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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	2025 On 01-November-18			Bond Future	131.93	132.1398	131.9310	132.1398	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	2025 On 07-February-19			Bond Future	133.20	133.4178	133.2010	133.4178	355.00
31/10/2018	2025 On 02-May-19			Bond Future	135.60	135.8161	135.5954	135.8161	0.00
31/10/2018	2025 On 01-August-19			Bond Future	138.32	138.5493	138.3216	138.5493	0.00
31/10/2018	2029 On 01-November-18			Bond Future	100.09	100.1279	100.0853	100.1279	1,568.00
31/10/2018	2029 On 07-February-19			Bond Future	102.12	102.1683	102.1219	102.1683	2,954.00
31/10/2018	2029 On 02-May-19			Bond Future	102.88	102.9316	102.8844	102.9316	0.00
31/10/2018	2029 On 01-August-19			Bond Future	104.99	105.0386	104.9885	105.0386	0.00
31/10/2018	2030 On 01-November-18			Bond Future	9.82	90.5426	9.8160	90.5426	23,865.00
31/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	8000	7	8000	7	0.00
31/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	8069	7	8069	7	0.00
31/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1342	1	1342	1	0.00
31/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5888	5	5888	5	0.00
31/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7931	7	7931	7	0.00
31/10/2018	2030 On 07-February-19			Bond Future	9.90	88.3534	9.9020	88.3534	53,754.00
31/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1164	2	1164	2	4,000.00
31/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	306	0	306	0	4,000.00
31/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	34	0	34	0	0.00
31/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	35	0	35	0	0.00
31/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	108	0	108	0	1,320.00
31/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	2862	3	2862	3	0.00
31/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	37	0	37	0	0.00
31/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	978	1	978	1	1,320.00
31/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	596	1	596	1	0.00
31/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	47	0	47	0	0.00
31/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7717	7	7717	7	0.00
31/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	6440	6	6440	6	0.00
31/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3694	3	3694	3	0.00
31/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	8112	8	8112	8	0.00
31/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2824	3	2824	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
31/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	8179	8	8179	8	0.00
31/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	8245	8	8245	8	0.00
31/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1090	1	1090	1	4,000.00
31/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4808	4	4808	4	0.00
31/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2516	2	2516	2	0.00
31/10/2018	2030 On 02-May-19			Bond Future	9.97	89.9225	9.9746	89.9225	0.00
31/10/2018	2030 On 02-May-19	10.20	Call	Bond Future	3275	4	3275	4	0.00
31/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1027	1	1027	1	0.00
31/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1065	1	1065	1	0.00
31/10/2018	2030 On 02-May-19	8.90	Call	Bond Future	339	0	339	0	3,000.00
31/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1046	1	1046	1	3,000.00
31/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4543	4	4543	4	0.00
31/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4500	4	4500	4	0.00
31/10/2018	2030 On 02-May-19	8.90	Put	Bond Future	7033	7	7033	7	0.00
31/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4586	4	4586	4	0.00
31/10/2018	2030 On 02-May-19	10.20	Put	Bond Future	1953	2	1953	2	3,000.00
31/10/2018	2030 On 01-August-19			Bond Future	10.04	87.7380	10.0434	87.7380	0.00
31/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	2576	3	2576	3	0.00
31/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	2547	3	2547	3	0.00
31/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	2518	3	2518	3	0.00
31/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3299	3	3299	3	0.00
31/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3358	3	3358	3	0.00
31/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3328	3	3328	3	0.00
31/10/2018	2032 On 01-November-18			Bond Future	10.02	88.6295	10.0160	88.6295	18,203.00
31/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	8974	8	8974	8	0.00
31/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	8898	8	8898	8	0.00
31/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	8822	8	8822	8	0.00
31/10/2018	2032 On 07-February-19			Bond Future	10.10	90.4118	10.1047	90.4118	41,633.00
31/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	30	0	30	0	0.00
31/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	29	0	29	0	0.00
31/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	28	0	28	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
31/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	9048	8	9048	8	0.00
31/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	9122	8	9122	8	0.00
31/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8975	8	8975	8	0.00
31/10/2018	2032 On 02-May-19			Bond Future	10.18	87.8599	10.1759	87.8599	0.00
31/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1199	1	1199	1	0.00
31/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1221	2	1221	2	0.00
31/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1242	2	1242	2	0.00
31/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4838	4	4838	4	0.00
31/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4930	5	4930	5	0.00
31/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4884	4	4884	4	0.00
31/10/2018	2032 On 01-August-19			Bond Future	10.24	89.6395	10.2413	89.6395	0.00
31/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	2883	3	2883	3	0.00
31/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	2852	3	2852	3	0.00
31/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	2822	3	2822	3	0.00
31/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3783	4	3783	4	0.00
31/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3717	3	3717	3	0.00
31/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3750	3	3750	3	0.00
31/10/2018	2033 On 01-November-18			Bond Future	102.29	103.4655	102.2906	103.4655	603.00
31/10/2018	2033 On 07-February-19			Bond Future	104.37	105.5739	104.3719	105.5739	5,770.00
31/10/2018	2033 On 02-May-19			Bond Future	105.10	106.3260	105.1024	106.3260	0.00
31/10/2018	2033 On 01-August-19			Bond Future	107.25	108.5024	107.2518	108.5024	0.00
31/10/2018	2037 On 01-November-18			Bond Future	10.19	89.0708	10.1859	89.0708	48,827.00
31/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	9239	9	9239	9	0.00
31/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	9153	8	9153	8	0.00
31/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	9325	9	9325	9	0.00
31/10/2018	2037 On 07-February-19			Bond Future	10.27	86.6015	10.2681	86.6015	49,495.00
31/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	44	0	44	0	0.00
31/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	46	0	46	0	0.00
31/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	48	0	48	0	0.00
31/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	9412	9	9412	9	0.00
31/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	9577	9	9577	9	0.00

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31/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	9494	9	9494	9	0.00
31/10/2018	2037 On 02-May-19			Bond Future	10.34	88.1395	10.3371	88.1395	0.00
31/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1392	2	1392	2	0.00
31/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1417	2	1417	2	0.00
31/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1367	2	1367	2	0.00
31/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5408	5	5408	5	0.00
31/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5356	5	5356	5	0.00
31/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5304	5	5304	5	0.00
31/10/2018	2037 On 01-August-19			Bond Future	10.40	85.6685	10.4037	85.6685	0.00
31/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	3274	4	3274	4	0.00
31/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	3343	4	3343	4	0.00
31/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	3308	4	3308	4	0.00
31/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	4043	4	4043	4	0.00
31/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	4007	4	4007	4	0.00
31/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4080	4	4080	4	0.00
31/10/2018	2038 On 01-November-18			Bond Future	122.56	122.7961	122.5593	122.7961	517.00
31/10/2018	2038 On 07-February-19			Bond Future	123.46	123.7068	123.4617	123.7068	9,848.00
31/10/2018	2038 On 02-May-19			Bond Future	125.68	125.9306	125.6810	125.9306	0.00
31/10/2018	2038 On 01-August-19			Bond Future	128.20	128.4557	128.1987	128.4557	0.00
31/10/2018	2040 On 01-November-18			Bond Future	10.28	92.1170	10.2759	92.1170	15,207.00
31/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
31/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	0	0	0	0	1,770.00
31/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	0	0	0	0	2,690.00
31/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
31/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
31/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	15821	15	15821	15	0.00
31/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	10287	10	10287	10	0.00
31/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	10008	9	10008	9	0.00
31/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	2198	2	2198	2	0.00
31/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	10101	9	10101	9	0.00

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31/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3846	3	3846	3	0.00
31/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	5543	5	5543	5	0.00
31/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	10194	10	10194	10	0.00
31/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	9089	8	9089	8	0.00
31/10/2018	2040 On 07-February-19			Bond Future	10.36	89.4583	10.3584	89.4583	31,035.00
31/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	40	0	40	0	0.00
31/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	44	0	44	0	0.00
31/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	42	0	42	0	0.00
31/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	10466	10	10466	10	0.00
31/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	10556	10	10556	10	0.00
31/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	10376	10	10376	10	0.00
31/10/2018	2040 On 02-May-19			Bond Future	10.43	91.0471	10.4275	91.0471	0.00
31/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	1543	2	1543	2	0.00
31/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	1516	2	1516	2	0.00
31/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	1490	2	1490	2	0.00
31/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5761	5	5761	5	0.00
31/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5817	5	5817	5	0.00
31/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5706	5	5706	5	0.00
31/10/2018	2040 On 01-August-19			Bond Future	10.49	88.3847	10.4947	88.3847	0.00
31/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	3370	4	3370	4	0.00
31/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	3407	4	3407	4	0.00
31/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	3443	4	3443	4	0.00
31/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4311	4	4311	4	0.00
31/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4391	4	4391	4	0.00
31/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4351	4	4351	4	0.00
31/10/2018	2044 On 01-November-18			Bond Future	10.28	89.2947	10.2759	89.2947	17,799.00
31/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
31/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9943	9	9943	9	0.00
31/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9848	9	9848	9	0.00
31/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	10038	9	10038	9	0.00
31/10/2018	2044 On 07-February-19			Bond Future	10.35	86.7045	10.3547	86.7045	42,333.00
31/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	52	0	52	0	0.00

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31/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	55	0	55	0	0.00
31/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	50	0	50	0	0.00
31/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	10304	10	10304	10	0.00
31/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	10212	10	10212	10	0.00
31/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	10121	9	10121	9	0.00
31/10/2018	2044 On 02-May-19			Bond Future	10.42	88.2443	10.4207	88.2443	0.00
31/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	1575	2	1575	2	0.00
31/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	1631	2	1631	2	0.00
31/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	1603	2	1603	2	0.00
31/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5646	5	5646	5	0.00
31/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5701	5	5701	5	0.00
31/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5757	5	5757	5	0.00
31/10/2018	2044 On 01-August-19			Bond Future	10.48	85.6504	10.4845	85.6504	0.00
31/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	3564	4	3564	4	0.00
31/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	3526	4	3526	4	0.00
31/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	3602	4	3602	4	0.00
31/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4329	4	4329	4	0.00
31/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4290	4	4290	4	0.00
31/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4250	4	4250	4	0.00
31/10/2018	2046 On 01-November-18			Bond Future	116.21	116.2542	116.2054	116.2542	733.00
31/10/2018	2046 On 07-February-19			Bond Future	118.57	118.6232	118.5701	118.6232	12,065.00
31/10/2018	2046 On 02-May-19			Bond Future	119.02	119.0692	119.0151	119.0692	0.00
31/10/2018	2046 On 01-August-19			Bond Future	121.45	121.5067	121.4494	121.5067	0.00
31/10/2018	2050 On 01-November-18			Bond Future	121.32	121.3720	121.3211	121.3720	2,795.00
31/10/2018	2050 On 07-February-19			Bond Future	122.02	122.0732	122.0178	122.0732	10,049.00
31/10/2018	2050 On 02-May-19			Bond Future	124.21	124.2673	124.2111	124.2673	0.00
31/10/2018	2050 On 01-August-19			Bond Future	124.93	124.9924	124.9326	124.9924	0.00
31/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	AL37 On 01-November-18			Index Future	587.23	589.4250	587.2290	589.4250	0.00
31/10/2018	AL37 On 07-February-19			Index Future	599.02	601.2680	599.0200	601.2680	0.00
31/10/2018	AL37 On 02-May-19			Index Future	609.66	611.9410	609.6550	611.9410	0.00
31/10/2018	AL37 On 01-August-19			Index Future	621.98	624.3210	621.9810	624.3210	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
31/10/2018	AL7T On 01-November-18			Index Future	671.33	674.9850	671.3330	674.9850	0.00
31/10/2018	AL7T On 07-February-19			Index Future	684.81	688.5470	684.8130	688.5470	0.00
31/10/2018	AL7T On 02-May-19			Index Future	696.97	700.7690	696.9710	700.7690	0.00
31/10/2018	AL7T On 01-August-19			Index Future	711.06	714.9460	711.0620	714.9460	0.00
31/10/2018	ALBI On 01-November-18			Index Future	605.84	609.7750	605.8350	609.7750	199.00
31/10/2018	ALBI On 07-February-19			Index Future	618.00	622.0260	618.0000	622.0260	903.00
31/10/2018	ALBI On 02-May-19			Index Future	628.97	633.0680	628.9710	633.0680	0.00
31/10/2018	ALBI On 01-August-19			Index Future	641.69	645.8750	641.6870	645.8750	0.00
31/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2018	ES33 On 01-November-18			Bond Future	11.38	74.0770	11.3765	74.0770	7,037.00
31/10/2018	ES33 On 07-February-19			Bond Future	11.51	75.5666	11.5137	75.5666	494.00
31/10/2018	ES33 On 02-May-19			Bond Future	11.62	73.1165	11.6245	73.1165	0.00
31/10/2018	ES33 On 01-August-19			Bond Future	11.73	74.5975	11.7344	74.5975	0.00
31/10/2018	ES42 On 01-November-18			Bond Future	11.61	75.9152	11.6114	75.9152	0.00
31/10/2018	ES42 On 07-February-19			Bond Future	11.74	77.4418	11.7420	77.4418	5,169.00
31/10/2018	ES42 On 02-May-19			Bond Future	11.85	74.5560	11.8534	74.5560	0.00
31/10/2018	ES42 On 01-August-19			Bond Future	11.96	76.0667	11.9617	76.0667	0.00
31/10/2018	GOVI On 01-November-18			GOVI	599.21	603.3490	599.2070	603.3490	37.00
31/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	543030	50	543030	50	0.00
31/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	542830	50	542830	50	0.00
31/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	542930	50	542930	50	0.00
31/10/2018	GOVI On 07-February-19			GOVI	611.24	615.4720	611.2390	615.4720	460.00
31/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	552710	51	552710	51	0.00
31/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	552810	51	552810	51	0.00
31/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	552910	51	552910	51	0.00
31/10/2018	GOVI On 02-May-19			GOVI	622.09	626.3970	622.0910	626.3970	0.00
31/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	257890	21	257890	21	0.00
31/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	257690	21	257690	21	0.00
31/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	257790	21	257790	21	0.00
31/10/2018	GOVI On 01-August-19			GOVI	634.67	639.0690	634.6680	639.0690	0.00
31/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
31/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	40120	0	40120	0	0.00
31/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	40020	0	40020	0	0.00
31/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	40220	0	40220	0	0.00
31/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2018	IGOV On 01-November-18			Index Future	253.05	253.2220	253.0510	253.2220	317.00
31/10/2018	IGOV On 07-February-19			Index Future	258.20	258.3780	258.2010	258.3780	502.00
31/10/2018	IGOV On 02-May-19			Index Future	262.84	263.0220	262.8420	263.0220	215.00
31/10/2018	IGOV On 01-August-19			Index Future	268.22	268.4030	268.2160	268.4030	0.00
31/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
31/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5900	99.5900	99.5900	0.00
31/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.09	102.0800	102.0900	102.0800	0.00
31/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.05	100.0300	100.0500	100.0300	0.00
31/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
31/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
31/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.82	99.8100	99.8200	99.8100	0.00
31/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.04	102.0300	102.0400	102.0300	0.00
31/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.11	103.0900	103.1100	103.0900	0.00
31/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2300	99.2500	99.2300	0.00
31/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	102.9300	102.9600	102.9300	0.00
31/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.12	100.0600	100.1200	100.0600	0.00
31/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.08	96.9900	97.0800	96.9900	0.00
31/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.41	96.3000	96.4100	96.3000	0.00
31/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.72	95.5800	95.7200	95.5800	0.00
31/10/2018	IS05 On 21-September-21			Interest Rate Swap	96.00	95.8400	96.0000	95.8400	0.00
31/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.29	98.1000	98.2900	98.1000	51.00
31/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.51	98.3100	98.5100	98.3100	0.00
31/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.78	99.5700	99.7800	99.5700	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
31/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.78	103.5600	103.7800	103.5600	0.00
31/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.11	104.8800	105.1100	104.8800	0.00
31/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.62	98.3700	98.6200	98.3700	0.00
31/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.73	104.4700	104.7300	104.4700	0.00
31/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.36	100.0700	100.3600	100.0700	0.00
31/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.76	97.4600	97.7600	97.4600	0.00
31/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.88	94.5600	94.8800	94.5600	0.00
31/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.72	93.3800	93.7200	93.3800	0.00
31/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.95	95.5900	95.9500	95.5900	0.00
31/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.76	99.4000	99.7600	99.4000	0.00
31/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.42	98.0500	98.4200	98.0500	0.00
31/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.54	100.1700	100.5400	100.1700	0.00
31/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.00	105.6200	106.0000	105.6200	0.00
31/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.41	106.0300	106.4100	106.0300	0.00
31/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.06	99.6600	100.0600	99.6600	0.00
31/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.18	106.7900	107.1800	106.7900	0.00
31/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.90	100.4900	100.9000	100.4900	0.00
31/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
31/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
31/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
31/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/10/2018	R023 On 01-November-18			Bond Future	8.65	98.6157	8.6462	98.6157	13,547.00
31/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6470	7	6470	7	0.00
31/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6438	7	6438	7	0.00
31/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6406	7	6406	7	0.00
31/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R023 On 07-February-19			Bond Future	8.74	100.5988	8.7389	100.5988	51,718.00
31/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5789	6	5789	6	0.00
31/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5849	6	5849	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5819	6	5819	6	0.00
31/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	7	0	7	0	0.00
31/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	7	0	7	0	0.00
31/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	7	0	7	0	0.00
31/10/2018	R023 On 02-May-19			Bond Future	8.80	98.4545	8.8018	98.4545	0.00
31/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	617	1	617	1	0.00
31/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	604	1	604	1	0.00
31/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	592	1	592	1	0.00
31/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1709	2	1709	2	0.00
31/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1728	2	1728	2	0.00
31/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1690	1	1690	1	0.00
31/10/2018	R023 On 01-August-19			Bond Future	8.85	100.4481	8.8450	100.4481	0.00
31/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1494	2	1494	2	0.00
31/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1530	2	1530	2	0.00
31/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1512	2	1512	2	0.00
31/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1233	1	1233	1	0.00
31/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1222	1	1222	1	0.00
31/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1244	1	1244	1	0.00
31/10/2018	R035 On 01-November-18			Bond Future	10.12	92.5541	10.1160	92.5541	10,103.00
31/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	9351	9	9351	9	0.00
31/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	9436	9	9436	9	0.00
31/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	9266	9	9266	9	0.00
31/10/2018	R035 On 07-February-19			Bond Future	10.20	94.4153	10.2047	94.4153	71,469.00
31/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	38	0	38	0	0.00
31/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	41	0	41	0	0.00
31/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	40	0	40	0	0.00
31/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	9632	9	9632	9	0.00
31/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	9550	9	9550	9	0.00
31/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9714	9	9714	9	0.00
31/10/2018	R035 On 02-May-19			Bond Future	10.27	91.5907	10.2716	91.5907	0.00
31/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1362	2	1362	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1387	2	1387	2	0.00
31/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1337	2	1337	2	0.00
31/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5315	5	5315	5	0.00
31/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5213	5	5213	5	0.00
31/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5264	5	5264	5	0.00
31/10/2018	R035 On 01-August-19			Bond Future	10.33	93.4455	10.3341	93.4455	0.00
31/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	3283	4	3283	4	0.00
31/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	3248	4	3248	4	0.00
31/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	3213	4	3213	4	0.00
31/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3982	4	3982	4	0.00
31/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	4019	4	4019	4	0.00
31/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3946	4	3946	4	0.00
31/10/2018	R186 On 01-November-18			Bond Future	9.36	110.8254	9.3611	110.8254	11,710.00
31/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
31/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
31/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	5061	5	5061	5	0.00
31/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2737	2	2737	2	2,500.00
31/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1301	1	1301	1	0.00
31/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8607	8	8607	8	0.00
31/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4937	4	4937	4	0.00
31/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4999	4	4999	4	0.00
31/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	5434	5	5434	5	0.00
31/10/2018	R186 On 07-February-19			Bond Future	9.45	107.7471	9.4518	107.7471	64,698.00
31/10/2018	R186 On 07-February-19	9.38	Call	Bond Future	1416	2	1416	2	6,000.00
31/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	33	0	33	0	0.00
31/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	115	0	115	0	1,000.00
31/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	35	0	35	0	0.00
31/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	773	1	773	1	0.00
31/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3324	4	3324	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
31/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	51	0	51	0	210.00
31/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	36	0	36	0	0.00
31/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3241	4	3241	4	0.00
31/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1132	1	1132	1	1,170.00
31/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	307	0	307	0	1,170.00
31/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4262	4	4262	4	0.00
31/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	742	1	742	1	1,000.00
31/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2168	2	2168	2	0.00
31/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	7324	7	7324	7	0.00
31/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	7444	7	7444	7	0.00
31/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6846	6	6846	6	0.00
31/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5690	5	5690	5	0.00
31/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	7384	7	7384	7	0.00
31/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2790	2	2790	2	1,000.00
31/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	715	1	715	1	1,170.00
31/10/2018	R186 On 07-February-19	9.38	Put	Bond Future	1823	2	1823	2	0.00
31/10/2018	R186 On 02-May-19			Bond Future	9.53	109.6603	9.5252	109.6603	0.00
31/10/2018	R186 On 02-May-19	8.65	Call	Bond Future	412	0	412	0	3,250.00
31/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	972	1	972	1	0.00
31/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4074	5	4074	5	0.00
31/10/2018	R186 On 02-May-19	9.75	Call	Bond Future	2879	3	2879	3	0.00
31/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	953	1	953	1	0.00
31/10/2018	R186 On 02-May-19	9.25	Call	Bond Future	1438	0	1438	0	3,250.00
31/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1559	2	1559	2	200.00
31/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	3645	4	3645	4	0.00
31/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	935	1	935	1	0.00
31/10/2018	R186 On 02-May-19	9.00	Call	Bond Future	917	1	917	1	7,000.00
31/10/2018	R186 On 02-May-19	10.02	Call	Bond Future	3876	0	3876	0	0.00
31/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1323	2	1323	2	90.00
31/10/2018	R186 On 02-May-19	8.50	Call	Bond Future	273	0	273	0	7,000.00
31/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	467	1	467	1	200.00
31/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	381	1	381	1	90.00
31/10/2018	R186 On 02-May-19	8.50	Put	Bond Future	6132	6	6132	6	0.00
31/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2810	3	2810	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
31/10/2018	R186 On 02-May-19	9.00	Put	Bond Future	3866	4	3866	4	0.00
31/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	5532	5	5532	5	0.00
31/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	5150	5	5150	5	0.00
31/10/2018	R186 On 02-May-19	9.75	Put	Bond Future	1649	2	1649	2	7,000.00
31/10/2018	R186 On 02-May-19	10.02	Put	Bond Future	1192	0	1192	0	3,250.00
31/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	3137	3	3137	3	0.00
31/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1124	1	1124	1	200.00
31/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3788	4	3788	4	0.00
31/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3827	4	3827	4	0.00
31/10/2018	R186 On 02-May-19	9.25	Put	Bond Future	2971	0	2971	0	0.00
31/10/2018	R186 On 02-May-19	8.65	Put	Bond Future	5387	0	5387	0	0.00
31/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1282	1	1282	1	90.00
31/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3750	3	3750	3	0.00
31/10/2018	R186 On 01-August-19			Bond Future	9.59	106.5777	9.5894	106.5777	0.00
31/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	2420	3	2420	3	0.00
31/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	2478	3	2478	3	0.00
31/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	2449	3	2449	3	0.00
31/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2768	3	2768	3	0.00
31/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2743	3	2743	3	0.00
31/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2793	3	2793	3	0.00
31/10/2018	R197 On 01-November-18			Bond Future	300.92	301.0490	300.9176	301.0490	0.00
31/10/2018	R197 On 07-February-19			Bond Future	299.69	299.8322	299.6893	299.8322	2,355.00
31/10/2018	R197 On 02-May-19			Bond Future	305.08	305.2217	305.0763	305.2217	0.00
31/10/2018	R197 On 01-August-19			Bond Future	303.75	303.9083	303.7543	303.9083	0.00
31/10/2018	R202 On 01-November-18			Bond Future	235.00	235.2394	235.0034	235.2394	1,351.00
31/10/2018	R202 On 07-February-19			Bond Future	235.88	236.1282	235.8805	236.1282	8,979.00
31/10/2018	R202 On 02-May-19			Bond Future	240.12	240.3727	240.1203	240.3727	0.00
31/10/2018	R202 On 01-August-19			Bond Future	241.01	241.2766	241.0147	241.2766	0.00
31/10/2018	R207 On 01-November-18			Bond Future	6.54	103.1317	6.5434	103.1317	2,383.00
31/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	234	0	234	0	0.00
31/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	246	0	246	0	0.00
31/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	223	0	223	0	0.00
31/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 01-November-18	6.75	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
31/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 07-February-19			Bond Future	6.23	101.5598	6.2331	101.5598	17,486.00
31/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	309	0	309	0	0.00
31/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	302	0	302	0	0.00
31/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	294	0	294	0	0.00
31/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	47	0	47	0	0.00
31/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	48	0	48	0	0.00
31/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	46	0	46	0	0.00
31/10/2018	R207 On 02-May-19			Bond Future	5.72	103.3632	5.7193	103.3632	0.00
31/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	1264	1	1264	1	0.00
31/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	1277	1	1277	1	0.00
31/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	1271	1	1271	1	0.00
31/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 01-August-19			Bond Future	4.27	101.8133	4.2666	101.8133	0.00
31/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	1339	1	1339	1	0.00
31/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	1343	1	1343	1	0.00
31/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	1348	1	1348	1	0.00
31/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R208 On 01-November-18			Bond Future	7.78	98.5717	7.7808	98.5717	16,029.00
31/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1414	1	1414	1	0.00
31/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1458	1	1458	1	0.00
31/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1436	1	1436	1	0.00
31/10/2018	R208 On 07-February-19			Bond Future	7.82	100.5539	7.8162	100.5539	21,597.00
31/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	17	0	17	0	0.00
31/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	16	0	16	0	0.00
31/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	15	0	15	0	0.00
31/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1430	1	1430	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
31/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1468	1	1468	1	0.00
31/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1449	1	1449	1	0.00
31/10/2018	R208 On 02-May-19			Bond Future	7.82	98.9379	7.8193	98.9379	0.00
31/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	733	1	733	1	0.00
31/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	745	1	745	1	0.00
31/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	758	1	758	1	0.00
31/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	380	0	380	0	0.00
31/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	390	0	390	0	0.00
31/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	385	0	385	0	0.00
31/10/2018	R208 On 01-August-19			Bond Future	7.76	100.9413	7.7553	100.9413	0.00
31/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	1015	1	1015	1	0.00
31/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	1004	1	1004	1	0.00
31/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	993	1	993	1	0.00
31/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	400	0	400	0	0.00
31/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	392	0	392	0	0.00
31/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	396	0	396	0	0.00
31/10/2018	R209 On 01-November-18			Bond Future	10.07	70.1559	10.0659	70.1559	84,218.00
31/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	68692	69	68692	69	0.00
31/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
31/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	68692	69	68692	69	0.00
31/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	38	0	38	0	0.00
31/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	0	0	0	0	2,000.00
31/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	15	0	15	0	0.00
31/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	5	0	5	0	0.00
31/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3018	4	3018	4	0.00
31/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
31/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	68692	69	68692	69	0.00
31/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	21	0	21	0	0.00
31/10/2018	R209 On 01-November-18	9.49	Call	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
31/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	447	0	447	0	5,850.00
31/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2713	2	2713	2	0.00
31/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3840	3	3840	3	760.00
31/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1547	1	1547	1	760.00
31/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	7238	7	7238	7	0.00
31/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	612	0	612	0	0.00
31/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3706	3	3706	3	0.00
31/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1419	1	1419	1	0.00
31/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	7166	7	7166	7	0.00
31/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	791	0	791	0	0.00
31/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	555	0	555	0	0.00
31/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4719	4	4719	4	0.00
31/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
31/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7887	7	7887	7	0.00
31/10/2018	R209 On 07-February-19			Bond Future	10.14	71.5666	10.1419	71.5666	128,025.00
31/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	55	0	55	0	0.00
31/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	53	0	53	0	0.00
31/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	477	1	477	1	4,000.00
31/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	76	0	76	0	4,000.00
31/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	57	0	57	0	0.00
31/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2044	2	2044	2	0.00
31/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	7329	7	7329	7	0.00
31/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7946	7	7946	7	0.00
31/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4306	4	4306	4	0.00
31/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7877	7	7877	7	0.00
31/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7807	7	7807	7	0.00
31/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1691	1	1691	1	4,000.00
31/10/2018	R209 On 02-May-19			Bond Future	10.20	69.6880	10.2025	69.6880	0.00
31/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1251	2	1251	2	0.00
31/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1230	1	1230	1	0.00
31/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1273	2	1273	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4500	4	4500	4	0.00
31/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4457	4	4457	4	0.00
31/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4414	4	4414	4	0.00
31/10/2018	R209 On 01-August-19			Bond Future	10.26	71.0994	10.2579	71.0994	0.00
31/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	2763	3	2763	3	0.00
31/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	2823	3	2823	3	0.00
31/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	2793	3	2793	3	0.00
31/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3383	3	3383	3	0.00
31/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3414	3	3414	3	0.00
31/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3353	3	3353	3	0.00
31/10/2018	R210 On 01-November-18			Bond Future	186.12	186.1984	186.1181	186.1984	526.00
31/10/2018	R210 On 07-February-19			Bond Future	189.91	189.9926	189.9051	189.9926	2,708.00
31/10/2018	R210 On 02-May-19			Bond Future	190.76	190.8515	190.7627	190.8515	0.00
31/10/2018	R210 On 01-August-19			Bond Future	194.66	194.7584	194.6642	194.7584	0.00
31/10/2018	R212 On 01-November-18			Bond Future	155.25	155.3215	155.2529	155.3215	2,920.00
31/10/2018	R212 On 07-February-19			Bond Future	156.26	156.3312	156.2566	156.3312	4,946.00
31/10/2018	R212 On 02-May-19			Bond Future	159.07	159.1414	159.0655	159.1414	0.00
31/10/2018	R212 On 01-August-19			Bond Future	162.25	162.3277	162.2474	162.3277	0.00
31/10/2018	R213 On 01-November-18			Bond Future	9.91	81.4458	9.9110	81.4458	11,532.00
31/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	8098	7	8098	7	0.00
31/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	8166	8	8166	8	0.00
31/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	8029	7	8029	7	0.00
31/10/2018	R213 On 07-February-19			Bond Future	10.00	83.0836	9.9990	83.0836	32,324.00
31/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	32	0	32	0	0.00
31/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	33	0	33	0	0.00
31/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	35	0	35	0	0.00
31/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	8299	8	8299	8	0.00
31/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	8233	8	8233	8	0.00
31/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	8365	8	8365	8	0.00
31/10/2018	R213 On 02-May-19			Bond Future	10.06	81.0088	10.0650	81.0088	0.00
31/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1022	1	1022	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
31/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1002	1	1002	1	0.00
31/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	983	1	983	1	0.00
31/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4447	4	4447	4	0.00
31/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4489	4	4489	4	0.00
31/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4405	4	4405	4	0.00
31/10/2018	R213 On 01-August-19			Bond Future	10.13	82.6492	10.1257	82.6492	0.00
31/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	2528	3	2528	3	0.00
31/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	2556	3	2556	3	0.00
31/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	2585	3	2585	3	0.00
31/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3311	3	3311	3	0.00
31/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3369	3	3369	3	0.00
31/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3340	3	3340	3	0.00
31/10/2018	R214 On 01-November-18			Bond Future	10.24	69.1487	10.2409	69.1487	21,043.00
31/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8716	8	8716	8	0.00
31/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8871	8	8871	8	0.00
31/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8793	8	8793	8	0.00
31/10/2018	R214 On 07-February-19			Bond Future	10.32	70.5392	10.3204	70.5392	29,784.00
31/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	36	0	36	0	0.00
31/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	38	0	38	0	0.00
31/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	35	0	35	0	0.00
31/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	9007	8	9007	8	0.00
31/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8932	8	8932	8	0.00
31/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8857	8	8857	8	0.00
31/10/2018	R214 On 02-May-19			Bond Future	10.38	68.4952	10.3802	68.4952	0.00
31/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1321	2	1321	2	0.00
31/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1277	2	1277	2	0.00
31/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1299	2	1299	2	0.00
31/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4668	4	4668	4	0.00
31/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4623	4	4623	4	0.00
31/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4713	4	4713	4	0.00
31/10/2018	R214 On 01-August-19			Bond Future	10.44	69.8823	10.4363	69.8823	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
31/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	2962	3	2962	3	0.00
31/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	2993	3	2993	3	0.00
31/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	2931	3	2931	3	0.00
31/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3654	3	3654	3	0.00
31/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3622	3	3622	3	0.00
31/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3591	3	3591	3	0.00
31/10/2018	R248 On 01-November-18			Bond Future	10.26	88.3648	10.2559	88.3648	76,498.00
31/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
31/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	11136	10	11136	10	0.00
31/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	11036	10	11036	10	0.00
31/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	11236	11	11236	11	0.00
31/10/2018	R248 On 07-February-19			Bond Future	10.34	90.1419	10.3363	90.1419	110,913.00
31/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	33	0	33	0	0.00
31/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	34	0	34	0	0.00
31/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	31	0	31	0	0.00
31/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	11301	11	11301	11	0.00
31/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	11496	11	11496	11	0.00
31/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	11398	11	11398	11	0.00
31/10/2018	R248 On 02-May-19			Bond Future	10.40	87.3048	10.3969	87.3048	0.00
31/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	1659	2	1659	2	0.00
31/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	1688	2	1688	2	0.00
31/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	1631	2	1631	2	0.00
31/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5691	5	5691	5	0.00
31/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5806	5	5806	5	0.00
31/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5748	5	5748	5	0.00
31/10/2018	R248 On 01-August-19			Bond Future	10.45	89.0729	10.4537	89.0729	0.00
31/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	3716	4	3716	4	0.00
31/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	3677	4	3677	4	0.00
31/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	3639	4	3639	4	0.00
31/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4494	4	4494	4	0.00
31/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4535	4	4535	4	0.00
31/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4454	4	4454	4	0.00

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