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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
23/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	2025 On 01-November-18			Bond Future	132.57	132.7817	132.5715	132.7817	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
23/10/2018	2025 On 07-February-19			Bond Future	133.74	133.9537	133.7396	133.9537	21.00
23/10/2018	2025 On 02-May-19			Bond Future	135.98	136.1998	135.9822	136.1998	0.00
23/10/2018	2025 On 01-August-19			Bond Future	138.43	138.6517	138.4287	138.6517	0.00
23/10/2018	2029 On 01-November-18			Bond Future	100.61	100.7797	100.6078	100.7797	1,648.00
23/10/2018	2029 On 07-February-19			Bond Future	102.57	102.7428	102.5677	102.7428	2,954.00
23/10/2018	2029 On 02-May-19			Bond Future	103.22	103.3931	103.2152	103.3931	0.00
23/10/2018	2029 On 01-August-19			Bond Future	105.11	105.2897	105.1075	105.2897	0.00
23/10/2018	2030 On 01-November-18			Bond Future	9.58	91.4377	9.5798	91.4377	48,623.00
23/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	626	1	626	1	0.00
23/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6531	6	6531	6	0.00
23/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6600	7	6600	7	0.00
23/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	499	1	499	1	0.00
23/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4419	4	4419	4	0.00
23/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6462	6	6462	6	0.00
23/10/2018	2030 On 07-February-19			Bond Future	9.67	89.1861	9.6688	89.1861	28,967.00
23/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1965	2	1965	2	4,000.00
23/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	701	1	701	1	4,000.00
23/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	126	0	126	0	0.00
23/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	130	0	130	0	0.00
23/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	314	0	314	0	1,320.00
23/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	4000	4	4000	4	0.00
23/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	134	0	134	0	0.00
23/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1716	2	1716	2	1,320.00
23/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1169	1	1169	1	0.00
23/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	163	0	163	0	0.00
23/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6412	6	6412	6	0.00
23/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5225	5	5225	5	0.00
23/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2847	3	2847	3	0.00
23/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6789	7	6789	7	0.00
23/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2141	2	2141	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
23/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6852	7	6852	7	0.00
23/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6916	7	6916	7	0.00
23/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	808	1	808	1	4,000.00
23/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	3783	4	3783	4	0.00
23/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	1896	2	1896	2	0.00
23/10/2018	2030 On 02-May-19			Bond Future	9.75	90.6680	9.7501	90.6680	0.00
23/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1605	2	1605	2	0.00
23/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1655	2	1655	2	0.00
23/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1630	2	1630	2	0.00
23/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3782	4	3782	4	0.00
23/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3745	4	3745	4	0.00
23/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3820	4	3820	4	0.00
23/10/2018	2030 On 01-August-19			Bond Future	9.84	88.3091	9.8420	88.3091	0.00
23/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3533	4	3533	4	0.00
23/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3566	4	3566	4	0.00
23/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	3500	4	3500	4	0.00
23/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3105	3	3105	3	0.00
23/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3157	3	3157	3	0.00
23/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3131	3	3131	3	0.00
23/10/2018	2032 On 01-November-18			Bond Future	9.78	89.6267	9.7801	89.6267	32,510.00
23/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7394	7	7394	7	0.00
23/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7318	7	7318	7	0.00
23/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7242	7	7242	7	0.00
23/10/2018	2032 On 07-February-19			Bond Future	9.87	91.3496	9.8713	91.3496	22,009.00
23/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	130	0	130	0	0.00
23/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	126	0	126	0	0.00
23/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	122	0	122	0	0.00
23/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7610	8	7610	8	0.00
23/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7680	8	7680	8	0.00
23/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7540	7	7540	7	0.00
23/10/2018	2032 On 02-May-19			Bond Future	9.95	88.7125	9.9503	88.7125	0.00

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23/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1822	2	1822	2	0.00
23/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1849	2	1849	2	0.00
23/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1877	2	1877	2	0.00
23/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4012	4	4012	4	0.00
23/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4092	4	4092	4	0.00
23/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4052	4	4052	4	0.00
23/10/2018	2032 On 01-August-19			Bond Future	10.04	90.3227	10.0366	90.3227	0.00
23/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	3982	4	3982	4	0.00
23/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3948	4	3948	4	0.00
23/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3913	4	3913	4	0.00
23/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3571	4	3571	4	0.00
23/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3511	3	3511	3	0.00
23/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3541	4	3541	4	0.00
23/10/2018	2033 On 01-November-18			Bond Future	103.38	103.1141	103.3832	103.1141	603.00
23/10/2018	2033 On 07-February-19			Bond Future	105.40	105.1227	105.3972	105.1227	5,770.00
23/10/2018	2033 On 02-May-19			Bond Future	106.02	105.7408	106.0201	105.7408	0.00
23/10/2018	2033 On 01-August-19			Bond Future	107.96	107.6805	107.9638	107.6805	0.00
23/10/2018	2037 On 01-November-18			Bond Future	9.98	89.9174	9.9794	89.9174	52,209.00
23/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7705	8	7705	8	0.00
23/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7620	8	7620	8	0.00
23/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	7791	8	7791	8	0.00
23/10/2018	2037 On 07-February-19			Bond Future	10.06	87.3860	10.0646	87.3860	24,714.00
23/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	173	0	173	0	0.00
23/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	180	0	180	0	0.00
23/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	187	0	187	0	0.00
23/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8062	8	8062	8	0.00
23/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8218	8	8218	8	0.00
23/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8140	8	8140	8	0.00
23/10/2018	2037 On 02-May-19			Bond Future	10.14	88.8380	10.1411	88.8380	0.00
23/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2038	2	2038	2	0.00
23/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2069	2	2069	2	0.00

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23/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2008	2	2008	2	0.00
23/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4634	5	4634	5	0.00
23/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4588	5	4588	5	0.00
23/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4543	5	4543	5	0.00
23/10/2018	2037 On 01-August-19			Bond Future	10.23	86.1955	10.2270	86.1955	0.00
23/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	4432	4	4432	4	0.00
23/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	4508	5	4508	5	0.00
23/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	4470	4	4470	4	0.00
23/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	3947	4	3947	4	0.00
23/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	3914	4	3914	4	0.00
23/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	3980	4	3980	4	0.00
23/10/2018	2038 On 01-November-18			Bond Future	123.07	122.6781	123.0687	122.6781	2,886.00
23/10/2018	2038 On 07-February-19			Bond Future	123.87	123.4765	123.8748	123.4765	6,960.00
23/10/2018	2038 On 02-May-19			Bond Future	125.95	125.5469	125.9520	125.5469	0.00
23/10/2018	2038 On 01-August-19			Bond Future	128.21	127.7976	128.2088	127.7976	0.00
23/10/2018	2040 On 01-November-18			Bond Future	10.06	93.1010	10.0644	93.1010	24,511.00
23/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
23/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	9	0	9	0	0.00
23/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	102	0	102	0	1,770.00
23/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	502	1	502	1	2,690.00
23/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
23/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
23/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14143	14	14143	14	0.00
23/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8610	9	8610	9	0.00
23/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8331	8	8331	8	0.00
23/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1023	1	1023	1	0.00
23/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8424	8	8424	8	0.00
23/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2271	2	2271	2	0.00
23/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	3875	4	3875	4	0.00
23/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8517	9	8517	9	0.00
23/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7412	7	7412	7	0.00

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23/10/2018	2040 On 07-February-19			Bond Future	10.15	90.3802	10.1494	90.3802	16,599.00
23/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	161	0	161	0	0.00
23/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	172	0	172	0	0.00
23/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	166	0	166	0	0.00
23/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	8958	9	8958	9	0.00
23/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9045	9	9045	9	0.00
23/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	8872	9	8872	9	0.00
23/10/2018	2040 On 02-May-19			Bond Future	10.23	91.8820	10.2255	91.8820	0.00
23/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2256	2	2256	2	0.00
23/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2222	2	2222	2	0.00
23/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2190	2	2190	2	0.00
23/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	4910	5	4910	5	0.00
23/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	4959	5	4959	5	0.00
23/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	4861	5	4861	5	0.00
23/10/2018	2040 On 01-August-19			Bond Future	10.31	89.0444	10.3110	89.0444	0.00
23/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	4706	5	4706	5	0.00
23/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	4746	5	4746	5	0.00
23/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4787	5	4787	5	0.00
23/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4258	4	4258	4	0.00
23/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4330	4	4330	4	0.00
23/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4294	4	4294	4	0.00
23/10/2018	2044 On 01-November-18			Bond Future	10.07	90.2953	10.0690	90.2953	31,823.00
23/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
23/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8279	8	8279	8	0.00
23/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8184	8	8184	8	0.00
23/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8374	8	8374	8	0.00
23/10/2018	2044 On 07-February-19			Bond Future	10.15	87.6458	10.1502	87.6458	18,276.00
23/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	196	0	196	0	0.00
23/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	202	0	202	0	0.00
23/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	189	0	189	0	0.00
23/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	8823	9	8823	9	0.00
23/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	8735	9	8735	9	0.00

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23/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8648	9	8648	9	0.00
23/10/2018	2044 On 02-May-19			Bond Future	10.22	89.1022	10.2228	89.1022	0.00
23/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2297	2	2297	2	0.00
23/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2365	2	2365	2	0.00
23/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2331	2	2331	2	0.00
23/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	4831	5	4831	5	0.00
23/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	4881	5	4881	5	0.00
23/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	4930	5	4930	5	0.00
23/10/2018	2044 On 01-August-19			Bond Future	10.30	86.3393	10.3041	86.3393	0.00
23/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4855	5	4855	5	0.00
23/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4814	5	4814	5	0.00
23/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4897	5	4897	5	0.00
23/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4223	4	4223	4	0.00
23/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4187	4	4187	4	0.00
23/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4151	4	4151	4	0.00
23/10/2018	2046 On 01-November-18			Bond Future	116.94	116.9207	116.9393	116.9207	2,927.00
23/10/2018	2046 On 07-February-19			Bond Future	119.22	119.1984	119.2173	119.1984	9,155.00
23/10/2018	2046 On 02-May-19			Bond Future	119.53	119.5118	119.5312	119.5118	0.00
23/10/2018	2046 On 01-August-19			Bond Future	121.72	121.7041	121.7225	121.7041	0.00
23/10/2018	2050 On 01-November-18			Bond Future	122.80	122.7854	122.8047	122.7854	2,795.00
23/10/2018	2050 On 07-February-19			Bond Future	123.43	123.4057	123.4256	123.4057	7,315.00
23/10/2018	2050 On 02-May-19			Bond Future	125.50	125.4750	125.4953	125.4750	0.00
23/10/2018	2050 On 01-August-19			Bond Future	125.98	125.9594	125.9787	125.9594	0.00
23/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	AL37 On 01-November-18			Index Future	589.89	590.1820	589.8910	590.1820	0.00
23/10/2018	AL37 On 07-February-19			Index Future	601.23	601.5280	601.2320	601.5280	0.00
23/10/2018	AL37 On 02-May-19			Index Future	611.23	611.5260	611.2250	611.5260	0.00
23/10/2018	AL37 On 01-August-19			Index Future	622.32	622.6300	622.3160	622.6300	0.00
23/10/2018	AL7T On 01-November-18			Index Future	679.56	679.9120	679.5560	679.9120	0.00
23/10/2018	AL7T On 07-February-19			Index Future	692.62	692.9830	692.6210	692.9830	0.00
23/10/2018	AL7T On 02-May-19			Index Future	704.13	704.5010	704.1330	704.5010	0.00
23/10/2018	AL7T On 01-August-19			Index Future	716.91	717.2930	716.9090	717.2930	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
23/10/2018	ALBI On 01-November-18			Index Future	614.65	614.7930	614.6530	614.7930	490.00
23/10/2018	ALBI On 07-February-19			Index Future	626.47	626.6130	626.4700	626.6130	748.00
23/10/2018	ALBI On 02-May-19			Index Future	636.88	637.0270	636.8830	637.0270	0.00
23/10/2018	ALBI On 01-August-19			Index Future	648.44	648.5950	648.4390	648.5950	0.00
23/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	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
23/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2018	ES33 On 01-November-18			Bond Future	11.19	74.6692	11.1854	74.6692	7,037.00
23/10/2018	ES33 On 07-February-19			Bond Future	11.33	76.1047	11.3264	76.1047	494.00
23/10/2018	ES33 On 02-May-19			Bond Future	11.45	73.5800	11.4461	73.5800	0.00
23/10/2018	ES33 On 01-August-19			Bond Future	11.58	74.9155	11.5779	74.9155	0.00
23/10/2018	ES42 On 01-November-18			Bond Future	11.40	76.7149	11.3995	76.7149	0.00
23/10/2018	ES42 On 07-February-19			Bond Future	11.53	78.1897	11.5321	78.1897	5,169.00
23/10/2018	ES42 On 02-May-19			Bond Future	11.65	75.2290	11.6503	75.2290	0.00
23/10/2018	ES42 On 01-August-19			Bond Future	11.78	76.5942	11.7773	76.5942	0.00
23/10/2018	GOVI On 01-November-18			GOVI	608.61	608.7270	608.6080	608.7270	105.00
23/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	449020	45	449020	45	0.00
23/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	448820	45	448820	45	0.00
23/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	448920	45	448920	45	0.00
23/10/2018	GOVI On 07-February-19			GOVI	620.31	620.4290	620.3090	620.4290	357.00
23/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	462010	46	462010	46	0.00
23/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	462110	46	462110	46	0.00
23/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	462210	46	462210	46	0.00
23/10/2018	GOVI On 02-May-19			GOVI	630.62	630.7410	630.6190	630.7410	0.00
23/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	172610	17	172610	17	0.00
23/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	172410	17	172410	17	0.00
23/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	172510	17	172510	17	0.00
23/10/2018	GOVI On 01-August-19			GOVI	642.06	642.1950	642.0620	642.1950	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
23/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	33720	4	33720	4	0.00
23/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	33820	4	33820	4	0.00
23/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	33920	4	33920	4	0.00
23/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
23/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
23/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2018	IGOV On 01-November-18			Index Future	254.06	253.8540	254.0630	253.8540	407.00
23/10/2018	IGOV On 07-February-19			Index Future	259.01	258.7990	259.0120	258.7990	414.00
23/10/2018	IGOV On 02-May-19			Index Future	263.36	263.1390	263.3560	263.1390	0.00
23/10/2018	IGOV On 01-August-19			Index Future	268.19	267.9670	268.1860	267.9670	0.00
23/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
23/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
23/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
23/10/2018	IS01 On 19-September-19			Interest Rate Swap	99.98	99.9800	99.9800	99.9800	0.00
23/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
23/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
23/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7800	99.7800	99.7800	0.00
23/10/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	101.9800	101.9800	101.9800	0.00
23/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.06	103.0700	103.0600	103.0700	0.00
23/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.17	99.1900	99.1700	99.1900	0.00
23/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.85	102.8800	102.8500	102.8800	0.00
23/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.00	100.0100	100.0000	100.0100	0.00
23/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.95	96.9500	96.9500	96.9500	0.00
23/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.26	96.2700	96.2600	96.2700	0.00
23/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.53	95.5500	95.5300	95.5500	0.00
23/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.79	95.8100	95.7900	95.8100	0.00
23/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.06	98.0800	98.0600	98.0800	51.00
23/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.28	98.2900	98.2800	98.2900	0.00
23/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.56	99.5600	99.5600	99.5600	0.00
23/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.56	103.5500	103.5600	103.5500	0.00
23/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.89	104.8700	104.8900	104.8700	0.00
23/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.38	98.3500	98.3800	98.3500	0.00
23/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.48	104.4400	104.4800	104.4400	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
23/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.09	100.0400	100.0900	100.0400	0.00
23/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.48	97.4700	97.4800	97.4700	0.00
23/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.59	94.5700	94.5900	94.5700	0.00
23/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.42	93.4100	93.4200	93.4100	0.00
23/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.64	95.6100	95.6400	95.6100	0.00
23/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.45	99.4200	99.4500	99.4200	0.00
23/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.10	98.0800	98.1000	98.0800	0.00
23/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.21	100.1800	100.2100	100.1800	0.00
23/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.67	105.6300	105.6700	105.6300	0.00
23/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.07	106.0200	106.0700	106.0200	0.00
23/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.73	99.6600	99.7300	99.6600	0.00
23/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.86	106.7700	106.8600	106.7700	0.00
23/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.57	100.4600	100.5700	100.4600	0.00
23/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
23/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
23/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
23/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
23/10/2018	R023 On 01-November-18			Bond Future	8.52	98.7264	8.5217	98.7264	36,976.00
23/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6903	7	6903	7	0.00
23/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6871	7	6871	7	0.00
23/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6839	7	6839	7	0.00
23/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
23/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
23/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
23/10/2018	R023 On 07-February-19			Bond Future	8.63	100.6244	8.6300	100.6244	33,303.00
23/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6147	6	6147	6	0.00
23/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6207	6	6207	6	0.00
23/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6177	6	6177	6	0.00
23/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	7	0	7	0	0.00
23/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	7	0	7	0	0.00
23/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	8	0	8	0	0.00

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23/10/2018	R023 On 02-May-19			Bond Future	8.72	98.3693	8.7208	98.3693	0.00
23/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	795	1	795	1	0.00
23/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	781	1	781	1	0.00
23/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	767	1	767	1	0.00
23/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1633	2	1633	2	0.00
23/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1650	2	1650	2	0.00
23/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1616	2	1616	2	0.00
23/10/2018	R023 On 01-August-19			Bond Future	8.83	100.1550	8.8273	100.1550	0.00
23/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1732	2	1732	2	0.00
23/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1769	2	1769	2	0.00
23/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1751	2	1751	2	0.00
23/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1419	1	1419	1	0.00
23/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1408	1	1408	1	0.00
23/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1430	1	1430	1	0.00
23/10/2018	R035 On 01-November-18			Bond Future	9.91	93.3210	9.9102	93.3210	41,542.00
23/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	7824	8	7824	8	0.00
23/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	7909	8	7909	8	0.00
23/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7740	8	7740	8	0.00
23/10/2018	R035 On 07-February-19			Bond Future	10.00	95.1150	10.0021	95.1150	40,480.00
23/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	148	0	148	0	0.00
23/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	158	0	158	0	0.00
23/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	153	0	153	0	0.00
23/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8268	8	8268	8	0.00
23/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8190	8	8190	8	0.00
23/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8347	8	8347	8	0.00
23/10/2018	R035 On 02-May-19			Bond Future	10.08	92.1983	10.0771	92.1983	0.00
23/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2082	2	2082	2	0.00
23/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2113	2	2113	2	0.00
23/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2052	2	2052	2	0.00
23/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4630	5	4630	5	0.00
23/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4540	5	4540	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
23/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4585	5	4585	5	0.00
23/10/2018	R035 On 01-August-19			Bond Future	10.16	93.8718	10.1600	93.8718	0.00
23/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	4432	4	4432	4	0.00
23/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	4393	4	4393	4	0.00
23/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	4356	4	4356	4	0.00
23/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3894	4	3894	4	0.00
23/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	3927	4	3927	4	0.00
23/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3861	4	3861	4	0.00
23/10/2018	R186 On 01-November-18			Bond Future	9.17	111.5184	9.1658	111.5184	39,407.00
23/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
23/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	53	0	53	0	0.00
23/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	419	0	419	0	0.00
23/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
23/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3914	4	3914	4	0.00
23/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1641	2	1641	2	2,500.00
23/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	572	1	572	1	5,000.00
23/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7459	7	7459	7	0.00
23/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3790	4	3790	4	0.00
23/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3852	4	3852	4	0.00
23/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4286	4	4286	4	0.00
23/10/2018	R186 On 07-February-19			Bond Future	9.26	108.3577	9.2627	108.3577	23,911.00
23/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	101	0	101	0	0.00
23/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	279	0	279	0	1,000.00
23/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1282	1	1282	1	0.00
23/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	104	0	104	0	0.00
23/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4245	4	4245	4	0.00
23/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	108	0	108	0	0.00
23/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1748	2	1748	2	1,170.00
23/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	611	1	611	1	1,170.00
23/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4156	4	4156	4	0.00
23/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	144	0	144	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3488	3	3488	3	0.00
23/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	579	1	579	1	1,000.00
23/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6317	6	6317	6	0.00
23/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1706	2	1706	2	0.00
23/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5860	6	5860	6	0.00
23/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6433	6	6433	6	0.00
23/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4775	5	4775	5	0.00
23/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2221	2	2221	2	1,000.00
23/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6375	6	6375	6	0.00
23/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	559	1	559	1	1,170.00
23/10/2018	R186 On 02-May-19			Bond Future	9.35	110.1583	9.3497	110.1583	0.00
23/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1507	2	1507	2	0.00
23/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4985	5	4985	5	0.00
23/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1484	2	1484	2	0.00
23/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2208	2	2208	2	200.00
23/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1461	1	1461	1	0.00
23/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	4534	5	4534	5	0.00
23/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1930	2	1930	2	90.00
23/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	720	1	720	1	90.00
23/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	847	1	847	1	200.00
23/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4556	5	4556	5	0.00
23/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	4897	5	4897	5	0.00
23/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2485	2	2485	2	0.00
23/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3345	3	3345	3	0.00
23/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1061	1	1061	1	200.00
23/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	2770	3	2770	3	0.00
23/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1197	1	1197	1	90.00
23/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3379	3	3379	3	0.00
23/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3311	3	3311	3	0.00
23/10/2018	R186 On 01-August-19			Bond Future	9.45	106.8595	9.4468	106.8595	0.00
23/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	3151	3	3151	3	0.00
23/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	3214	3	3214	3	0.00
23/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	3183	3	3183	3	0.00
23/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2733	3	2733	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
23/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2711	3	2711	3	0.00
23/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2756	3	2756	3	0.00
23/10/2018	R197 On 01-November-18			Bond Future	301.62	301.4361	301.6150	301.4361	3.00
23/10/2018	R197 On 07-February-19			Bond Future	300.14	299.9606	300.1433	299.9606	2,350.00
23/10/2018	R197 On 02-May-19			Bond Future	305.18	304.9903	305.1764	304.9903	0.00
23/10/2018	R197 On 01-August-19			Bond Future	303.22	303.0317	303.2181	303.0317	0.00
23/10/2018	R202 On 01-November-18			Bond Future	236.15	235.5621	236.1487	235.5621	2,075.00
23/10/2018	R202 On 07-February-19			Bond Future	236.85	236.2482	236.8463	236.2482	8,070.00
23/10/2018	R202 On 02-May-19			Bond Future	240.82	240.2095	240.8183	240.2095	0.00
23/10/2018	R202 On 01-August-19			Bond Future	241.22	240.6041	241.2214	240.6041	0.00
23/10/2018	R207 On 01-November-18			Bond Future	6.79	102.7572	6.7891	102.7572	18,449.00
23/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	13	0	13	0	0.00
23/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	16	0	16	0	0.00
23/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	10	0	10	0	0.00
23/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	66	0	66	0	0.00
23/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	57	0	57	0	0.00
23/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	49	0	49	0	0.00
23/10/2018	R207 On 07-February-19			Bond Future	6.65	101.0877	6.6510	101.0877	62.00
23/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	73	0	73	0	0.00
23/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	70	0	70	0	0.00
23/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	67	0	67	0	0.00
23/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	186	0	186	0	0.00
23/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	192	0	192	0	0.00
23/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	180	0	180	0	0.00
23/10/2018	R207 On 02-May-19			Bond Future	6.45	102.7675	6.4517	102.7675	0.00
23/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	784	1	784	1	0.00
23/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	797	1	797	1	0.00
23/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	790	1	790	1	0.00
23/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	12	0	12	0	0.00
23/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	12	0	12	0	0.00
23/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	12	0	12	0	0.00
23/10/2018	R207 On 01-August-19			Bond Future	5.89	100.9921	5.8937	100.9921	0.00
23/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	639	1	639	1	0.00
23/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	643	1	643	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
23/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	647	1	647	1	0.00
23/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	15	0	15	0	0.00
23/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	15	0	15	0	0.00
23/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	15	0	15	0	0.00
23/10/2018	R208 On 01-November-18			Bond Future	7.73	98.6349	7.7279	98.6349	26,401.00
23/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1302	1	1302	1	0.00
23/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1345	1	1345	1	0.00
23/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1324	1	1324	1	0.00
23/10/2018	R208 On 07-February-19			Bond Future	7.80	100.5311	7.8003	100.5311	14,112.00
23/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	31	0	31	0	0.00
23/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	29	0	29	0	0.00
23/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	29	0	29	0	0.00
23/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1414	1	1414	1	0.00
23/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1451	1	1451	1	0.00
23/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1433	1	1433	1	0.00
23/10/2018	R208 On 02-May-19			Bond Future	7.87	98.8020	7.8670	98.8020	0.00
23/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	727	1	727	1	0.00
23/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	739	1	739	1	0.00
23/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	750	1	750	1	0.00
23/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	455	0	455	0	0.00
23/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	466	0	466	0	0.00
23/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	460	0	460	0	0.00
23/10/2018	R208 On 01-August-19			Bond Future	7.95	100.5955	7.9480	100.5955	0.00
23/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	884	1	884	1	0.00
23/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	874	1	874	1	0.00
23/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	865	1	865	1	0.00
23/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	562	1	562	1	0.00
23/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	551	1	551	1	0.00
23/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	557	1	557	1	0.00
23/10/2018	R209 On 01-November-18			Bond Future	9.87	70.8425	9.8688	70.8425	118,073.00
23/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69928	70	69928	70	0.00

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23/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
23/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69928	70	69928	70	0.00
23/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	948	1	948	1	0.00
23/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1080	1	1080	1	0.00
23/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	104	0	104	0	2,000.00
23/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	15	0	15	0	0.00
23/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	425	0	425	0	0.00
23/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4255	4	4255	4	0.00
23/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	481	1	481	1	0.00
23/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
23/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	825	1	825	1	0.00
23/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69928	70	69928	70	0.00
23/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	2	0	2	0	0.00
23/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	20	0	20	0	0.00
23/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	991	1	991	1	0.00
23/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6002	6	6002	6	0.00
23/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	253	0	253	0	5,850.00
23/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
23/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	309	0	309	0	0.00
23/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1581	2	1581	2	0.00
23/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2619	3	2619	3	760.00
23/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	736	1	736	1	760.00
23/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	375	0	375	0	0.00
23/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	664	1	664	1	0.00
23/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	5930	6	5930	6	0.00
23/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	1	0	1	0	0.00
23/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2489	2	2489	2	0.00
23/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	290	0	290	0	2,000.00
23/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
23/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3486	3	3486	3	0.00
23/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
23/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6651	7	6651	7	0.00
23/10/2018	R209 On 07-February-19			Bond Future	9.95	72.2044	9.9480	72.2044	95,876.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	168	0	168	0	0.00
23/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	163	0	163	0	0.00
23/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	928	1	928	1	4,000.00
23/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	220	0	220	0	4,000.00
23/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	174	0	174	0	0.00
23/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2928	3	2928	3	0.00
23/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6272	6	6272	6	0.00
23/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	6856	7	6856	7	0.00
23/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3556	4	3556	4	0.00
23/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6790	7	6790	7	0.00
23/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6724	7	6724	7	0.00
23/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1374	1	1374	1	4,000.00
23/10/2018	R209 On 02-May-19			Bond Future	10.02	70.2564	10.0161	70.2564	0.00
23/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1809	2	1809	2	0.00
23/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1783	2	1783	2	0.00
23/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1836	2	1836	2	0.00
23/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	3912	4	3912	4	0.00
23/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	3874	4	3874	4	0.00
23/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3836	4	3836	4	0.00
23/10/2018	R209 On 01-August-19			Bond Future	10.09	71.5316	10.0899	71.5316	0.00
23/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3712	4	3712	4	0.00
23/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3778	4	3778	4	0.00
23/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3745	4	3745	4	0.00
23/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3318	3	3318	3	0.00
23/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3345	3	3345	3	0.00
23/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3290	3	3290	3	0.00
23/10/2018	R210 On 01-November-18			Bond Future	186.21	186.0235	186.2061	186.0235	1,706.00
23/10/2018	R210 On 07-February-19			Bond Future	189.83	189.6470	189.8333	189.6470	1,238.00
23/10/2018	R210 On 02-May-19			Bond Future	190.46	190.2723	190.4618	190.2723	0.00
23/10/2018	R210 On 01-August-19			Bond Future	193.95	193.7625	193.9536	193.7625	0.00
23/10/2018	R212 On 01-November-18			Bond Future	155.63	155.6591	155.6343	155.6591	2,920.00
23/10/2018	R212 On 07-February-19			Bond Future	156.51	156.5361	156.5109	156.5361	1,526.00
23/10/2018	R212 On 02-May-19			Bond Future	159.14	159.1609	159.1354	159.1609	0.00
23/10/2018	R212 On 01-August-19			Bond Future	161.98	162.0095	161.9819	162.0095	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
23/10/2018	R213 On 01-November-18			Bond Future	9.68	82.3208	9.6750	82.3208	26,421.00
23/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6662	7	6662	7	0.00
23/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6730	7	6730	7	0.00
23/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6593	7	6593	7	0.00
23/10/2018	R213 On 07-February-19			Bond Future	9.77	83.9033	9.7656	83.9033	17,711.00
23/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	116	0	116	0	0.00
23/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	120	0	120	0	0.00
23/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	124	0	124	0	0.00
23/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	6992	7	6992	7	0.00
23/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6929	7	6929	7	0.00
23/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7056	7	7056	7	0.00
23/10/2018	R213 On 02-May-19			Bond Future	9.84	81.7504	9.8396	81.7504	0.00
23/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1679	2	1679	2	0.00
23/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1654	2	1654	2	0.00
23/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1629	2	1629	2	0.00
23/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3772	4	3772	4	0.00
23/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3809	4	3809	4	0.00
23/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3735	4	3735	4	0.00
23/10/2018	R213 On 01-August-19			Bond Future	9.92	83.2343	9.9216	83.2343	0.00
23/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	3506	4	3506	4	0.00
23/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3539	4	3539	4	0.00
23/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3571	4	3571	4	0.00
23/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3114	3	3114	3	0.00
23/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3165	3	3165	3	0.00
23/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3140	3	3140	3	0.00
23/10/2018	R214 On 01-November-18			Bond Future	10.02	69.9869	10.0240	69.9869	22,092.00
23/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7312	7	7312	7	0.00
23/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7466	7	7466	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
23/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7389	7	7389	7	0.00
23/10/2018	R214 On 07-February-19			Bond Future	10.11	71.3324	10.1055	71.3324	15,733.00
23/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	135	0	135	0	0.00
23/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	140	0	140	0	0.00
23/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	131	0	131	0	0.00
23/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7730	8	7730	8	0.00
23/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7658	8	7658	8	0.00
23/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7586	8	7586	8	0.00
23/10/2018	R214 On 02-May-19			Bond Future	10.17	69.2240	10.1717	69.2240	0.00
23/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1953	2	1953	2	0.00
23/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1898	2	1898	2	0.00
23/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1925	2	1925	2	0.00
23/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	3976	4	3976	4	0.00
23/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	3936	4	3936	4	0.00
23/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4016	4	4016	4	0.00
23/10/2018	R214 On 01-August-19			Bond Future	10.24	70.4805	10.2444	70.4805	0.00
23/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	4037	4	4037	4	0.00
23/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	4071	4	4071	4	0.00
23/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	4003	4	4003	4	0.00
23/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3526	4	3526	4	0.00
23/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3497	4	3497	4	0.00
23/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3468	3	3468	3	0.00
23/10/2018	R248 On 01-November-18			Bond Future	10.05	89.3474	10.0491	89.3474	79,205.00
23/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
23/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9433	9	9433	9	0.00
23/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9333	9	9333	9	0.00
23/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9533	10	9533	10	0.00
23/10/2018	R248 On 07-February-19			Bond Future	10.13	91.0650	10.1317	91.0650	42,924.00
23/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	139	0	139	0	0.00
23/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	134	0	134	0	0.00
23/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	144	0	144	0	0.00
23/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	9750	10	9750	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	9938	10	9938	10	0.00
23/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	9844	10	9844	10	0.00
23/10/2018	R248 On 02-May-19			Bond Future	10.20	88.1444	10.1987	88.1444	0.00
23/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2417	2	2417	2	0.00
23/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2453	2	2453	2	0.00
23/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2382	2	2382	2	0.00
23/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	4865	5	4865	5	0.00
23/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	4966	5	4966	5	0.00
23/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	4916	5	4916	5	0.00
23/10/2018	R248 On 01-August-19			Bond Future	10.27	89.7443	10.2724	89.7443	0.00
23/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	5040	5	5040	5	0.00
23/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4997	5	4997	5	0.00
23/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4955	5	4955	5	0.00
23/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4376	4	4376	4	0.00
23/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4413	4	4413	4	0.00
23/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4339	4	4339	4	0.00