9400	0.00
19/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.48	98.4300	98.4800	98.4300	0.00
19/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.58	104.5300	104.5800	104.5300	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
19/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.20	100.1400	100.2000	100.1400	0.00
19/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.60	97.5500	97.6000	97.5500	0.00
19/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.71	94.6500	94.7100	94.6500	0.00
19/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.55	93.4800	93.5500	93.4800	0.00
19/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.76	95.6900	95.7600	95.6900	0.00
19/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.57	99.5000	99.5700	99.5000	0.00
19/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.23	98.1600	98.2300	98.1600	0.00
19/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.34	100.2700	100.3400	100.2700	0.00
19/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.79	105.7200	105.7900	105.7200	0.00
19/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.20	106.1300	106.2000	106.1300	0.00
19/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.85	99.7800	99.8500	99.7800	0.00
19/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.98	106.9200	106.9800	106.9200	0.00
19/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.69	100.6300	100.6900	100.6300	0.00
19/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
19/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
19/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
19/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
19/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/10/2018	R023 On 01-November-18			Bond Future	8.56	98.6665	8.5591	98.6665	37,310.00
19/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6773	7	6773	7	0.00
19/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6741	7	6741	7	0.00
19/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6709	7	6709	7	0.00
19/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
19/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
19/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
19/10/2018	R023 On 07-February-19			Bond Future	8.67	100.5634	8.6704	100.5634	17,367.00
19/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6017	6	6017	6	0.00
19/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6077	6	6077	6	0.00
19/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6047	6	6047	6	0.00
19/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	10	0	10	0	0.00
19/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	9	0	9	0	0.00

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19/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	10	0	10	0	0.00
19/10/2018	R023 On 02-May-19			Bond Future	8.76	98.3074	8.7640	98.3074	0.00
19/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	755	1	755	1	0.00
19/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	741	1	741	1	0.00
19/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	727	1	727	1	0.00
19/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1728	2	1728	2	0.00
19/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1746	2	1746	2	0.00
19/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1710	2	1710	2	0.00
19/10/2018	R023 On 01-August-19			Bond Future	8.87	100.0932	8.8730	100.0932	0.00
19/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1672	2	1672	2	0.00
19/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1708	2	1708	2	0.00
19/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1690	2	1690	2	0.00
19/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1493	1	1493	1	0.00
19/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1482	1	1482	1	0.00
19/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1504	1	1504	1	0.00
19/10/2018	R035 On 01-November-18			Bond Future	9.97	93.1191	9.9672	93.1191	43,318.00
19/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8251	8	8251	8	0.00
19/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8336	8	8336	8	0.00
19/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8167	8	8167	8	0.00
19/10/2018	R035 On 07-February-19			Bond Future	10.06	94.9094	10.0612	94.9094	29,276.00
19/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	132	0	132	0	0.00
19/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	141	0	141	0	0.00
19/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	137	0	137	0	0.00
19/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8687	8	8687	8	0.00
19/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8608	8	8608	8	0.00
19/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8766	9	8766	9	0.00
19/10/2018	R035 On 02-May-19			Bond Future	10.14	91.9893	10.1381	91.9893	0.00
19/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1944	2	1944	2	0.00
19/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1973	2	1973	2	0.00
19/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1915	2	1915	2	0.00
19/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4936	5	4936	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
19/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4842	5	4842	5	0.00
19/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4889	5	4889	5	0.00
19/10/2018	R035 On 01-August-19			Bond Future	10.22	93.6602	10.2227	93.6602	0.00
19/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	4221	4	4221	4	0.00
19/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	4184	4	4184	4	0.00
19/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	4148	4	4148	4	0.00
19/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	4132	4	4132	4	0.00
19/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	4167	4	4167	4	0.00
19/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	4099	4	4099	4	0.00
19/10/2018	R186 On 01-November-18			Bond Future	9.20	111.4476	9.2029	111.4476	62,787.00
19/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	1	0	1	0	0.00
19/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
19/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	74	0	74	0	0.00
19/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	423	1	423	1	0.00
19/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	1	0	1	0	0.00
19/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
19/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	1	0	1	0	0.00
19/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4134	4	4134	4	0.00
19/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1881	2	1881	2	2,500.00
19/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	795	1	795	1	5,000.00
19/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7678	7	7678	7	0.00
19/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4010	4	4010	4	0.00
19/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4072	4	4072	4	0.00
19/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4506	4	4506	4	0.00
19/10/2018	R186 On 07-February-19			Bond Future	9.30	108.2856	9.3017	108.2856	839.00
19/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	96	0	96	0	0.00
19/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	265	0	265	0	1,000.00
19/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1220	1	1220	1	0.00
19/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	100	0	100	0	0.00
19/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4095	4	4095	4	0.00
19/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	103	0	103	0	0.00
19/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1668	2	1668	2	1,170.00
19/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	137	0	137	0	210.00
19/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	580	1	580	1	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4008	4	4008	4	0.00
19/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	654	1	654	1	1,000.00
19/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3680	4	3680	4	0.00
19/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6535	6	6535	6	0.00
19/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1849	2	1849	2	0.00
19/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6076	6	6076	6	0.00
19/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6652	6	6652	6	0.00
19/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4985	5	4985	5	0.00
19/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2383	2	2383	2	1,000.00
19/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6594	6	6594	6	0.00
19/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	632	1	632	1	1,170.00
19/10/2018	R186 On 02-May-19			Bond Future	9.39	110.0851	9.3904	110.0851	0.00
19/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1443	2	1443	2	0.00
19/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4840	5	4840	5	0.00
19/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1421	2	1421	2	0.00
19/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2122	2	2122	2	200.00
19/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1399	1	1399	1	0.00
19/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	4397	0	4397	0	0.00
19/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1853	0	1853	0	90.00
19/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	685	0	685	0	90.00
19/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	807	1	807	1	200.00
19/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4743	5	4743	5	0.00
19/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	5090	0	5090	0	0.00
19/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2627	3	2627	3	0.00
19/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3509	3	3509	3	0.00
19/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1144	1	1144	1	200.00
19/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	2920	0	2920	0	0.00
19/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3544	3	3544	3	0.00
19/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1287	0	1287	0	90.00
19/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3474	3	3474	3	0.00
19/10/2018	R186 On 01-August-19			Bond Future	9.49	106.7864	9.4890	106.7864	0.00
19/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	3051	3	3051	3	0.00
19/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	3113	3	3113	3	0.00
19/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	3082	3	3082	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
19/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2861	3	2861	3	0.00
19/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2838	3	2838	3	0.00
19/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2885	3	2885	3	0.00
19/10/2018	R197 On 01-November-18			Bond Future	301.26	301.3455	301.2578	301.3455	953.00
19/10/2018	R197 On 07-February-19			Bond Future	299.78	299.8669	299.7778	299.8669	1,400.00
19/10/2018	R197 On 02-May-19			Bond Future	304.81	304.8967	304.8065	304.8967	0.00
19/10/2018	R197 On 01-August-19			Bond Future	302.85	302.9414	302.8498	302.9414	0.00
19/10/2018	R202 On 01-November-18			Bond Future	235.53	236.0387	235.5257	236.0387	2,238.00
19/10/2018	R202 On 07-February-19			Bond Future	236.21	236.7331	236.2103	236.7331	7,907.00
19/10/2018	R202 On 02-May-19			Bond Future	240.17	240.7040	240.1728	240.7040	0.00
19/10/2018	R202 On 01-August-19			Bond Future	240.57	241.1115	240.5708	241.1115	0.00
19/10/2018	R207 On 01-November-18			Bond Future	6.84	102.6721	6.8436	102.6721	18,869.00
19/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	5	0	5	0	0.00
19/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	7	0	7	0	0.00
19/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	4	0	4	0	0.00
19/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	121	0	121	0	0.00
19/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	111	0	111	0	0.00
19/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	101	0	101	0	0.00
19/10/2018	R207 On 07-February-19			Bond Future	6.72	101.0011	6.7217	101.0011	62.00
19/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	55	0	55	0	0.00
19/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	53	0	53	0	0.00
19/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	50	0	50	0	0.00
19/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	231	0	231	0	0.00
19/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	238	0	238	0	0.00
19/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	225	0	225	0	0.00
19/10/2018	R207 On 02-May-19			Bond Future	6.55	102.6796	6.5466	102.6796	0.00
19/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	725	1	725	1	0.00
19/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	738	1	738	1	0.00
19/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	731	1	731	1	0.00
19/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	17	0	17	0	0.00
19/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	17	0	17	0	0.00
19/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	17	0	17	0	0.00
19/10/2018	R207 On 01-August-19			Bond Future	6.04	100.9039	6.0355	100.9039	0.00
19/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	583	1	583	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
19/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	587	1	587	1	0.00
19/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	591	1	591	1	0.00
19/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	21	0	21	0	0.00
19/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	21	0	21	0	0.00
19/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	21	0	21	0	0.00
19/10/2018	R208 On 01-November-18			Bond Future	7.73	98.6432	7.7292	98.6432	29,067.00
19/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1305	1	1305	1	0.00
19/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1348	1	1348	1	0.00
19/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1327	1	1327	1	0.00
19/10/2018	R208 On 07-February-19			Bond Future	7.80	100.5396	7.8017	100.5396	176.00
19/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	33	0	33	0	0.00
19/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	32	0	32	0	0.00
19/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	31	0	31	0	0.00
19/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1419	1	1419	1	0.00
19/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1456	1	1456	1	0.00
19/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1437	1	1437	1	0.00
19/10/2018	R208 On 02-May-19			Bond Future	7.87	98.8108	7.8686	98.8108	0.00
19/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	732	1	732	1	0.00
19/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	743	1	743	1	0.00
19/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	755	1	755	1	0.00
19/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	462	0	462	0	0.00
19/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	473	0	473	0	0.00
19/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	467	0	467	0	0.00
19/10/2018	R208 On 01-August-19			Bond Future	7.95	100.6057	7.9479	100.6057	0.00
19/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	889	1	889	1	0.00
19/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	879	1	879	1	0.00
19/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	870	1	870	1	0.00
19/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	567	1	567	1	0.00
19/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	556	1	556	1	0.00
19/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	562	1	562	1	0.00
19/10/2018	R209 On 01-November-18			Bond Future	9.92	70.6414	9.9206	70.6414	130,093.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69600	70	69600	70	0.00
19/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
19/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	966	1	966	1	0.00
19/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	120	0	120	0	2,000.00
19/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	25	0	25	0	0.00
19/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	408	0	408	0	0.00
19/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69600	70	69600	70	0.00
19/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	854	1	854	1	0.00
19/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	749	1	749	1	0.00
19/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3936	4	3936	4	0.00
19/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	456	1	456	1	0.00
19/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
19/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69600	70	69600	70	0.00
19/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	5	0	5	0	0.00
19/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	890	1	890	1	0.00
19/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	30	0	30	0	0.00
19/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1047	1	1047	1	760.00
19/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6330	6	6330	6	0.00
19/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	468	0	468	0	5,850.00
19/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1925	2	1925	2	0.00
19/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2956	3	2956	3	760.00
19/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	543	1	543	1	0.00
19/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
19/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2828	3	2828	3	0.00
19/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	967	1	967	1	0.00
19/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6258	6	6258	6	0.00
19/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	10	0	10	0	0.00
19/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	626	1	626	1	0.00
19/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	517	0	517	0	2,000.00
19/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
19/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3817	4	3817	4	0.00
19/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
19/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6979	7	6979	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
19/10/2018	R209 On 07-February-19			Bond Future	10.00	71.9995	10.0015	71.9995	340.00
19/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	154	0	154	0	0.00
19/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	149	0	149	0	0.00
19/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	859	1	859	1	4,000.00
19/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	201	0	201	0	4,000.00
19/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	159	0	159	0	0.00
19/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2758	3	2758	3	0.00
19/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6587	6	6587	6	0.00
19/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7176	7	7176	7	0.00
19/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3822	4	3822	4	0.00
19/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7110	7	7110	7	0.00
19/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7043	7	7043	7	0.00
19/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1538	1	1538	1	4,000.00
19/10/2018	R209 On 02-May-19			Bond Future	10.07	70.0482	10.0711	70.0482	0.00
19/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1703	2	1703	2	0.00
19/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1678	2	1678	2	0.00
19/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1729	2	1729	2	0.00
19/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4147	4	4147	4	0.00
19/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4108	4	4108	4	0.00
19/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4069	4	4069	4	0.00
19/10/2018	R209 On 01-August-19			Bond Future	10.15	71.3205	10.1463	71.3205	0.00
19/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3553	4	3553	4	0.00
19/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3617	4	3617	4	0.00
19/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3585	4	3585	4	0.00
19/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3502	3	3502	3	0.00
19/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3531	3	3531	3	0.00
19/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3474	3	3474	3	0.00
19/10/2018	R210 On 01-November-18			Bond Future	186.00	185.9663	185.9951	185.9663	1,976.00
19/10/2018	R210 On 07-February-19			Bond Future	189.62	189.5880	189.6176	189.5880	712.00
19/10/2018	R210 On 02-May-19			Bond Future	190.24	190.2134	190.2435	190.2134	0.00
19/10/2018	R210 On 01-August-19			Bond Future	193.74	193.7057	193.7366	193.7057	0.00
19/10/2018	R212 On 01-November-18			Bond Future	155.64	155.6133	155.6364	155.6133	2,920.00
19/10/2018	R212 On 07-February-19			Bond Future	156.51	156.4887	156.5125	156.4887	1,526.00
19/10/2018	R212 On 02-May-19			Bond Future	159.14	159.1136	159.1378	159.1136	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
19/10/2018	R212 On 01-August-19			Bond Future	161.99	161.9639	161.9888	161.9639	0.00
19/10/2018	R213 On 01-November-18			Bond Future	9.72	82.2170	9.7170	82.2170	32,893.00
19/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6920	7	6920	7	0.00
19/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6988	7	6988	7	0.00
19/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6851	7	6851	7	0.00
19/10/2018	R213 On 07-February-19			Bond Future	9.81	83.7977	9.8091	83.7977	1,609.00
19/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	110	0	110	0	0.00
19/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	113	0	113	0	0.00
19/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	117	0	117	0	0.00
19/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7248	7	7248	7	0.00
19/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7184	7	7184	7	0.00
19/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7312	7	7312	7	0.00
19/10/2018	R213 On 02-May-19			Bond Future	9.88	81.6430	9.8846	81.6430	0.00
19/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1602	2	1602	2	0.00
19/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1578	2	1578	2	0.00
19/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1554	2	1554	2	0.00
19/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3963	4	3963	4	0.00
19/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4001	4	4001	4	0.00
19/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3925	4	3925	4	0.00
19/10/2018	R213 On 01-August-19			Bond Future	9.97	83.1261	9.9678	83.1261	0.00
19/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	3387	4	3387	4	0.00
19/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3418	4	3418	4	0.00
19/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3450	4	3450	4	0.00
19/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3263	3	3263	3	0.00
19/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3316	3	3316	3	0.00
19/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3289	3	3289	3	0.00
19/10/2018	R214 On 01-November-18			Bond Future	10.09	69.7456	10.0909	69.7456	23,762.00
19/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7750	8	7750	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
19/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7905	8	7905	8	0.00
19/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7827	8	7827	8	0.00
19/10/2018	R214 On 07-February-19			Bond Future	10.17	71.0865	10.1747	71.0865	3,972.00
19/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	118	0	118	0	0.00
19/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	122	0	122	0	0.00
19/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	114	0	114	0	0.00
19/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8160	8	8160	8	0.00
19/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8087	8	8087	8	0.00
19/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8014	8	8014	8	0.00
19/10/2018	R214 On 02-May-19			Bond Future	10.24	68.9740	10.2428	68.9740	0.00
19/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1801	2	1801	2	0.00
19/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1748	2	1748	2	0.00
19/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1775	2	1775	2	0.00
19/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4279	4	4279	4	0.00
19/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4238	4	4238	4	0.00
19/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4320	4	4320	4	0.00
19/10/2018	R214 On 01-August-19			Bond Future	10.32	70.2269	10.3173	70.2269	0.00
19/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	3815	4	3815	4	0.00
19/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	3848	4	3848	4	0.00
19/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3783	4	3783	4	0.00
19/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3766	4	3766	4	0.00
19/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3735	4	3735	4	0.00
19/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3705	4	3705	4	0.00
19/10/2018	R248 On 01-November-18			Bond Future	10.12	89.0402	10.1161	89.0402	91,415.00
19/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
19/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9990	10	9990	10	0.00
19/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9890	10	9890	10	0.00
19/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10091	10	10091	10	0.00
19/10/2018	R248 On 07-February-19			Bond Future	10.20	90.7521	10.2009	90.7521	16,590.00
19/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	120	0	120	0	0.00
19/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	124	0	124	0	0.00
19/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	116	0	116	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
19/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10298	10	10298	10	0.00
19/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10488	10	10488	10	0.00
19/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10393	10	10393	10	0.00
19/10/2018	R248 On 02-May-19			Bond Future	10.27	87.8262	10.2699	87.8262	0.00
19/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2223	2	2223	2	0.00
19/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2257	2	2257	2	0.00
19/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2190	2	2190	2	0.00
19/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5247	5	5247	5	0.00
19/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5352	5	5352	5	0.00
19/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5299	5	5299	5	0.00
19/10/2018	R248 On 01-August-19			Bond Future	10.35	89.4216	10.3456	89.4216	0.00
19/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	4756	5	4756	5	0.00
19/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4715	5	4715	5	0.00
19/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4675	5	4675	5	0.00
19/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4680	5	4680	5	0.00
19/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4719	5	4719	5	0.00
19/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4642	5	4642	5	0.00