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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/10/2018 TO: 25/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0904 On 31-March-36			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
25/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	2025 On 01-November-18			Bond Future	132.58	132.5942	132.5765	132.5942	171.00
25/10/2018	2025 On 07-February-19			Bond Future	133.87	133.7624	133.8707	133.7624	355.00
25/10/2018	2025 On 02-May-19			Bond Future	136.28	136.0065	136.2830	136.0065	0.00
25/10/2018	2025 On 01-August-19			Bond Future	139.03	138.4523	139.0312	138.4523	0.00
25/10/2018	2029 On 01-November-18			Bond Future	100.81	100.7951	100.8109	100.7951	1,648.00
25/10/2018	2029 On 07-February-19			Bond Future	102.87	102.7583	102.8705	102.7583	2,954.00
25/10/2018	2029 On 02-May-19			Bond Future	103.65	103.4098	103.6511	103.4098	0.00
25/10/2018	2029 On 01-August-19			Bond Future	105.78	105.3048	105.7769	105.3048	0.00
25/10/2018	2030 On 01-November-18			Bond Future	9.82	90.1773	89.9052	90.1773	25,069.00
25/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	69	0	0	0	0.00
25/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	8006	8	8	8	0.00
25/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	8075	8	8	8	0.00
25/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1417	1	1	1	0.00
25/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5893	6	6	6	0.00
25/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7937	8	8	8	0.00
25/10/2018	2030 On 07-February-19			Bond Future	9.90	87.9013	87.7082	87.9013	52,788.00
25/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	390	0	0	0	4,000.00
25/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1298	1	1	1	4,000.00
25/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	54	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
25/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	56	0	0	0	0.00
25/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	153	0	0	0	1,320.00
25/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	2991	3	3	3	0.00
25/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	58	0	0	0	0.00
25/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1108	1	1	1	1,320.00
25/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	72	0	0	0	0.00
25/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	708	1	1	1	0.00
25/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7740	8	8	8	0.00
25/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	6484	6	6	6	0.00
25/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3805	4	4	4	0.00
25/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	8132	8	8	8	0.00
25/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2953	3	3	3	0.00
25/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	8198	8	8	8	0.00
25/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	8264	8	8	8	0.00
25/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1218	1	1	1	4,000.00
25/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4891	5	5	5	0.00
25/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2649	3	3	3	0.00
25/10/2018	2030 On 02-May-19			Bond Future	9.97	89.3626	89.2697	89.3626	0.00
25/10/2018	2030 On 02-May-19	10.20	Call	Bond Future	3344	3	3	3	0.00
25/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1095	1	1	1	0.00
25/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1135	1	1	1	0.00
25/10/2018	2030 On 02-May-19	8.90	Call	Bond Future	394	0	0	0	3,000.00
25/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1115	1	1	1	3,000.00
25/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4606	5	5	5	0.00
25/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4564	5	5	5	0.00
25/10/2018	2030 On 02-May-19	8.90	Put	Bond Future	7083	7	7	7	0.00
25/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4649	5	5	5	0.00
25/10/2018	2030 On 02-May-19	10.20	Put	Bond Future	2016	2	2	2	3,000.00
25/10/2018	2030 On 01-August-19			Bond Future	10.04	86.9779	87.0756	86.9779	0.00
25/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	2753	3	3	3	0.00
25/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	2724	3	3	3	0.00
25/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	2695	3	3	3	0.00
25/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3464	4	3	4	0.00
25/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3524	4	4	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
25/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3494	4	3	4	0.00
25/10/2018	2032 On 01-November-18			Bond Future	10.03	88.1694	87.8442	88.1694	19,538.00
25/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	9080	9	9	9	0.00
25/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	9004	9	9	9	0.00
25/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	8928	9	9	9	0.00
25/10/2018	2032 On 07-February-19			Bond Future	10.12	89.8643	89.6155	89.8643	40,641.00
25/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	47	0	0	0	0.00
25/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	45	0	0	0	0.00
25/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	44	0	0	0	0.00
25/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	9166	9	9	9	0.00
25/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	9238	9	9	9	0.00
25/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	9093	9	9	9	0.00
25/10/2018	2032 On 02-May-19			Bond Future	10.19	87.2031	87.0534	87.2031	0.00
25/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1250	1	1	1	0.00
25/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1272	1	1	1	0.00
25/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1295	1	1	1	0.00
25/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4989	5	5	5	0.00
25/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	5081	5	5	5	0.00
25/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	5035	5	5	5	0.00
25/10/2018	2032 On 01-August-19			Bond Future	10.26	88.7838	88.8202	88.7838	0.00
25/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	2963	3	3	3	0.00
25/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	2932	3	3	3	0.00
25/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	2902	3	3	3	0.00
25/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3959	4	4	4	0.00
25/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3892	4	4	4	0.00
25/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3926	4	4	4	0.00
25/10/2018	2033 On 01-November-18			Bond Future	103.20	103.1787	103.1951	103.1787	603.00
25/10/2018	2033 On 07-February-19			Bond Future	105.30	105.1884	105.3036	105.1884	5,770.00
25/10/2018	2033 On 02-May-19			Bond Future	106.06	105.8086	106.0554	105.8086	0.00

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25/10/2018	2033 On 01-August-19			Bond Future	108.23	107.7476	108.2304	107.7476	0.00
25/10/2018	2037 On 01-November-18			Bond Future	10.23	88.4158	88.0565	88.4158	51,137.00
25/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	9573	9	10	9	0.00
25/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	9487	9	9	9	0.00
25/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	9658	9	10	9	0.00
25/10/2018	2037 On 07-February-19			Bond Future	10.31	85.8554	85.5715	85.8554	46,358.00
25/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	59	0	0	0	0.00
25/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	61	0	0	0	0.00
25/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	64	0	0	0	0.00
25/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	9761	10	10	10	0.00
25/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	9925	10	10	10	0.00
25/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	9843	10	10	10	0.00
25/10/2018	2037 On 02-May-19			Bond Future	10.38	87.2827	87.0951	87.2827	0.00
25/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1464	1	1	1	0.00
25/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1489	2	1	2	0.00
25/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1440	1	1	1	0.00
25/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5816	6	6	6	0.00
25/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5764	6	6	6	0.00
25/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5712	6	6	6	0.00
25/10/2018	2037 On 01-August-19			Bond Future	10.45	84.6099	84.6066	84.6099	0.00
25/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	3252	4	3	4	0.00
25/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	3320	4	3	4	0.00
25/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	3286	4	3	4	0.00
25/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	4357	5	4	5	0.00
25/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	4320	5	4	5	0.00
25/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4395	5	4	5	0.00
25/10/2018	2038 On 01-November-18			Bond Future	122.77	123.1266	122.7748	123.1266	1,517.00
25/10/2018	2038 On 07-February-19			Bond Future	123.69	123.9335	123.6920	123.9335	8,833.00
25/10/2018	2038 On 02-May-19			Bond Future	125.92	126.0127	125.9210	126.0127	0.00

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25/10/2018	2038 On 01-August-19			Bond Future	128.45	128.2695	128.4508	128.2695	0.00
25/10/2018	2040 On 01-November-18			Bond Future	10.33	91.3016	90.9974	91.3016	15,295.00
25/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
25/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	1	0	0	0	1,770.00
25/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	22	0	0	0	2,690.00
25/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
25/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
25/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	16254	16	16	16	0.00
25/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	10720	10	11	10	0.00
25/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	10442	10	10	10	0.00
25/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	2653	2	3	2	0.00
25/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	10534	10	11	10	0.00
25/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	4280	4	4	4	0.00
25/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	5977	6	6	6	0.00
25/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	10627	10	11	10	0.00
25/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	9522	9	10	9	0.00
25/10/2018	2040 On 07-February-19			Bond Future	10.42	88.5461	88.3211	88.5461	29,267.00
25/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	52	0	0	0	0.00
25/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	57	0	0	0	0.00
25/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	55	0	0	0	0.00
25/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	10913	11	11	11	0.00
25/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	11003	11	11	11	0.00
25/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	10823	11	11	11	0.00
25/10/2018	2040 On 02-May-19			Bond Future	10.49	90.0180	89.8937	90.0180	0.00
25/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	1506	2	2	2	0.00
25/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	1480	2	1	2	0.00
25/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	1455	2	1	2	0.00
25/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	6163	6	6	6	0.00
25/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	6220	6	6	6	0.00

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25/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	6107	6	6	6	0.00
25/10/2018	2040 On 01-August-19			Bond Future	10.55	87.1446	87.2116	87.1446	0.00
25/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	3393	4	3	4	0.00
25/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	3429	4	3	4	0.00
25/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	3464	4	3	4	0.00
25/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4774	5	5	5	0.00
25/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4855	5	5	5	0.00
25/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4815	5	5	5	0.00
25/10/2018	2044 On 01-November-18			Bond Future	10.34	88.4304	88.1618	88.4304	20,376.00
25/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
25/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	10419	10	10	10	0.00
25/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	10324	10	10	10	0.00
25/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	10515	10	11	10	0.00
25/10/2018	2044 On 07-February-19			Bond Future	10.42	85.7450	85.5536	85.7450	35,131.00
25/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	65	0	0	0	0.00
25/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	68	0	0	0	0.00
25/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	62	0	0	0	0.00
25/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	10795	11	11	11	0.00
25/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	10704	11	11	11	0.00
25/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	10612	10	11	10	0.00
25/10/2018	2044 On 02-May-19			Bond Future	10.48	87.1704	87.0770	87.1704	0.00
25/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	1525	2	2	2	0.00
25/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	1579	2	2	2	0.00
25/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	1551	2	2	2	0.00
25/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	6077	6	6	6	0.00
25/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	6133	6	6	6	0.00
25/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	6190	6	6	6	0.00
25/10/2018	2044 On 01-August-19			Bond Future	10.55	84.3704	84.4629	84.3704	0.00
25/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	3559	4	4	4	0.00
25/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	3522	4	4	4	0.00
25/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	3595	4	4	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
25/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4813	5	5	5	0.00
25/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4772	5	5	5	0.00
25/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4732	5	5	5	0.00
25/10/2018	2046 On 01-November-18			Bond Future	116.68	116.9947	116.6783	116.9947	2,017.00
25/10/2018	2046 On 07-February-19			Bond Future	119.06	119.2735	119.0623	119.2735	10,065.00
25/10/2018	2046 On 02-May-19			Bond Future	119.52	119.5892	119.5215	119.5892	0.00
25/10/2018	2046 On 01-August-19			Bond Future	121.97	121.7806	121.9730	121.7806	0.00
25/10/2018	2050 On 01-November-18			Bond Future	122.75	122.9915	122.7536	122.9915	2,795.00
25/10/2018	2050 On 07-February-19			Bond Future	123.49	123.6158	123.4896	123.6158	10,049.00
25/10/2018	2050 On 02-May-19			Bond Future	125.71	125.6895	125.7148	125.6895	0.00
25/10/2018	2050 On 01-August-19			Bond Future	126.47	126.1755	126.4744	126.1755	0.00
25/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	AL37 On 01-November-18			Index Future	586.91	587.3000	586.9090	587.3000	0.00
25/10/2018	AL37 On 07-February-19			Index Future	598.74	598.5890	598.7440	598.5890	0.00
25/10/2018	AL37 On 02-May-19			Index Future	609.40	608.5420	609.4000	608.5420	0.00
25/10/2018	AL37 On 01-August-19			Index Future	621.76	619.5770	621.7560	619.5770	0.00
25/10/2018	AL7T On 01-November-18			Index Future	670.90	672.9800	670.8950	672.9800	0.00
25/10/2018	AL7T On 07-February-19			Index Future	684.42	685.9160	684.4220	685.9160	0.00
25/10/2018	AL7T On 02-May-19			Index Future	696.60	697.3200	696.6040	697.3200	0.00
25/10/2018	AL7T On 01-August-19			Index Future	710.73	709.9660	710.7280	709.9660	0.00
25/10/2018	ALBI On 01-November-18			Index Future	604.16	605.8730	604.1610	605.8730	405.00
25/10/2018	ALBI On 07-February-19			Index Future	616.34	617.5200	616.3430	617.5200	748.00
25/10/2018	ALBI On 02-May-19			Index Future	627.31	627.7870	627.3130	627.7870	0.00
25/10/2018	ALBI On 01-August-19			Index Future	640.03	639.1720	640.0320	639.1720	0.00
25/10/2018	C002 On 31-March-32			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
25/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2018	C210 On 31-March-28			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
25/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2018	ES33 On 01-November-18			Bond Future	11.43	73.5361	73.2645	73.5361	7,037.00
25/10/2018	ES33 On 07-February-19			Bond Future	11.57	74.9497	74.7417	74.9497	494.00
25/10/2018	ES33 On 02-May-19			Bond Future	11.68	72.4063	72.2803	72.4063	0.00
25/10/2018	ES33 On 01-August-19			Bond Future	11.79	73.7189	73.7472	73.7189	0.00
25/10/2018	ES42 On 01-November-18			Bond Future	11.67	75.2161	75.0059	75.2161	0.00
25/10/2018	ES42 On 07-February-19			Bond Future	11.80	76.6620	76.5183	76.6620	5,169.00
25/10/2018	ES42 On 02-May-19			Bond Future	11.91	73.6765	73.6195	73.6765	0.00
25/10/2018	ES42 On 01-August-19			Bond Future	12.02	75.0118	75.1142	75.0118	0.00
25/10/2018	GOVI On 01-November-18			GOVI	597.46	599.3410	597.4630	599.3410	44.00
25/10/2018	GOVI On 01-November-18	653.49	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
25/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	560470	54	56	54	0.00
25/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	560270	54	56	54	0.00
25/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	560370	54	56	54	0.00
25/10/2018	GOVI On 07-February-19			GOVI	609.51	610.8620	609.5100	610.8620	453.00
25/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	570000	56	57	56	0.00
25/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	570100	56	57	56	0.00
25/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	570200	56	57	56	0.00
25/10/2018	GOVI On 02-May-19			GOVI	620.36	621.0190	620.3580	621.0190	0.00
25/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	275220	27	28	27	0.00
25/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	275020	27	28	27	0.00
25/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	275120	27	28	27	0.00
25/10/2018	GOVI On 01-August-19			GOVI	632.94	632.2800	632.9360	632.2800	0.00
25/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
25/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	57440	6	6	6	0.00
25/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	57340	6	6	6	0.00
25/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	57540	6	6	6	0.00
25/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2018	IGOV On 01-November-18			Index Future	253.73	254.0550	253.7260	254.0550	318.00
25/10/2018	IGOV On 07-February-19			Index Future	258.91	259.0030	258.9100	259.0030	502.00
25/10/2018	IGOV On 02-May-19			Index Future	263.58	263.3480	263.5750	263.3480	0.00
25/10/2018	IGOV On 01-August-19			Index Future	268.98	268.1750	268.9790	268.1750	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
25/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
25/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
25/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
25/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.02	100.0100	100.0200	100.0100	0.00
25/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
25/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3300	99.3400	99.3300	0.00
25/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
25/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.02	102.0100	102.0200	102.0100	0.00
25/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.11	103.0900	103.1100	103.0900	0.00
25/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2200	99.2500	99.2200	0.00
25/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	102.9300	102.9600	102.9300	0.00
25/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.09	100.0600	100.0900	100.0600	0.00
25/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.02	97.0000	97.0200	97.0000	0.00
25/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.36	96.3300	96.3600	96.3300	0.00
25/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.68	95.6400	95.6800	95.6400	0.00
25/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.99	95.9300	95.9900	95.9300	0.00
25/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.29	98.2300	98.2900	98.2300	51.00
25/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.52	98.4700	98.5200	98.4700	0.00
25/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.81	99.7700	99.8100	99.7700	0.00
25/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.82	103.7900	103.8200	103.7900	0.00
25/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.17	105.1300	105.1700	105.1300	0.00
25/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.70	98.6400	98.7000	98.6400	0.00
25/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.82	104.7500	104.8200	104.7500	0.00
25/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.46	100.3800	100.4600	100.3800	0.00
25/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.92	97.8400	97.9200	97.8400	0.00
25/10/2018	IS10 On 16-March-26			Interest Rate Swap	95.04	94.9600	95.0400	94.9600	0.00
25/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.88	93.8000	93.8800	93.8000	0.00
25/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.11	96.0200	96.1100	96.0200	0.00
25/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.92	99.8400	99.9200	99.8400	0.00
25/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.59	98.5100	98.5900	98.5100	0.00
25/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.72	100.6300	100.7200	100.6300	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
25/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.18	106.0900	106.1800	106.0900	0.00
25/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.59	106.5100	106.5900	106.5100	0.00
25/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.26	100.1800	100.2600	100.1800	0.00
25/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.38	107.3100	107.3800	107.3100	0.00
25/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.11	101.0300	101.1100	101.0300	0.00
25/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
25/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
25/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
25/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
25/10/2018	R023 On 01-November-18			Bond Future	8.66	98.2505	98.1848	98.2505	17,608.00
25/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6410	6	6	6	0.00
25/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6379	6	6	6	0.00
25/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6347	6	6	6	0.00
25/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R023 On 07-February-19			Bond Future	8.75	100.1391	100.1645	100.1391	48,957.00
25/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5742	6	6	6	0.00
25/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5802	6	6	6	0.00
25/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5772	6	6	6	0.00
25/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	12	0	0	0	0.00
25/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	12	0	0	0	0.00
25/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	13	0	0	0	0.00
25/10/2018	R023 On 02-May-19			Bond Future	8.82	97.8767	98.0169	97.8767	0.00
25/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	660	1	1	1	0.00
25/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	648	1	1	1	0.00
25/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	635	1	1	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
25/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1801	2	2	2	0.00
25/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1820	2	2	2	0.00
25/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1782	2	2	2	0.00
25/10/2018	R023 On 01-August-19			Bond Future	8.86	99.6512	100.0056	99.6512	0.00
25/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1596	1	2	1	0.00
25/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1632	2	2	2	0.00
25/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1614	2	2	2	0.00
25/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1379	2	1	2	0.00
25/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1368	2	1	2	0.00
25/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1390	2	1	2	0.00
25/10/2018	R035 On 01-November-18			Bond Future	10.16	91.8602	91.5012	91.8602	10,832.00
25/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	9651	9	10	9	0.00
25/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	9736	9	10	9	0.00
25/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	9566	9	10	9	0.00
25/10/2018	R035 On 07-February-19			Bond Future	10.25	93.6260	93.3462	93.6260	70,994.00
25/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	52	0	0	0	0.00
25/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	57	0	0	0	0.00
25/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	54	0	0	0	0.00
25/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	9946	10	10	10	0.00
25/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	9864	10	10	10	0.00
25/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	10027	10	10	10	0.00
25/10/2018	R035 On 02-May-19			Bond Future	10.31	90.6852	90.5067	90.6852	0.00
25/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1446	2	1	2	0.00
25/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1471	2	1	2	0.00
25/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1422	2	1	2	0.00
25/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5699	6	6	6	0.00
25/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5597	6	6	6	0.00
25/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5647	6	6	6	0.00
25/10/2018	R035 On 01-August-19			Bond Future	10.38	92.3292	92.3433	92.3292	0.00
25/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	3353	4	3	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
25/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	3319	4	3	4	0.00
25/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	3285	4	3	4	0.00
25/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	4355	5	4	5	0.00
25/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	4392	5	4	5	0.00
25/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	4318	5	4	5	0.00
25/10/2018	R186 On 01-November-18			Bond Future	9.38	110.5656	110.2200	110.5656	20,745.00
25/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
25/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	1	0	0	0	0.00
25/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	45	0	0	0	0.00
25/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
25/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	5158	5	5	5	0.00
25/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2834	2	3	2	2,500.00
25/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1442	1	1	1	5,000.00
25/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8703	8	9	8	0.00
25/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	5034	5	5	5	0.00
25/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	5096	5	5	5	0.00
25/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	5531	5	6	5	0.00
25/10/2018	R186 On 07-February-19			Bond Future	9.47	107.3863	107.1354	107.3863	51,045.00
25/10/2018	R186 On 07-February-19	9.38	Call	Bond Future	1456	2	1	2	6,000.00
25/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	49	0	0	0	0.00
25/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	140	0	0	0	1,000.00
25/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	51	0	0	0	0.00
25/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	816	1	1	1	0.00
25/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3305	4	3	4	0.00
25/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3224	3	3	3	0.00
25/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1179	1	1	1	1,170.00
25/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	338	0	0	0	1,170.00
25/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	53	0	0	0	0.00
25/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	71	0	0	0	210.00
25/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	7429	7	7	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
25/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4382	4	4	4	0.00
25/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	815	1	1	1	1,000.00
25/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2305	2	2	2	0.00
25/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	7549	7	8	7	0.00
25/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6954	7	7	7	0.00
25/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5804	6	6	6	0.00
25/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	7489	7	7	7	0.00
25/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2922	3	3	3	1,000.00
25/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	786	1	1	1	1,170.00
25/10/2018	R186 On 07-February-19	9.38	Put	Bond Future	1953	2	2	2	0.00
25/10/2018	R186 On 02-May-19			Bond Future	9.54	109.1717	109.0426	109.1717	0.00
25/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1060	1	1	1	0.00
25/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4128	4	4	4	0.00
25/10/2018	R186 On 02-May-19	9.75	Call	Bond Future	2955	3	3	3	0.00
25/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1041	1	1	1	0.00
25/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	3707	4	4	4	0.00
25/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1651	2	2	2	200.00
25/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1022	1	1	1	0.00
25/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1415	2	1	2	90.00
25/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	539	1	1	1	200.00
25/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	446	1	0	1	90.00
25/10/2018	R186 On 02-May-19	8.50	Call	Bond Future	329	0	0	0	7,000.00
25/10/2018	R186 On 02-May-19	9.00	Call	Bond Future	1004	1	1	1	7,000.00
25/10/2018	R186 On 02-May-19	9.00	Put	Bond Future	4040	4	4	4	0.00
25/10/2018	R186 On 02-May-19	8.50	Put	Bond Future	6273	6	6	6	0.00
25/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2988	3	3	3	0.00
25/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	5683	6	6	6	0.00
25/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	5308	5	5	5	0.00
25/10/2018	R186 On 02-May-19	9.75	Put	Bond Future	1810	2	2	2	7,000.00
25/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3963	4	4	4	0.00
25/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1264	1	1	1	200.00
25/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	3315	3	3	3	0.00
25/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	4001	4	4	4	0.00
25/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1431	1	1	1	90.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3924	4	4	4	0.00
25/10/2018	R186 On 01-August-19			Bond Future	9.60	105.8525	105.9518	105.8525	0.00
25/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	2523	3	3	3	0.00
25/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	2580	3	3	3	0.00
25/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	2552	3	3	3	0.00
25/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2952	3	3	3	0.00
25/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2927	3	3	3	0.00
25/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2978	3	3	3	0.00
25/10/2018	R197 On 01-November-18			Bond Future	301.53	301.4858	301.5322	301.4858	3.00
25/10/2018	R197 On 07-February-19			Bond Future	300.34	300.0109	300.3414	300.0109	2,350.00
25/10/2018	R197 On 02-May-19			Bond Future	305.75	305.0441	305.7534	305.0441	0.00
25/10/2018	R197 On 01-August-19			Bond Future	304.46	303.0809	304.4629	303.0809	0.00
25/10/2018	R202 On 01-November-18			Bond Future	235.47	236.3971	235.4729	236.3971	1,751.00
25/10/2018	R202 On 07-February-19			Bond Future	236.38	237.0991	236.3789	237.0991	8,394.00
25/10/2018	R202 On 02-May-19			Bond Future	240.64	241.0766	240.6384	241.0766	0.00
25/10/2018	R202 On 01-August-19			Bond Future	241.56	241.4828	241.5573	241.4828	0.00
25/10/2018	R207 On 01-November-18			Bond Future	6.69	102.6776	102.8608	102.6776	2,786.00
25/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	77	0	0	0	0.00
25/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	86	0	0	0	0.00
25/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	68	0	0	0	0.00
25/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	13	0	0	0	0.00
25/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	11	0	0	0	0.00
25/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	9	0	0	0	0.00
25/10/2018	R207 On 07-February-19			Bond Future	6.42	101.0065	101.2890	101.0065	15,985.00
25/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	171	0	0	0	0.00
25/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	165	0	0	0	0.00
25/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	158	0	0	0	0.00
25/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	72	0	0	0	0.00
25/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	75	0	0	0	0.00
25/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	70	0	0	0	0.00
25/10/2018	R207 On 02-May-19			Bond Future	5.96	102.6857	103.0922	102.6857	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
25/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	1106	1	1	1	0.00
25/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	1119	1	1	1	0.00
25/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	1112	1	1	1	0.00
25/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	3	0	0	0	0.00
25/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	3	0	0	0	0.00
25/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	3	0	0	0	0.00
25/10/2018	R207 On 01-August-19			Bond Future	4.62	100.9065	101.5409	100.9065	0.00
25/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	1181	1	1	1	0.00
25/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	1185	1	1	1	0.00
25/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	1190	1	1	1	0.00
25/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R208 On 01-November-18			Bond Future	7.89	98.2017	98.2250	98.2017	19,044.00
25/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1649	2	2	2	0.00
25/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1692	2	2	2	0.00
25/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1670	2	2	2	0.00
25/10/2018	R208 On 07-February-19			Bond Future	7.94	100.0894	100.2056	100.0894	21,697.00
25/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	23	0	0	0	0.00
25/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	23	0	0	0	0.00
25/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	22	0	0	0	0.00
25/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1668	2	2	2	0.00
25/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1706	2	2	2	0.00
25/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1687	2	2	2	0.00
25/10/2018	R208 On 02-May-19			Bond Future	7.95	98.3537	98.5878	98.3537	0.00
25/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	618	1	1	1	0.00
25/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	629	1	1	1	0.00
25/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	640	1	1	1	0.00
25/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	493	1	0	1	0.00
25/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	506	1	1	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
25/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	500	1	0	1	0.00
25/10/2018	R208 On 01-August-19			Bond Future	7.91	100.1368	100.5882	100.1368	0.00
25/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	865	1	1	1	0.00
25/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	855	1	1	1	0.00
25/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	845	1	1	1	0.00
25/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	481	1	0	1	0.00
25/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	472	1	0	1	0.00
25/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	477	1	0	1	0.00
25/10/2018	R209 On 01-November-18			Bond Future	10.12	69.5730	69.2693	69.5730	94,621.00
25/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	68381	69	68	69	0.00
25/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
25/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	68381	69	68	69	0.00
25/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	157	0	0	0	0.00
25/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	205	0	0	0	0.00
25/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	2	0	0	0	2,000.00
25/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	30	0	0	0	0.00
25/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	39	0	0	0	0.00
25/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
25/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	118	0	0	0	0.00
25/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	2716	3	3	3	0.00
25/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	68381	69	68	69	0.00
25/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	172	0	0	0	0.00
25/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	7548	7	8	7	0.00
25/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	1064	1	1	1	0.00
25/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	924	1	1	1	5,850.00
25/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	3025	3	3	3	0.00
25/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	4150	4	4	4	760.00
25/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1888	2	2	2	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
25/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	8	0	0	0	0.00
25/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	1214	1	1	1	0.00
25/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	4016	4	4	4	0.00
25/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1769	2	2	2	0.00
25/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	7476	7	7	7	0.00
25/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	1017	1	1	1	2,000.00
25/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	5030	5	5	5	0.00
25/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
25/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	8197	8	8	8	0.00
25/10/2018	R209 On 07-February-19			Bond Future	10.19	70.9104	70.6660	70.9104	113,548.00
25/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	71	0	0	0	0.00
25/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	471	1	0	1	4,000.00
25/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	68	0	0	0	0.00
25/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	94	0	0	0	4,000.00
25/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	73	0	0	0	0.00
25/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	1977	2	2	2	0.00
25/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4611	4	5	4	0.00
25/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	8273	8	8	8	0.00
25/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	7657	7	8	7	0.00
25/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	8204	8	8	8	0.00
25/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	8135	8	8	8	0.00
25/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1934	2	2	2	4,000.00
25/10/2018	R209 On 02-May-19			Bond Future	10.25	68.9415	68.7744	68.9415	0.00
25/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1226	1	1	1	0.00
25/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1205	1	1	1	0.00
25/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1247	1	1	1	0.00
25/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4789	5	5	5	0.00
25/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4745	5	5	5	0.00
25/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4702	5	5	5	0.00
25/10/2018	R209 On 01-August-19			Bond Future	10.31	70.1912	70.1702	70.1912	0.00
25/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	2793	3	3	3	0.00
25/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	2852	3	3	3	0.00
25/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	2822	3	3	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
25/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3728	4	4	4	0.00
25/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3759	4	4	4	0.00
25/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3696	4	4	4	0.00
25/10/2018	R210 On 01-November-18			Bond Future	186.17	186.1386	186.1677	186.1386	1,706.00
25/10/2018	R210 On 07-February-19			Bond Future	189.97	189.7642	189.9714	189.7642	1,278.00
25/10/2018	R210 On 02-May-19			Bond Future	190.84	190.3929	190.8383	190.3929	0.00
25/10/2018	R210 On 01-August-19			Bond Future	194.75	193.8819	194.7526	193.8819	0.00
25/10/2018	R212 On 01-November-18			Bond Future	155.58	155.6081	155.5839	155.6081	2,920.00
25/10/2018	R212 On 07-February-19			Bond Future	156.61	156.4839	156.6073	156.4839	1,526.00
25/10/2018	R212 On 02-May-19			Bond Future	159.43	159.1091	159.4294	159.1091	0.00
25/10/2018	R212 On 01-August-19			Bond Future	162.63	161.9538	162.6280	161.9538	0.00
25/10/2018	R213 On 01-November-18			Bond Future	9.92	81.0581	80.7925	81.0581	11,832.00
25/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	8134	8	8	8	0.00
25/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	8202	8	8	8	0.00
25/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	8065	8	8	8	0.00
25/10/2018	R213 On 07-February-19			Bond Future	10.00	82.6163	82.4216	82.6163	32,008.00
25/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	50	0	0	0	0.00
25/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	52	0	0	0	0.00
25/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	54	0	0	0	0.00
25/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	8348	8	8	8	0.00
25/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	8283	8	8	8	0.00
25/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	8414	8	8	8	0.00
25/10/2018	R213 On 02-May-19			Bond Future	10.07	80.4426	80.3385	80.4426	0.00
25/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1144	1	1	1	0.00
25/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1124	1	1	1	0.00
25/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1105	1	1	1	0.00
25/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4596	5	5	5	0.00
25/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4638	5	5	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
25/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4554	5	5	5	0.00
25/10/2018	R213 On 01-August-19			Bond Future	10.13	81.9010	81.9686	81.9010	0.00
25/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	2686	3	3	3	0.00
25/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	2714	3	3	3	0.00
25/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	2743	3	3	3	0.00
25/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3492	4	3	4	0.00
25/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3550	4	4	4	0.00
25/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3521	4	4	4	0.00
25/10/2018	R214 On 01-November-18			Bond Future	10.30	68.4527	68.2364	68.4527	21,331.00
25/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	9068	9	9	9	0.00
25/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	9222	9	9	9	0.00
25/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	9145	9	9	9	0.00
25/10/2018	R214 On 07-February-19			Bond Future	10.38	69.7686	69.6123	69.7686	27,224.00
25/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	49	0	0	0	0.00
25/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	51	0	0	0	0.00
25/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	47	0	0	0	0.00
25/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	9372	9	9	9	0.00
25/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	9297	9	9	9	0.00
25/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	9222	9	9	9	0.00
25/10/2018	R214 On 02-May-19			Bond Future	10.44	67.6347	67.5548	67.6347	0.00
25/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1283	1	1	1	0.00
25/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1239	1	1	1	0.00
25/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1261	1	1	1	0.00
25/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4987	5	5	5	0.00
25/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4941	5	5	5	0.00
25/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	5032	5	5	5	0.00
25/10/2018	R214 On 01-August-19			Bond Future	10.49	68.8607	68.9256	68.8607	0.00
25/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	2905	3	3	3	0.00
25/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	2935	3	3	3	0.00
25/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	2876	3	3	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
25/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3959	4	4	4	0.00
25/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3926	4	4	4	0.00
25/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3893	4	4	4	0.00
25/10/2018	R248 On 01-November-18			Bond Future	10.32	87.4395	87.2052	87.4395	76,877.00
25/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
25/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	11624	11	12	11	0.00
25/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	11524	11	12	11	0.00
25/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	11724	11	12	11	0.00
25/10/2018	R248 On 07-February-19			Bond Future	10.40	89.1203	88.9636	89.1203	107,926.00
25/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	42	0	0	0	0.00
25/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	40	0	0	0	0.00
25/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	44	0	0	0	0.00
25/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	11801	12	12	12	0.00
25/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	11996	12	12	12	0.00
25/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	11898	12	12	12	0.00
25/10/2018	R248 On 02-May-19			Bond Future	10.46	86.1680	86.1095	86.1680	0.00
25/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	1600	2	2	2	0.00
25/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	1628	2	2	2	0.00
25/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	1572	2	2	2	0.00
25/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	6127	6	6	6	0.00
25/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	6242	6	6	6	0.00
25/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	6184	6	6	6	0.00
25/10/2018	R248 On 01-August-19			Bond Future	10.52	87.7300	87.8569	87.7300	0.00
25/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	3615	4	4	4	0.00
25/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	3577	4	4	4	0.00
25/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	3540	4	4	4	0.00
25/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4894	5	5	5	0.00
25/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4937	5	5	5	0.00
25/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4852	5	5	5	0.00