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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
30/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	2025 On 01-November-18			Bond Future	132.14	132.1586	132.1398	132.1586	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2018	2025 On 07-February-19			Bond Future	133.42	133.4390	133.4178	133.4390	355.00
30/10/2018	2025 On 02-May-19			Bond Future	135.82	135.8390	135.8161	135.8390	0.00
30/10/2018	2025 On 01-August-19			Bond Future	138.55	138.5740	138.5493	138.5740	0.00
30/10/2018	2029 On 01-November-18			Bond Future	100.13	100.1421	100.1279	100.1421	1,568.00
30/10/2018	2029 On 07-February-19			Bond Future	102.17	102.1842	102.1683	102.1842	2,954.00
30/10/2018	2029 On 02-May-19			Bond Future	102.93	102.9489	102.9316	102.9489	0.00
30/10/2018	2029 On 01-August-19			Bond Future	105.04	105.0572	105.0386	105.0572	0.00
30/10/2018	2030 On 01-November-18			Bond Future	9.71	90.8172	9.7138	90.8172	23,867.00
30/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	39	0	39	0	0.00
30/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7369	7	7369	7	0.00
30/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7438	7	7438	7	0.00
30/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	749	1	749	1	0.00
30/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5256	5	5256	5	0.00
30/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7299	7	7299	7	0.00
30/10/2018	2030 On 07-February-19			Bond Future	9.80	88.6350	9.7952	88.6350	53,754.00
30/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1527	2	1527	2	4,000.00
30/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	480	1	480	1	4,000.00
30/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	70	0	70	0	0.00
30/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	72	0	72	0	0.00
30/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	194	0	194	0	1,320.00
30/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3383	4	3383	4	0.00
30/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	75	0	75	0	0.00
30/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1312	1	1312	1	1,320.00
30/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	853	1	853	1	0.00
30/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	93	0	93	0	0.00
30/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7116	7	7116	7	0.00
30/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5880	6	5880	6	0.00
30/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3305	3	3305	3	0.00
30/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7504	7	7504	7	0.00
30/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2511	2	2511	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
30/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7569	7	7569	7	0.00
30/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7634	7	7634	7	0.00
30/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	965	1	965	1	4,000.00
30/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4336	4	4336	4	0.00
30/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2232	2	2232	2	0.00
30/10/2018	2030 On 02-May-19			Bond Future	9.86	90.2100	9.8640	90.2100	0.00
30/10/2018	2030 On 02-May-19	10.20	Call	Bond Future	3711	4	3711	4	0.00
30/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1270	1	1270	1	0.00
30/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1315	1	1315	1	0.00
30/10/2018	2030 On 02-May-19	8.90	Call	Bond Future	474	1	474	1	3,000.00
30/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1293	1	1293	1	3,000.00
30/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4131	4	4131	4	0.00
30/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4091	4	4091	4	0.00
30/10/2018	2030 On 02-May-19	8.90	Put	Bond Future	6510	6	6510	6	0.00
30/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4171	4	4171	4	0.00
30/10/2018	2030 On 02-May-19	10.20	Put	Bond Future	1730	2	1730	2	3,000.00
30/10/2018	2030 On 01-August-19			Bond Future	9.93	88.0321	9.9283	88.0321	0.00
30/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3055	3	3055	3	0.00
30/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3024	3	3024	3	0.00
30/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	2993	3	2993	3	0.00
30/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3104	3	3104	3	0.00
30/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3159	3	3159	3	0.00
30/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3132	3	3132	3	0.00
30/10/2018	2032 On 01-November-18			Bond Future	9.91	88.9251	9.9139	88.9251	18,203.00
30/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	8295	8	8295	8	0.00
30/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	8219	8	8219	8	0.00
30/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	8143	8	8143	8	0.00
30/10/2018	2032 On 07-February-19			Bond Future	10.00	90.7146	9.9983	90.7146	41,633.00
30/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	65	0	65	0	0.00
30/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	63	0	63	0	0.00
30/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	61	0	61	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
30/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8387	8	8387	8	0.00
30/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8459	8	8459	8	0.00
30/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8315	8	8315	8	0.00
30/10/2018	2032 On 02-May-19			Bond Future	10.07	88.1691	10.0660	88.1691	0.00
30/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1478	2	1478	2	0.00
30/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1503	2	1503	2	0.00
30/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1528	2	1528	2	0.00
30/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4416	4	4416	4	0.00
30/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4502	4	4502	4	0.00
30/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4459	4	4459	4	0.00
30/10/2018	2032 On 01-August-19			Bond Future	10.13	89.9558	10.1272	89.9558	0.00
30/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	3338	4	3338	4	0.00
30/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3305	3	3305	3	0.00
30/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3272	3	3272	3	0.00
30/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3510	3	3510	3	0.00
30/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3448	3	3448	3	0.00
30/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3479	3	3479	3	0.00
30/10/2018	2033 On 01-November-18			Bond Future	103.47	102.7237	103.4655	102.7237	603.00
30/10/2018	2033 On 07-February-19			Bond Future	105.57	104.8183	105.5739	104.8183	5,770.00
30/10/2018	2033 On 02-May-19			Bond Future	106.33	105.5579	106.3260	105.5579	0.00
30/10/2018	2033 On 01-August-19			Bond Future	108.50	107.7196	108.5024	107.7196	0.00
30/10/2018	2037 On 01-November-18			Bond Future	10.09	89.4367	10.0936	89.4367	48,827.00
30/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8558	8	8558	8	0.00
30/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8473	8	8473	8	0.00
30/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8644	8	8644	8	0.00
30/10/2018	2037 On 07-February-19			Bond Future	10.17	86.9760	10.1722	86.9760	49,495.00
30/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	88	0	88	0	0.00
30/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	91	0	91	0	0.00
30/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	95	0	95	0	0.00
30/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8762	8	8762	8	0.00
30/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8924	9	8924	9	0.00

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30/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8843	8	8843	8	0.00
30/10/2018	2037 On 02-May-19			Bond Future	10.24	88.5216	10.2382	88.5216	0.00
30/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1773	2	1773	2	0.00
30/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1801	2	1801	2	0.00
30/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1746	2	1746	2	0.00
30/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5077	5	5077	5	0.00
30/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5029	5	5029	5	0.00
30/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4980	5	4980	5	0.00
30/10/2018	2037 On 01-August-19			Bond Future	10.30	86.0593	10.3014	86.0593	0.00
30/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	3745	4	3745	4	0.00
30/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	3819	4	3819	4	0.00
30/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	3782	4	3782	4	0.00
30/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	3792	4	3792	4	0.00
30/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	3758	4	3758	4	0.00
30/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	3826	4	3826	4	0.00
30/10/2018	2038 On 01-November-18			Bond Future	122.80	122.8133	122.7961	122.8133	517.00
30/10/2018	2038 On 07-February-19			Bond Future	123.71	123.7263	123.7068	123.7263	9,848.00
30/10/2018	2038 On 02-May-19			Bond Future	125.93	125.9517	125.9306	125.9517	0.00
30/10/2018	2038 On 01-August-19			Bond Future	128.46	128.4784	128.4557	128.4784	0.00
30/10/2018	2040 On 01-November-18			Bond Future	10.19	92.5472	10.1886	92.5472	15,207.00
30/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
30/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	0	0	0	0	1,770.00
30/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	9	0	9	0	2,690.00
30/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
30/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
30/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	15134	15	15134	15	0.00
30/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9600	9	9600	9	0.00
30/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9322	9	9322	9	0.00
30/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1520	1	1520	1	0.00
30/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9415	9	9415	9	0.00

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30/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3160	3	3160	3	0.00
30/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4857	4	4857	4	0.00
30/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9507	9	9507	9	0.00
30/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8403	8	8403	8	0.00
30/10/2018	2040 On 07-February-19			Bond Future	10.27	89.8984	10.2676	89.8984	31,385.00
30/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	80	0	80	0	0.00
30/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	87	0	87	0	0.00
30/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	83	0	83	0	0.00
30/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9804	9	9804	9	0.00
30/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9893	9	9893	9	0.00
30/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9716	9	9716	9	0.00
30/10/2018	2040 On 02-May-19			Bond Future	10.33	91.4960	10.3341	91.4960	0.00
30/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	1847	2	1847	2	0.00
30/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	1817	2	1817	2	0.00
30/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	1787	2	1787	2	0.00
30/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5346	5	5346	5	0.00
30/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5399	5	5399	5	0.00
30/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5295	5	5295	5	0.00
30/10/2018	2040 On 01-August-19			Bond Future	10.40	88.8437	10.3979	88.8437	0.00
30/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	3930	4	3930	4	0.00
30/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	3969	4	3969	4	0.00
30/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4008	4	4008	4	0.00
30/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4145	4	4145	4	0.00
30/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4219	4	4219	4	0.00
30/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4182	4	4182	4	0.00
30/10/2018	2044 On 01-November-18			Bond Future	10.19	89.7312	10.1935	89.7312	17,799.00
30/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
30/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9287	9	9287	9	0.00
30/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9192	9	9192	9	0.00
30/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9382	9	9382	9	0.00
30/10/2018	2044 On 07-February-19			Bond Future	10.27	87.1510	10.2691	87.1510	41,523.00
30/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	99	0	99	0	0.00

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30/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	103	0	103	0	0.00
30/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	95	0	95	0	0.00
30/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9677	9	9677	9	0.00
30/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9587	9	9587	9	0.00
30/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9496	9	9496	9	0.00
30/10/2018	2044 On 02-May-19			Bond Future	10.33	88.6998	10.3325	88.6998	0.00
30/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	1870	2	1870	2	0.00
30/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	1933	2	1933	2	0.00
30/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	1901	2	1901	2	0.00
30/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5264	5	5264	5	0.00
30/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5315	5	5315	5	0.00
30/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5368	5	5368	5	0.00
30/10/2018	2044 On 01-August-19			Bond Future	10.39	86.1159	10.3934	86.1159	0.00
30/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4116	4	4116	4	0.00
30/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4076	4	4076	4	0.00
30/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4156	4	4156	4	0.00
30/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4179	4	4179	4	0.00
30/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4142	4	4142	4	0.00
30/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4105	4	4105	4	0.00
30/10/2018	2046 On 01-November-18			Bond Future	116.25	116.2704	116.2542	116.2704	733.00
30/10/2018	2046 On 07-February-19			Bond Future	118.62	118.6413	118.6232	118.6413	12,065.00
30/10/2018	2046 On 02-May-19			Bond Future	119.07	119.0889	119.0692	119.0889	0.00
30/10/2018	2046 On 01-August-19			Bond Future	121.51	121.5280	121.5067	121.5280	0.00
30/10/2018	2050 On 01-November-18			Bond Future	121.37	121.6424	121.3720	121.6424	2,795.00
30/10/2018	2050 On 07-February-19			Bond Future	122.07	122.3509	122.0732	122.3509	10,049.00
30/10/2018	2050 On 02-May-19			Bond Future	124.27	124.5515	124.2673	124.5515	0.00
30/10/2018	2050 On 01-August-19			Bond Future	124.99	125.2834	124.9924	125.2834	0.00
30/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	AL37 On 01-November-18			Index Future	589.43	590.7210	589.4250	590.7210	0.00
30/10/2018	AL37 On 07-February-19			Index Future	601.27	602.5980	601.2680	602.5980	0.00
30/10/2018	AL37 On 02-May-19			Index Future	611.94	613.3010	611.9410	613.3010	0.00
30/10/2018	AL37 On 01-August-19			Index Future	624.32	625.7140	624.3210	625.7140	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
30/10/2018	AL7T On 01-November-18			Index Future	674.99	676.5720	674.9850	676.5720	0.00
30/10/2018	AL7T On 07-February-19			Index Future	688.55	690.1760	688.5470	690.1760	0.00
30/10/2018	AL7T On 02-May-19			Index Future	700.77	702.4350	700.7690	702.4350	0.00
30/10/2018	AL7T On 01-August-19			Index Future	714.95	716.6520	714.9460	716.6520	0.00
30/10/2018	ALBI On 01-November-18			Index Future	609.78	611.8260	609.7750	611.8260	199.00
30/10/2018	ALBI On 07-February-19			Index Future	622.03	624.1280	622.0260	624.1280	903.00
30/10/2018	ALBI On 02-May-19			Index Future	633.07	635.2130	633.0680	635.2130	0.00
30/10/2018	ALBI On 01-August-19			Index Future	645.88	648.0700	645.8750	648.0700	0.00
30/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C226 On 25-January-23			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
30/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2018	ES33 On 01-November-18			Bond Future	11.29	74.3247	11.2858	74.3247	7,037.00
30/10/2018	ES33 On 07-February-19			Bond Future	11.42	75.8203	11.4190	75.8203	494.00
30/10/2018	ES33 On 02-May-19			Bond Future	11.53	73.3755	11.5266	73.3755	0.00
30/10/2018	ES33 On 01-August-19			Bond Future	11.63	74.8624	11.6326	74.8624	0.00
30/10/2018	ES42 On 01-November-18			Bond Future	11.53	76.2581	11.5255	76.2581	0.00
30/10/2018	ES42 On 07-February-19			Bond Future	11.65	77.7928	11.6523	77.7928	5,169.00
30/10/2018	ES42 On 02-May-19			Bond Future	11.76	74.9139	11.7605	74.9139	0.00
30/10/2018	ES42 On 01-August-19			Bond Future	11.87	76.4327	11.8653	76.4327	0.00
30/10/2018	GOVI On 01-November-18			GOVI	603.35	605.5270	603.3490	605.5270	44.00
30/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	501610	48	501610	48	0.00
30/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	501410	48	501410	48	0.00
30/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	501510	48	501510	48	0.00
30/10/2018	GOVI On 07-February-19			GOVI	615.47	617.7020	615.4720	617.7020	452.00
30/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	510380	49	510380	49	0.00
30/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	510480	49	510480	49	0.00
30/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	510580	49	510580	49	0.00
30/10/2018	GOVI On 02-May-19			GOVI	626.40	628.6740	626.3970	628.6740	0.00
30/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	214830	19	214830	19	0.00
30/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	214630	19	214630	19	0.00
30/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	214730	19	214730	19	0.00
30/10/2018	GOVI On 01-August-19			GOVI	639.07	641.3980	639.0690	641.3980	0.00
30/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	3790	3	3790	3	0.00
30/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	3890	3	3890	3	0.00
30/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	3990	3	3990	3	0.00
30/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
30/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
30/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2018	IGOV On 01-November-18			Index Future	253.22	253.1730	253.2220	253.1730	317.00
30/10/2018	IGOV On 07-February-19			Index Future	258.38	258.3310	258.3780	258.3310	502.00
30/10/2018	IGOV On 02-May-19			Index Future	263.02	262.9760	263.0220	262.9760	215.00
30/10/2018	IGOV On 01-August-19			Index Future	268.40	268.3590	268.4030	268.3590	0.00
30/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
30/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5800	99.5900	99.5800	0.00
30/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.08	102.0700	102.0800	102.0700	0.00
30/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.03	100.0100	100.0300	100.0100	0.00
30/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
30/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
30/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.81	99.8000	99.8100	99.8000	0.00
30/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.03	102.0100	102.0300	102.0100	0.00
30/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.09	103.0800	103.0900	103.0800	0.00
30/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.23	99.2000	99.2300	99.2000	0.00
30/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.93	102.9000	102.9300	102.9000	0.00
30/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.06	100.0300	100.0600	100.0300	0.00
30/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.99	96.9700	96.9900	96.9700	0.00
30/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.30	96.2700	96.3000	96.2700	0.00
30/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.58	95.5400	95.5800	95.5400	0.00
30/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.84	95.8000	95.8400	95.8000	0.00
30/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.10	98.0700	98.1000	98.0700	51.00
30/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.31	98.2800	98.3100	98.2800	0.00
30/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.57	99.5500	99.5700	99.5500	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
30/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.56	103.5500	103.5600	103.5500	0.00
30/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.88	104.8700	104.8800	104.8700	0.00
30/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.37	98.3600	98.3700	98.3600	0.00
30/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.47	104.4600	104.4700	104.4600	0.00
30/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.07	100.0600	100.0700	100.0600	0.00
30/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.46	97.4400	97.4600	97.4400	0.00
30/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.56	94.5400	94.5600	94.5400	0.00
30/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.38	93.3800	93.3800	93.3800	0.00
30/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.59	95.5900	95.5900	95.5900	0.00
30/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.40	99.4000	99.4000	99.4000	0.00
30/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.05	98.0500	98.0500	98.0500	0.00
30/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.17	100.1500	100.1700	100.1500	0.00
30/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.62	105.6000	105.6200	105.6000	0.00
30/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.03	105.9900	106.0300	105.9900	0.00
30/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.66	99.6200	99.6600	99.6200	0.00
30/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.79	106.7400	106.7900	106.7400	0.00
30/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.49	100.4200	100.4900	100.4200	0.00
30/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
30/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/10/2018	R023 On 01-November-18			Bond Future	8.54	98.8222	8.5393	98.8222	13,549.00
30/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6841	7	6841	7	0.00
30/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6809	7	6809	7	0.00
30/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6778	7	6778	7	0.00
30/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R023 On 07-February-19			Bond Future	8.62	100.8109	8.6226	100.8109	51,688.00
30/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6170	6	6170	6	0.00
30/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6230	6	6230	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6200	6	6200	6	0.00
30/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	6	0	6	0	0.00
30/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	6	0	6	0	0.00
30/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	6	0	6	0	0.00
30/10/2018	R023 On 02-May-19			Bond Future	8.68	98.6714	8.6774	98.6714	0.00
30/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	812	1	812	1	0.00
30/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	798	1	798	1	0.00
30/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	783	1	783	1	0.00
30/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1514	1	1514	1	0.00
30/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1531	1	1531	1	0.00
30/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1497	1	1497	1	0.00
30/10/2018	R023 On 01-August-19			Bond Future	8.71	100.6703	8.7100	100.6703	0.00
30/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1827	2	1827	2	0.00
30/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1866	2	1866	2	0.00
30/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1847	2	1847	2	0.00
30/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1169	1	1169	1	0.00
30/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1159	1	1159	1	0.00
30/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1179	1	1179	1	0.00
30/10/2018	R035 On 01-November-18			Bond Future	10.01	92.8821	10.0139	92.8821	10,103.00
30/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8598	8	8598	8	0.00
30/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8683	8	8683	8	0.00
30/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8513	8	8513	8	0.00
30/10/2018	R035 On 07-February-19			Bond Future	10.10	94.7512	10.0984	94.7512	71,469.00
30/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	80	0	80	0	0.00
30/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	86	0	86	0	0.00
30/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	83	0	83	0	0.00
30/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8905	9	8905	9	0.00
30/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8825	9	8825	9	0.00
30/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8986	9	8986	9	0.00
30/10/2018	R035 On 02-May-19			Bond Future	10.16	91.9335	10.1620	91.9335	0.00
30/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1771	2	1771	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
30/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1799	2	1799	2	0.00
30/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1742	2	1742	2	0.00
30/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4936	5	4936	5	0.00
30/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4841	5	4841	5	0.00
30/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4888	5	4888	5	0.00
30/10/2018	R035 On 01-August-19			Bond Future	10.22	93.7962	10.2206	93.7962	0.00
30/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	3874	4	3874	4	0.00
30/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	3837	4	3837	4	0.00
30/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	3799	4	3799	4	0.00
30/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3770	4	3770	4	0.00
30/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	3803	4	3803	4	0.00
30/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3736	4	3736	4	0.00
30/10/2018	R186 On 01-November-18			Bond Future	9.27	111.0551	9.2742	111.0551	13,223.00
30/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
30/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	21	0	21	0	0.00
30/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
30/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4553	4	4553	4	0.00
30/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2228	2	2228	2	2,500.00
30/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	812	1	812	1	5,000.00
30/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8098	8	8098	8	0.00
30/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4429	4	4429	4	0.00
30/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4491	4	4491	4	0.00
30/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4926	5	4926	5	0.00
30/10/2018	R186 On 07-February-19			Bond Future	9.36	107.9830	9.3599	107.9830	64,290.00
30/10/2018	R186 On 07-February-19	9.38	Call	Bond Future	1715	2	1715	2	6,000.00
30/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	64	0	64	0	0.00
30/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	180	0	180	0	1,000.00
30/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	66	0	66	0	0.00
30/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	986	1	986	1	0.00
30/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3728	4	3728	4	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
30/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	92	0	92	0	210.00
30/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3641	4	3641	4	0.00
30/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	69	0	69	0	0.00
30/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1403	2	1403	2	1,170.00
30/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	423	0	423	0	1,170.00
30/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3856	4	3856	4	0.00
30/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6834	7	6834	7	0.00
30/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	620	1	620	1	1,000.00
30/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1916	2	1916	2	0.00
30/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6952	7	6952	7	0.00
30/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6364	6	6364	6	0.00
30/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5233	5	5233	5	0.00
30/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2481	2	2481	2	1,000.00
30/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	597	1	597	1	1,170.00
30/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6893	7	6893	7	0.00
30/10/2018	R186 On 07-February-19	9.38	Put	Bond Future	1600	1	1600	1	0.00
30/10/2018	R186 On 02-May-19			Bond Future	9.43	109.9015	9.4291	109.9015	0.00
30/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1238	1	1238	1	0.00
30/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4538	5	4538	5	0.00
30/10/2018	R186 On 02-May-19	9.75	Call	Bond Future	3301	3	3301	3	0.00
30/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1216	1	1216	1	0.00
30/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1891	2	1891	2	200.00
30/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	4097	4	4097	4	0.00
30/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1195	1	1195	1	0.00
30/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	647	1	647	1	200.00
30/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1632	2	1632	2	90.00
30/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	539	1	539	1	90.00
30/10/2018	R186 On 02-May-19	8.50	Call	Bond Future	402	0	402	0	7,000.00
30/10/2018	R186 On 02-May-19	9.00	Call	Bond Future	1175	1	1175	1	7,000.00
30/10/2018	R186 On 02-May-19	9.00	Put	Bond Future	3592	3	3592	3	0.00
30/10/2018	R186 On 02-May-19	8.50	Put	Bond Future	5729	6	5729	6	0.00
30/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	5159	5	5159	5	0.00
30/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2611	2	2611	2	0.00
30/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4798	5	4798	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
30/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	2914	3	2914	3	0.00
30/10/2018	R186 On 02-May-19	9.75	Put	Bond Future	1539	1	1539	1	7,000.00
30/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3520	3	3520	3	0.00
30/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1057	1	1057	1	200.00
30/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3556	3	3556	3	0.00
30/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1202	1	1202	1	90.00
30/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3484	3	3484	3	0.00
30/10/2018	R186 On 01-August-19			Bond Future	9.49	106.8249	9.4882	106.8249	0.00
30/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	2815	3	2815	3	0.00
30/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	2876	3	2876	3	0.00
30/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	2845	3	2845	3	0.00
30/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2620	3	2620	3	0.00
30/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2596	2	2596	2	0.00
30/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2643	3	2643	3	0.00
30/10/2018	R197 On 01-November-18			Bond Future	301.05	301.0929	301.0490	301.0929	0.00
30/10/2018	R197 On 07-February-19			Bond Future	299.83	299.8811	299.8322	299.8811	2,355.00
30/10/2018	R197 On 02-May-19			Bond Future	305.22	305.2747	305.2217	305.2747	0.00
30/10/2018	R197 On 01-August-19			Bond Future	303.91	303.9652	303.9083	303.9652	0.00
30/10/2018	R202 On 01-November-18			Bond Future	235.24	235.2727	235.2394	235.2727	1,351.00
30/10/2018	R202 On 07-February-19			Bond Future	236.13	236.1656	236.1282	236.1656	8,979.00
30/10/2018	R202 On 02-May-19			Bond Future	240.37	240.4129	240.3727	240.4129	0.00
30/10/2018	R202 On 01-August-19			Bond Future	241.28	241.3200	241.2766	241.3200	0.00
30/10/2018	R207 On 01-November-18			Bond Future	6.45	103.1279	6.4529	103.1279	2,383.00
30/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	337	0	337	0	0.00
30/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	349	0	349	0	0.00
30/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	326	0	326	0	0.00
30/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R207 On 07-February-19			Bond Future	6.11	101.5574	6.1119	101.5574	17,021.00
30/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	383	0	383	0	0.00
30/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	375	0	375	0	0.00
30/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	367	0	367	0	0.00
30/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	12	0	12	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
30/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	12	0	12	0	0.00
30/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	12	0	12	0	0.00
30/10/2018	R207 On 02-May-19			Bond Future	5.56	103.3619	5.5568	103.3619	0.00
30/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	1374	1	1374	1	0.00
30/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	1388	1	1388	1	0.00
30/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	1381	1	1381	1	0.00
30/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	1	0	1	0	0.00
30/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	1	0	1	0	0.00
30/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	1	0	1	0	0.00
30/10/2018	R207 On 01-August-19			Bond Future	4.01	101.8129	4.0093	101.8129	0.00
30/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	1453	1	1453	1	0.00
30/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	1458	1	1458	1	0.00
30/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	1462	1	1462	1	0.00
30/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R208 On 01-November-18			Bond Future	7.73	98.6342	7.7279	98.6342	16,029.00
30/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1302	1	1302	1	0.00
30/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1345	1	1345	1	0.00
30/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1324	1	1324	1	0.00
30/10/2018	R208 On 07-February-19			Bond Future	7.75	100.6191	7.7546	100.6191	21,597.00
30/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	46	0	46	0	0.00
30/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	45	0	45	0	0.00
30/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	43	0	43	0	0.00
30/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1342	1	1342	1	0.00
30/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1379	1	1379	1	0.00
30/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1361	1	1361	1	0.00
30/10/2018	R208 On 02-May-19			Bond Future	7.75	99.0053	7.7497	99.0053	0.00
30/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	816	1	816	1	0.00
30/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	828	1	828	1	0.00
30/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	840	1	840	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
30/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	343	0	343	0	0.00
30/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	353	0	353	0	0.00
30/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	348	0	348	0	0.00
30/10/2018	R208 On 01-August-19			Bond Future	7.67	101.0111	7.6733	101.0111	0.00
30/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	1085	1	1085	1	0.00
30/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	1074	1	1074	1	0.00
30/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	1063	1	1063	1	0.00
30/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	347	0	347	0	0.00
30/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	339	0	339	0	0.00
30/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	343	0	343	0	0.00
30/10/2018	R209 On 01-November-18			Bond Future	9.97	70.4339	9.9734	70.4339	84,218.00
30/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69268	70	69268	70	0.00
30/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
30/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	18	0	18	0	0.00
30/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69268	70	69268	70	0.00
30/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	248	0	248	0	0.00
30/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	351	1	351	1	0.00
30/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	0	0	0	0	2,000.00
30/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3594	4	3594	4	0.00
30/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	28	0	28	0	0.00
30/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	167	0	167	0	0.00
30/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
30/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	280	1	280	1	0.00
30/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69268	70	69268	70	0.00
30/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	269	0	269	0	0.00
30/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6661	6	6661	6	0.00
30/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	184	0	184	0	5,850.00
30/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2137	2	2137	2	0.00
30/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3264	3	3264	3	760.00
30/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	989	1	989	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3130	3	3130	3	0.00
30/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	376	0	376	0	0.00
30/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	872	1	872	1	0.00
30/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6590	6	6590	6	0.00
30/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	238	0	238	0	2,000.00
30/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4143	4	4143	4	0.00
30/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
30/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7311	7	7311	7	0.00
30/10/2018	R209 On 07-February-19			Bond Future	10.05	71.8513	10.0460	71.8513	128,005.00
30/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	104	0	104	0	0.00
30/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	101	0	101	0	0.00
30/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	638	1	638	1	4,000.00
30/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	137	0	137	0	4,000.00
30/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	108	0	108	0	0.00
30/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2429	3	2429	3	0.00
30/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6800	7	6800	7	0.00
30/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7404	7	7404	7	0.00
30/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3877	4	3877	4	0.00
30/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7336	7	7336	7	0.00
30/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7269	7	7269	7	0.00
30/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1485	1	1485	1	4,000.00
30/10/2018	R209 On 02-May-19			Bond Future	10.10	69.9784	10.1039	69.9784	0.00
30/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1502	2	1502	2	0.00
30/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1478	2	1478	2	0.00
30/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1527	2	1527	2	0.00
30/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4149	4	4149	4	0.00
30/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4108	4	4108	4	0.00
30/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4068	4	4068	4	0.00
30/10/2018	R209 On 01-August-19			Bond Future	10.16	71.3964	10.1560	71.3964	0.00
30/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3227	3	3227	3	0.00
30/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3291	3	3291	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
30/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3259	3	3259	3	0.00
30/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3235	3	3235	3	0.00
30/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3264	3	3264	3	0.00
30/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3207	3	3207	3	0.00
30/10/2018	R210 On 01-November-18			Bond Future	186.20	186.2251	186.1984	186.2251	526.00
30/10/2018	R210 On 07-February-19			Bond Future	189.99	190.0224	189.9926	190.0224	2,708.00
30/10/2018	R210 On 02-May-19			Bond Future	190.85	190.8840	190.8515	190.8840	0.00
30/10/2018	R210 On 01-August-19			Bond Future	194.76	194.7933	194.7584	194.7933	0.00
30/10/2018	R212 On 01-November-18			Bond Future	155.32	155.4396	155.3215	155.4396	2,920.00
30/10/2018	R212 On 07-February-19			Bond Future	156.33	156.4539	156.3312	156.4539	4,946.00
30/10/2018	R212 On 02-May-19			Bond Future	159.14	159.2679	159.1414	159.2679	0.00
30/10/2018	R212 On 01-August-19			Bond Future	162.33	162.4583	162.3277	162.4583	0.00
30/10/2018	R213 On 01-November-18			Bond Future	9.81	81.7144	9.8089	81.7144	11,532.00
30/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7480	7	7480	7	0.00
30/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7549	7	7549	7	0.00
30/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7412	7	7412	7	0.00
30/10/2018	R213 On 07-February-19			Bond Future	9.89	83.3587	9.8925	83.3587	32,324.00
30/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	65	0	65	0	0.00
30/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	68	0	68	0	0.00
30/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	70	0	70	0	0.00
30/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7702	7	7702	7	0.00
30/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7637	7	7637	7	0.00
30/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7767	8	7767	8	0.00
30/10/2018	R213 On 02-May-19			Bond Future	9.96	81.2896	9.9551	81.2896	0.00
30/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1332	1	1332	1	0.00
30/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1310	1	1310	1	0.00
30/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1288	1	1288	1	0.00
30/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4111	4	4111	4	0.00
30/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4151	4	4151	4	0.00
30/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4072	4	4072	4	0.00
30/10/2018	R213 On 01-August-19			Bond Future	10.01	82.9365	10.0117	82.9365	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
30/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	2993	3	2993	3	0.00
30/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3023	3	3023	3	0.00
30/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3054	3	3054	3	0.00
30/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3122	3	3122	3	0.00
30/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3177	3	3177	3	0.00
30/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3149	3	3149	3	0.00
30/10/2018	R214 On 01-November-18			Bond Future	10.15	69.5001	10.1535	69.5001	21,043.00
30/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8155	8	8155	8	0.00
30/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8310	8	8310	8	0.00
30/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8233	8	8233	8	0.00
30/10/2018	R214 On 07-February-19			Bond Future	10.23	70.8987	10.2297	70.8987	29,784.00
30/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	72	0	72	0	0.00
30/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	75	0	75	0	0.00
30/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	70	0	70	0	0.00
30/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8468	8	8468	8	0.00
30/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8394	8	8394	8	0.00
30/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8320	8	8320	8	0.00
30/10/2018	R214 On 02-May-19			Bond Future	10.29	68.8618	10.2871	68.8618	0.00
30/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1568	2	1568	2	0.00
30/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1518	2	1518	2	0.00
30/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1543	2	1543	2	0.00
30/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4328	4	4328	4	0.00
30/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4286	4	4286	4	0.00
30/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4371	4	4371	4	0.00
30/10/2018	R214 On 01-August-19			Bond Future	10.34	70.2570	10.3401	70.2570	0.00
30/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	3352	4	3352	4	0.00
30/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	3385	4	3385	4	0.00
30/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3320	4	3320	4	0.00
30/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3446	3	3446	3	0.00
30/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3416	3	3416	3	0.00
30/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3386	3	3386	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
30/10/2018	R248 On 01-November-18			Bond Future	10.17	88.8119	10.1735	88.8119	76,877.00
30/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
30/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10464	10	10464	10	0.00
30/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10364	10	10364	10	0.00
30/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10564	10	10564	10	0.00
30/10/2018	R248 On 07-February-19			Bond Future	10.25	90.5992	10.2507	90.5992	109,446.00
30/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	65	0	65	0	0.00
30/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	62	0	62	0	0.00
30/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	68	0	68	0	0.00
30/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10647	10	10647	10	0.00
30/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10840	10	10840	10	0.00
30/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10743	10	10743	10	0.00
30/10/2018	R248 On 02-May-19			Bond Future	10.31	87.7711	10.3088	87.7711	0.00
30/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	1963	2	1963	2	0.00
30/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	1995	2	1995	2	0.00
30/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	1931	2	1931	2	0.00
30/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5299	5	5299	5	0.00
30/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5406	5	5406	5	0.00
30/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5352	5	5352	5	0.00
30/10/2018	R248 On 01-August-19			Bond Future	10.36	89.5495	10.3627	89.5495	0.00
30/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	4185	4	4185	4	0.00
30/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4144	4	4144	4	0.00
30/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4103	4	4103	4	0.00
30/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4245	4	4245	4	0.00
30/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4284	4	4284	4	0.00
30/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4207	4	4207	4	0.00