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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/10/2018 TO: 26/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	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
26/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	2025 On 01-November-18			Bond Future	132.14	132.5765	132.1381	132.5765	171.00
26/10/2018	2025 On 07-February-19			Bond Future	133.42	133.8707	133.4203	133.8707	355.00
26/10/2018	2025 On 02-May-19			Bond Future	135.82	136.2830	135.8243	136.2830	0.00
26/10/2018	2025 On 01-August-19			Bond Future	138.56	139.0312	138.5589	139.0312	0.00
26/10/2018	2029 On 01-November-18			Bond Future	100.13	100.8109	100.1265	100.8109	1,648.00
26/10/2018	2029 On 07-February-19			Bond Future	102.17	102.8705	102.1699	102.8705	2,954.00
26/10/2018	2029 On 02-May-19			Bond Future	102.94	103.6511	102.9377	103.6511	0.00
26/10/2018	2029 On 01-August-19			Bond Future	105.05	105.7769	105.0456	105.7769	0.00
26/10/2018	2030 On 01-November-18			Bond Future	9.76	89.9052	90.2822	89.9052	24,885.00
26/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	106	0	0	0	0.00
26/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7629	8	8	8	0.00
26/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7698	8	8	8	0.00
26/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1077	1	1	1	0.00
26/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5516	6	6	6	0.00
26/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7560	8	8	8	0.00
26/10/2018	2030 On 07-February-19			Bond Future	9.84	87.7082	88.0906	87.7082	52,788.00
26/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1448	1	1	1	4,000.00
26/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	453	0	0	0	4,000.00
26/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	66	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
26/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	68	0	0	0	0.00
26/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	183	0	0	0	1,320.00
26/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3237	3	3	3	0.00
26/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	71	0	0	0	0.00
26/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1243	1	1	1	1,320.00
26/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	88	0	0	0	0.00
26/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	806	1	1	1	0.00
26/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7373	8	7	8	0.00
26/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	6131	6	6	6	0.00
26/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3520	4	4	4	0.00
26/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7762	8	8	8	0.00
26/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2705	3	3	3	0.00
26/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7828	8	8	8	0.00
26/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7893	8	8	8	0.00
26/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1081	1	1	1	4,000.00
26/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4571	5	5	5	0.00
26/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2416	3	2	3	0.00
26/10/2018	2030 On 02-May-19			Bond Future	9.91	89.2697	89.6590	89.2697	0.00
26/10/2018	2030 On 02-May-19	10.20	Call	Bond Future	3573	3	4	3	0.00
26/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1208	1	1	1	0.00
26/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1252	1	1	1	0.00
26/10/2018	2030 On 02-May-19	8.90	Call	Bond Future	448	0	0	0	3,000.00
26/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1230	1	1	1	3,000.00
26/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4332	5	4	5	0.00
26/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4291	5	4	5	0.00
26/10/2018	2030 On 02-May-19	8.90	Put	Bond Future	6747	7	7	7	0.00
26/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4373	5	4	5	0.00
26/10/2018	2030 On 02-May-19	10.20	Put	Bond Future	1856	2	2	2	3,000.00
26/10/2018	2030 On 01-August-19			Bond Future	9.97	87.0756	87.4699	87.0756	0.00
26/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	2941	3	3	3	0.00
26/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	2911	3	3	3	0.00
26/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	2880	3	3	3	0.00
26/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3258	3	3	3	0.00
26/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3315	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
26/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3286	3	3	3	0.00
26/10/2018	2032 On 01-November-18			Bond Future	9.96	87.8442	88.3491	87.8442	19,336.00
26/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	8575	9	9	9	0.00
26/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	8499	9	8	9	0.00
26/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	8423	9	8	9	0.00
26/10/2018	2032 On 07-February-19			Bond Future	10.04	89.6155	90.1285	89.6155	40,641.00
26/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	62	0	0	0	0.00
26/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	60	0	0	0	0.00
26/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	57	0	0	0	0.00
26/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8667	9	9	9	0.00
26/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8739	9	9	9	0.00
26/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8595	9	9	9	0.00
26/10/2018	2032 On 02-May-19			Bond Future	10.11	87.0534	87.5755	87.0534	0.00
26/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1409	1	1	1	0.00
26/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1433	1	1	1	0.00
26/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1457	1	1	1	0.00
26/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4630	5	5	5	0.00
26/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4717	5	5	5	0.00
26/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4673	5	5	5	0.00
26/10/2018	2032 On 01-August-19			Bond Future	10.17	88.8202	89.3500	88.8202	0.00
26/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	3216	3	3	3	0.00
26/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3183	3	3	3	0.00
26/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3151	3	3	3	0.00
26/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3679	4	4	4	0.00
26/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3615	4	4	4	0.00
26/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3647	4	4	4	0.00
26/10/2018	2033 On 01-November-18			Bond Future	102.71	103.1951	102.7074	103.1951	603.00
26/10/2018	2033 On 07-February-19			Bond Future	104.80	105.3036	104.8036	105.3036	5,770.00
26/10/2018	2033 On 02-May-19			Bond Future	105.55	106.0554	105.5463	106.0554	0.00

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26/10/2018	2033 On 01-August-19			Bond Future	107.71	108.2304	107.7076	108.2304	0.00
26/10/2018	2037 On 01-November-18			Bond Future	10.14	88.0565	88.7610	88.0565	51,137.00
26/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8868	10	9	10	0.00
26/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8783	9	9	9	0.00
26/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8954	10	9	10	0.00
26/10/2018	2037 On 07-February-19			Bond Future	10.22	85.5715	86.2883	85.5715	46,358.00
26/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	83	0	0	0	0.00
26/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	87	0	0	0	0.00
26/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	90	0	0	0	0.00
26/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	9070	10	9	10	0.00
26/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	9233	10	9	10	0.00
26/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	9151	10	9	10	0.00
26/10/2018	2037 On 02-May-19			Bond Future	10.28	87.0951	87.8246	87.0951	0.00
26/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1694	1	2	1	0.00
26/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1721	1	2	1	0.00
26/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1668	1	2	1	0.00
26/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5314	6	5	6	0.00
26/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5264	6	5	6	0.00
26/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5215	6	5	6	0.00
26/10/2018	2037 On 01-August-19			Bond Future	10.35	84.6066	85.3479	84.6066	0.00
26/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	3609	3	4	3	0.00
26/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	3681	3	4	3	0.00
26/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	3645	3	4	3	0.00
26/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	3975	4	4	4	0.00
26/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	3940	4	4	4	0.00
26/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4010	4	4	4	0.00
26/10/2018	2038 On 01-November-18			Bond Future	122.79	122.7748	122.7940	122.7748	517.00
26/10/2018	2038 On 07-February-19			Bond Future	123.71	123.6920	123.7087	123.6920	9,833.00
26/10/2018	2038 On 02-May-19			Bond Future	125.94	125.9210	125.9379	125.9210	0.00

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26/10/2018	2038 On 01-August-19			Bond Future	128.46	128.4508	128.4641	128.4508	0.00
26/10/2018	2040 On 01-November-18			Bond Future	10.23	90.9974	91.8261	90.9974	15,295.00
26/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
26/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	2	0	0	0	1,770.00
26/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	60	0	0	0	2,690.00
26/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
26/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
26/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	15425	16	15	16	0.00
26/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9891	11	10	11	0.00
26/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	9613	10	10	10	0.00
26/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1863	3	2	3	0.00
26/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9706	11	10	11	0.00
26/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3453	4	3	4	0.00
26/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	5148	6	5	6	0.00
26/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9798	11	10	11	0.00
26/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8693	10	9	10	0.00
26/10/2018	2040 On 07-February-19			Bond Future	10.31	88.3211	89.1645	88.3211	30,797.00
26/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	78	0	0	0	0.00
26/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	84	0	0	0	0.00
26/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	81	0	0	0	0.00
26/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	10095	11	10	11	0.00
26/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	10184	11	10	11	0.00
26/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	10007	11	10	11	0.00
26/10/2018	2040 On 02-May-19			Bond Future	10.37	89.8937	90.7520	89.8937	0.00
26/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	1777	2	2	2	0.00
26/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	1747	1	2	1	0.00
26/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	1719	1	2	1	0.00
26/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5572	6	6	6	0.00
26/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5625	6	6	6	0.00

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26/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5519	6	6	6	0.00
26/10/2018	2040 On 01-August-19			Bond Future	10.44	87.2116	88.0844	87.2116	0.00
26/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	3808	3	4	3	0.00
26/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	3846	3	4	3	0.00
26/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	3884	3	4	3	0.00
26/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4321	5	4	5	0.00
26/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4397	5	4	5	0.00
26/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4359	5	4	5	0.00
26/10/2018	2044 On 01-November-18			Bond Future	10.23	88.1618	89.0005	88.1618	20,376.00
26/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
26/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9581	10	10	10	0.00
26/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9486	10	9	10	0.00
26/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9676	11	10	11	0.00
26/10/2018	2044 On 07-February-19			Bond Future	10.31	85.5536	86.4073	85.5536	35,199.00
26/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	95	0	0	0	0.00
26/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	99	0	0	0	0.00
26/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	92	0	0	0	0.00
26/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9971	11	10	11	0.00
26/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9880	11	10	11	0.00
26/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9790	11	10	11	0.00
26/10/2018	2044 On 02-May-19			Bond Future	10.37	87.0770	87.9456	87.0770	0.00
26/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	1799	2	2	2	0.00
26/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	1859	2	2	2	0.00
26/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	1829	2	2	2	0.00
26/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5489	6	5	6	0.00
26/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5542	6	6	6	0.00
26/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5595	6	6	6	0.00
26/10/2018	2044 On 01-August-19			Bond Future	10.43	84.4629	85.3464	84.4629	0.00
26/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	3988	4	4	4	0.00
26/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	3949	4	4	4	0.00
26/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4027	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
26/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4357	5	4	5	0.00
26/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4318	5	4	5	0.00
26/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4280	5	4	5	0.00
26/10/2018	2046 On 01-November-18			Bond Future	116.25	116.6783	116.2520	116.6783	2,017.00
26/10/2018	2046 On 07-February-19			Bond Future	118.62	119.0623	118.6245	119.0623	10,065.00
26/10/2018	2046 On 02-May-19			Bond Future	119.08	119.5215	119.0757	119.5215	0.00
26/10/2018	2046 On 01-August-19			Bond Future	121.51	121.9730	121.5143	121.9730	0.00
26/10/2018	2050 On 01-November-18			Bond Future	121.37	122.7536	121.3697	122.7536	2,795.00
26/10/2018	2050 On 07-February-19			Bond Future	122.07	123.4896	122.0745	123.4896	10,049.00
26/10/2018	2050 On 02-May-19			Bond Future	124.27	125.7148	124.2743	125.7148	0.00
26/10/2018	2050 On 01-August-19			Bond Future	125.00	126.4744	125.0003	126.4744	0.00
26/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	AL37 On 01-November-18			Index Future	587.97	586.9090	587.9690	586.9090	0.00
26/10/2018	AL37 On 07-February-19			Index Future	599.81	598.7440	599.8110	598.7440	0.00
26/10/2018	AL37 On 02-May-19			Index Future	610.49	609.4000	610.4860	609.4000	0.00
26/10/2018	AL37 On 01-August-19			Index Future	622.85	621.7560	622.8450	621.7560	0.00
26/10/2018	AL7T On 01-November-18			Index Future	673.01	670.8950	673.0090	670.8950	0.00
26/10/2018	AL7T On 07-February-19			Index Future	686.56	684.4220	686.5640	684.4220	0.00
26/10/2018	AL7T On 02-May-19			Index Future	698.78	696.6040	698.7830	696.6040	0.00
26/10/2018	AL7T On 01-August-19			Index Future	712.93	710.7280	712.9290	710.7280	0.00
26/10/2018	ALBI On 01-November-18			Index Future	607.84	604.1610	607.8440	604.1610	405.00
26/10/2018	ALBI On 07-February-19			Index Future	620.09	616.3430	620.0860	616.3430	748.00
26/10/2018	ALBI On 02-May-19			Index Future	631.12	627.3130	631.1220	627.3130	0.00
26/10/2018	ALBI On 01-August-19			Index Future	643.90	640.0320	643.8990	640.0320	0.00
26/10/2018	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
26/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2018	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
26/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2018	ES33 On 01-November-18			Bond Future	11.33	73.2645	73.8342	73.2645	7,037.00
26/10/2018	ES33 On 07-February-19			Bond Future	11.46	74.7417	75.3213	74.7417	494.00
26/10/2018	ES33 On 02-May-19			Bond Future	11.57	72.2803	72.8700	72.2803	0.00
26/10/2018	ES33 On 01-August-19			Bond Future	11.68	73.7472	74.3466	73.7472	0.00
26/10/2018	ES42 On 01-November-18			Bond Future	11.56	75.0059	75.6753	75.0059	0.00
26/10/2018	ES42 On 07-February-19			Bond Future	11.69	76.5183	77.1994	76.5183	5,169.00
26/10/2018	ES42 On 02-May-19			Bond Future	11.80	73.6195	74.3127	73.6195	0.00
26/10/2018	ES42 On 01-August-19			Bond Future	11.91	75.1142	75.8190	75.1142	0.00
26/10/2018	GOVI On 01-November-18			GOVI	601.37	597.4630	601.3680	597.4630	44.00
26/10/2018	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
26/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	521420	56	52	56	0.00
26/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	521220	56	52	56	0.00
26/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	521320	56	52	56	0.00
26/10/2018	GOVI On 07-February-19			GOVI	613.48	609.5100	613.4800	609.5100	453.00
26/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	530300	57	53	57	0.00
26/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	530400	57	53	57	0.00
26/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	530500	57	53	57	0.00
26/10/2018	GOVI On 02-May-19			GOVI	624.40	620.3580	624.3980	620.3580	0.00
26/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	234820	28	23	28	0.00
26/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	234620	28	23	28	0.00
26/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	234720	28	23	28	0.00
26/10/2018	GOVI On 01-August-19			GOVI	637.04	632.9360	637.0380	632.9360	0.00
26/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
26/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	16420	6	2	6	0.00
26/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	16320	6	2	6	0.00
26/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	16520	6	2	6	0.00
26/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2018	IGOV On 01-November-18			Index Future	253.03	253.7260	253.0300	253.7260	318.00
26/10/2018	IGOV On 07-February-19			Index Future	258.19	258.9100	258.1930	258.9100	502.00
26/10/2018	IGOV On 02-May-19			Index Future	262.85	263.5750	262.8450	263.5750	215.00
26/10/2018	IGOV On 01-August-19			Index Future	268.23	268.9790	268.2270	268.9790	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
26/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
26/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5800	99.5900	99.5800	0.00
26/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0600	102.0700	102.0600	0.00
26/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
26/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
26/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
26/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
26/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
26/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.11	103.1100	103.1100	103.1100	0.00
26/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2500	99.2500	99.2500	0.00
26/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	102.9600	102.9600	102.9600	0.00
26/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.11	100.0900	100.1100	100.0900	0.00
26/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.06	97.0200	97.0600	97.0200	0.00
26/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.38	96.3600	96.3800	96.3600	0.00
26/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.66	95.6800	95.6600	95.6800	0.00
26/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.93	95.9900	95.9300	95.9900	0.00
26/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.20	98.2900	98.2000	98.2900	51.00
26/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.41	98.5200	98.4100	98.5200	0.00
26/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.68	99.8100	99.6800	99.8100	0.00
26/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.67	103.8200	103.6700	103.8200	0.00
26/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.01	105.1700	105.0100	105.1700	0.00
26/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.52	98.7000	98.5200	98.7000	0.00
26/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.64	104.8200	104.6400	104.8200	0.00
26/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.27	100.4600	100.2700	100.4600	0.00
26/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.64	97.9200	97.6400	97.9200	0.00
26/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.75	95.0400	94.7500	95.0400	0.00
26/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.59	93.8800	93.5900	93.8800	0.00
26/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.81	96.1100	95.8100	96.1100	0.00
26/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.62	99.9200	99.6200	99.9200	0.00
26/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.27	98.5900	98.2700	98.5900	0.00
26/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.39	100.7200	100.3900	100.7200	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
26/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.84	106.1800	105.8400	106.1800	0.00
26/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.25	106.5900	106.2500	106.5900	0.00
26/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.91	100.2600	99.9100	100.2600	0.00
26/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.05	107.3800	107.0500	107.3800	0.00
26/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.77	101.1100	100.7700	101.1100	0.00
26/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
26/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
26/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
26/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
26/10/2018	R023 On 01-November-18			Bond Future	8.61	98.1848	98.3807	98.1848	14,103.00
26/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6606	6	7	6	0.00
26/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6574	6	7	6	0.00
26/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6543	6	7	6	0.00
26/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R023 On 07-February-19			Bond Future	8.69	100.1645	100.3621	100.1645	51,459.00
26/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5937	6	6	6	0.00
26/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5997	6	6	6	0.00
26/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5967	6	6	6	0.00
26/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	9	0	0	0	0.00
26/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	9	0	0	0	0.00
26/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	10	0	0	0	0.00
26/10/2018	R023 On 02-May-19			Bond Future	8.75	98.0169	98.2179	98.0169	0.00
26/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	731	1	1	1	0.00
26/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	717	1	1	1	0.00
26/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	704	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
26/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1670	2	2	2	0.00
26/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1688	2	2	2	0.00
26/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1652	2	2	2	0.00
26/10/2018	R023 On 01-August-19			Bond Future	8.79	100.0056	100.2075	100.0056	0.00
26/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1702	2	2	2	0.00
26/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1740	2	2	2	0.00
26/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1721	2	2	2	0.00
26/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1284	1	1	1	0.00
26/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1274	1	1	1	0.00
26/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1295	1	1	1	0.00
26/10/2018	R035 On 01-November-18			Bond Future	10.06	91.5012	92.2433	91.5012	10,590.00
26/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8909	10	9	10	0.00
26/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8994	10	9	10	0.00
26/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8824	10	9	10	0.00
26/10/2018	R035 On 07-February-19			Bond Future	10.14	93.3462	94.1011	93.3462	70,994.00
26/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	76	0	0	0	0.00
26/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	82	0	0	0	0.00
26/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	79	0	0	0	0.00
26/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	9215	10	9	10	0.00
26/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	9134	10	9	10	0.00
26/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9296	10	9	10	0.00
26/10/2018	R035 On 02-May-19			Bond Future	10.21	90.5067	91.2750	90.5067	0.00
26/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1690	1	2	1	0.00
26/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1718	1	2	1	0.00
26/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1663	1	2	1	0.00
26/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5172	6	5	6	0.00
26/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5075	6	5	6	0.00
26/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5123	6	5	6	0.00
26/10/2018	R035 On 01-August-19			Bond Future	10.27	92.3433	93.1242	92.3433	0.00
26/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	3734	3	4	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
26/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	3698	3	4	3	0.00
26/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	3662	3	4	3	0.00
26/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3952	4	4	4	0.00
26/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	3987	4	4	4	0.00
26/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3918	4	4	4	0.00
26/10/2018	R186 On 01-November-18			Bond Future	9.33	110.2200	110.5192	110.2200	20,745.00
26/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
26/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	1	0	0	0	0.00
26/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	64	0	0	0	0.00
26/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
26/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4859	5	5	5	0.00
26/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2535	3	3	3	2,500.00
26/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1162	1	1	1	5,000.00
26/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8404	9	8	9	0.00
26/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4735	5	5	5	0.00
26/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4797	5	5	5	0.00
26/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	5232	6	5	6	0.00
26/10/2018	R186 On 07-February-19			Bond Future	9.41	107.1354	107.4381	107.1354	50,606.00
26/10/2018	R186 On 07-February-19	9.38	Call	Bond Future	1592	1	2	1	6,000.00
26/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	58	0	0	0	0.00
26/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	164	0	0	0	1,000.00
26/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	60	0	0	0	0.00
26/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3521	3	4	3	0.00
26/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	908	1	1	1	0.00
26/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3437	3	3	3	0.00
26/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1298	1	1	1	1,170.00
26/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	385	0	0	0	1,170.00
26/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	63	0	0	0	0.00
26/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	84	0	0	0	210.00
26/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	7136	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
26/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4127	4	4	4	0.00
26/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	725	1	1	1	1,000.00
26/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2120	2	2	2	0.00
26/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	7255	8	7	8	0.00
26/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6664	7	7	7	0.00
26/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5525	6	6	6	0.00
26/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	7196	7	7	7	0.00
26/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2711	3	3	3	1,000.00
26/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	699	1	1	1	1,170.00
26/10/2018	R186 On 07-February-19	9.38	Put	Bond Future	1786	2	2	2	0.00
26/10/2018	R186 On 02-May-19			Bond Future	9.49	109.0426	109.3506	109.0426	0.00
26/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1154	1	1	1	0.00
26/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4338	4	4	4	0.00
26/10/2018	R186 On 02-May-19	9.75	Call	Bond Future	3133	3	3	3	0.00
26/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1134	1	1	1	0.00
26/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1776	2	2	2	200.00
26/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	3907	4	4	4	0.00
26/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1114	1	1	1	0.00
26/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	597	1	1	1	200.00
26/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1529	1	2	1	90.00
26/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	496	0	0	0	90.00
26/10/2018	R186 On 02-May-19	8.50	Call	Bond Future	368	0	0	0	7,000.00
26/10/2018	R186 On 02-May-19	9.00	Call	Bond Future	1094	1	1	1	7,000.00
26/10/2018	R186 On 02-May-19	9.00	Put	Bond Future	3822	4	4	4	0.00
26/10/2018	R186 On 02-May-19	8.50	Put	Bond Future	6005	6	6	6	0.00
26/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	5425	6	5	6	0.00
26/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2806	3	3	3	0.00
26/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	5058	5	5	5	0.00
26/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	3121	3	3	3	0.00
26/10/2018	R186 On 02-May-19	9.75	Put	Bond Future	1681	2	2	2	7,000.00
26/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3747	4	4	4	0.00
26/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1166	1	1	1	200.00
26/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3784	4	4	4	0.00
26/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1322	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
26/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3710	4	4	4	0.00
26/10/2018	R186 On 01-August-19			Bond Future	9.55	105.9518	106.2626	105.9518	0.00
26/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	2673	3	3	3	0.00
26/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	2731	3	3	3	0.00
26/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	2702	3	3	3	0.00
26/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2792	3	3	3	0.00
26/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2767	3	3	3	0.00
26/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2816	3	3	3	0.00
26/10/2018	R197 On 01-November-18			Bond Future	301.58	301.5322	301.5776	301.5322	3.00
26/10/2018	R197 On 07-February-19			Bond Future	300.38	300.3414	300.3808	300.3414	2,350.00
26/10/2018	R197 On 02-May-19			Bond Future	305.79	305.7534	305.7934	305.7534	0.00
26/10/2018	R197 On 01-August-19			Bond Future	304.49	304.4629	304.4941	304.4629	0.00
26/10/2018	R202 On 01-November-18			Bond Future	234.96	235.4729	234.9622	235.4729	1,351.00
26/10/2018	R202 On 07-February-19			Bond Future	235.85	236.3789	235.8527	236.3789	8,794.00
26/10/2018	R202 On 02-May-19			Bond Future	240.10	240.6384	240.1024	240.6384	0.00
26/10/2018	R202 On 01-August-19			Bond Future	241.00	241.5573	241.0028	241.5573	0.00
26/10/2018	R207 On 01-November-18			Bond Future	6.55	102.8608	103.0204	102.8608	2,383.00
26/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	226	0	0	0	0.00
26/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	237	0	0	0	0.00
26/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	215	0	0	0	0.00
26/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R207 On 07-February-19			Bond Future	6.24	101.2890	101.4495	101.2890	16,388.00
26/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	289	0	0	0	0.00
26/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	281	0	0	0	0.00
26/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	273	0	0	0	0.00
26/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	28	0	0	0	0.00
26/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	29	0	0	0	0.00
26/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	27	0	0	0	0.00
26/10/2018	R207 On 02-May-19			Bond Future	5.72	103.0922	103.2554	103.0922	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
26/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	1267	1	1	1	0.00
26/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	1280	1	1	1	0.00
26/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	1274	1	1	1	0.00
26/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	1	0	0	0	0.00
26/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	1	0	0	0	0.00
26/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	1	0	0	0	0.00
26/10/2018	R207 On 01-August-19			Bond Future	4.26	101.5409	101.7042	101.5409	0.00
26/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	1344	1	1	1	0.00
26/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	1349	1	1	1	0.00
26/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	1353	1	1	1	0.00
26/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R208 On 01-November-18			Bond Future	7.82	98.2250	98.3868	98.2250	19,044.00
26/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1487	2	1	2	0.00
26/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1530	2	2	2	0.00
26/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1509	2	2	2	0.00
26/10/2018	R208 On 07-February-19			Bond Future	7.85	100.2056	100.3684	100.2056	21,597.00
26/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	33	0	0	0	0.00
26/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	32	0	0	0	0.00
26/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	31	0	0	0	0.00
26/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1515	2	2	2	0.00
26/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1552	2	2	2	0.00
26/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1534	2	2	2	0.00
26/10/2018	R208 On 02-May-19			Bond Future	7.86	98.5878	98.7535	98.5878	0.00
26/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	709	1	1	1	0.00
26/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	721	1	1	1	0.00
26/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	732	1	1	1	0.00
26/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	420	0	0	0	0.00
26/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	431	1	0	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
26/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	426	0	0	0	0.00
26/10/2018	R208 On 01-August-19			Bond Future	7.80	100.5882	100.7540	100.5882	0.00
26/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	966	1	1	1	0.00
26/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	956	1	1	1	0.00
26/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	945	1	1	1	0.00
26/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	416	0	0	0	0.00
26/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	407	0	0	0	0.00
26/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	412	0	0	0	0.00
26/10/2018	R209 On 01-November-18			Bond Future	10.02	69.2693	69.8949	69.2693	94,621.00
26/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69007	68	69	68	0.00
26/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
26/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69007	68	69	68	0.00
26/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	320	0	0	0	0.00
26/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	402	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	5	0	0	0	2,000.00
26/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	74	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	249	0	0	0	0.00
26/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3334	3	3	3	0.00
26/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	93	0	0	0	0.00
26/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
26/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69007	68	69	68	0.00
26/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	346	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6922	8	7	8	0.00
26/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	496	1	0	1	5,850.00
26/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2403	3	2	3	0.00
26/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3525	4	4	4	760.00
26/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1306	2	1	2	760.00
26/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	602	1	1	1	0.00
26/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3391	4	3	4	0.00
26/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1198	2	1	2	0.00
26/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6851	7	7	7	0.00
26/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	1	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	720	1	1	1	0.00
26/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	565	1	1	1	2,000.00
26/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4404	5	4	5	0.00
26/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
26/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7572	8	8	8	0.00
26/10/2018	R209 On 07-February-19			Bond Future	10.09	70.6660	71.3026	70.6660	113,548.00
26/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	99	0	0	0	0.00
26/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	96	0	0	0	0.00
26/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	130	0	0	0	4,000.00
26/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	601	0	1	0	4,000.00
26/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	103	0	0	0	0.00
26/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2313	2	2	2	0.00
26/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	7057	8	7	8	0.00
26/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7663	8	8	8	0.00
26/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4105	5	4	5	0.00
26/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7595	8	8	8	0.00
26/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7527	8	8	8	0.00
26/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1634	2	2	2	4,000.00
26/10/2018	R209 On 02-May-19			Bond Future	10.15	68.7744	69.4223	68.7744	0.00
26/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1434	1	1	1	0.00
26/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1411	1	1	1	0.00
26/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1457	1	1	1	0.00
26/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4346	5	4	5	0.00
26/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4305	5	4	5	0.00
26/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4264	5	4	5	0.00
26/10/2018	R209 On 01-August-19			Bond Future	10.20	70.1702	70.8290	70.1702	0.00
26/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3112	3	3	3	0.00
26/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3174	3	3	3	0.00
26/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3143	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
26/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3389	4	3	4	0.00
26/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3419	4	3	4	0.00
26/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3360	4	3	4	0.00
26/10/2018	R210 On 01-November-18			Bond Future	186.20	186.1677	186.1963	186.1677	526.00
26/10/2018	R210 On 07-February-19			Bond Future	190.00	189.9714	189.9962	189.9714	2,478.00
26/10/2018	R210 On 02-May-19			Bond Future	190.86	190.8383	190.8636	190.8383	0.00
26/10/2018	R210 On 01-August-19			Bond Future	194.77	194.7526	194.7722	194.7526	0.00
26/10/2018	R212 On 01-November-18			Bond Future	155.42	155.5839	155.4162	155.5839	2,920.00
26/10/2018	R212 On 07-February-19			Bond Future	156.43	156.6073	156.4326	156.6073	3,026.00
26/10/2018	R212 On 02-May-19			Bond Future	159.25	159.4294	159.2515	159.4294	0.00
26/10/2018	R212 On 01-August-19			Bond Future	162.44	162.6280	162.4414	162.6280	0.00
26/10/2018	R213 On 01-November-18			Bond Future	9.86	80.7925	81.1608	80.7925	11,832.00
26/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7765	8	8	8	0.00
26/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7834	8	8	8	0.00
26/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7697	8	8	8	0.00
26/10/2018	R213 On 07-February-19			Bond Future	9.94	82.4216	82.7954	82.4216	32,008.00
26/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	61	0	0	0	0.00
26/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	64	0	0	0	0.00
26/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	66	0	0	0	0.00
26/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7986	8	8	8	0.00
26/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7921	8	8	8	0.00
26/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	8051	8	8	8	0.00
26/10/2018	R213 On 02-May-19			Bond Future	10.00	80.3385	80.7190	80.3385	0.00
26/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1259	1	1	1	0.00
26/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1238	1	1	1	0.00
26/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1217	1	1	1	0.00
26/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4329	5	4	5	0.00
26/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4369	5	4	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
26/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4288	5	4	5	0.00
26/10/2018	R213 On 01-August-19			Bond Future	10.06	81.9686	82.3542	81.9686	0.00
26/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	2867	3	3	3	0.00
26/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	2897	3	3	3	0.00
26/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	2927	3	3	3	0.00
26/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3290	3	3	3	0.00
26/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3346	4	3	4	0.00
26/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3318	4	3	4	0.00
26/10/2018	R214 On 01-November-18			Bond Future	10.19	68.2364	68.9118	68.2364	21,331.00
26/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8392	9	8	9	0.00
26/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8547	9	9	9	0.00
26/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8470	9	8	9	0.00
26/10/2018	R214 On 07-February-19			Bond Future	10.27	69.6123	70.2997	69.6123	28,473.00
26/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	70	0	0	0	0.00
26/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	73	0	0	0	0.00
26/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	68	0	0	0	0.00
26/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8706	9	9	9	0.00
26/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8631	9	9	9	0.00
26/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8557	9	9	9	0.00
26/10/2018	R214 On 02-May-19			Bond Future	10.33	67.5548	68.2545	67.5548	0.00
26/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1509	1	2	1	0.00
26/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1461	1	1	1	0.00
26/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1485	1	1	1	0.00
26/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4511	5	5	5	0.00
26/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4468	5	4	5	0.00
26/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4554	5	5	5	0.00
26/10/2018	R214 On 01-August-19			Bond Future	10.38	68.9256	69.6373	68.9256	0.00
26/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	3250	3	3	3	0.00
26/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	3282	3	3	3	0.00
26/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3219	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
26/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3590	4	4	4	0.00
26/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3559	4	4	4	0.00
26/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3528	4	4	4	0.00
26/10/2018	R248 On 01-November-18			Bond Future	10.21	87.2052	88.0635	87.2052	76,877.00
26/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
26/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10766	12	11	12	0.00
26/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10666	12	11	12	0.00
26/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10866	12	11	12	0.00
26/10/2018	R248 On 07-February-19			Bond Future	10.29	88.9636	89.8371	88.9636	107,926.00
26/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	63	0	0	0	0.00
26/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	66	0	0	0	0.00
26/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	61	0	0	0	0.00
26/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10949	12	11	12	0.00
26/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	11142	12	11	12	0.00
26/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	11046	12	11	12	0.00
26/10/2018	R248 On 02-May-19			Bond Future	10.35	86.1095	86.9985	86.1095	0.00
26/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	1887	2	2	2	0.00
26/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	1919	2	2	2	0.00
26/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	1856	2	2	2	0.00
26/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5528	6	6	6	0.00
26/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5637	6	6	6	0.00
26/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5582	6	6	6	0.00
26/10/2018	R248 On 01-August-19			Bond Future	10.40	87.8569	88.7611	87.8569	0.00
26/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	4054	4	4	4	0.00
26/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4014	4	4	4	0.00
26/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	3974	4	4	4	0.00
26/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4427	5	4	5	0.00
26/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4466	5	4	5	0.00
26/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4387	5	4	5	0.00