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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/10/2018 TO: 24/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	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
24/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	2025 On 01-November-18			Bond Future	132.59	132.5715	132.5942	132.5715	529.00
24/10/2018	2025 On 07-February-19			Bond Future	133.76	133.7396	133.7624	133.7396	21.00
24/10/2018	2025 On 02-May-19			Bond Future	136.01	135.9822	136.0065	135.9822	0.00
24/10/2018	2025 On 01-August-19			Bond Future	138.45	138.4287	138.4523	138.4287	0.00
24/10/2018	2029 On 01-November-18			Bond Future	100.80	100.6078	100.7951	100.6078	1,648.00
24/10/2018	2029 On 07-February-19			Bond Future	102.76	102.5677	102.7583	102.5677	2,954.00
24/10/2018	2029 On 02-May-19			Bond Future	103.41	103.2152	103.4098	103.2152	0.00
24/10/2018	2029 On 01-August-19			Bond Future	105.30	105.1075	105.3048	105.1075	0.00
24/10/2018	2030 On 01-November-18			Bond Future	9.77	91.3800	90.1773	91.3800	48,623.00
24/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	153	1	0	1	0.00
24/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7734	7	8	7	0.00
24/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7803	7	8	7	0.00
24/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	1229	0	1	0	0.00
24/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	5621	4	6	4	0.00
24/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7665	6	8	6	0.00
24/10/2018	2030 On 07-February-19			Bond Future	9.87	89.1274	87.9013	89.1274	28,967.00
24/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	426	1	0	1	4,000.00
24/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1385	2	1	2	4,000.00
24/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	61	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
24/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	63	0	0	0	0.00
24/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	170	0	0	0	1,320.00
24/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3127	4	3	4	0.00
24/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	66	0	0	0	0.00
24/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1186	2	1	2	1,320.00
24/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	765	1	1	1	0.00
24/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	81	0	0	0	0.00
24/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	7556	6	8	6	0.00
24/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	6308	5	6	5	0.00
24/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3669	3	4	3	0.00
24/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7946	7	8	7	0.00
24/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2838	2	3	2	0.00
24/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	8012	7	8	7	0.00
24/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	8078	7	8	7	0.00
24/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	1160	1	1	1	4,000.00
24/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4734	4	5	4	0.00
24/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2542	2	3	2	0.00
24/10/2018	2030 On 02-May-19			Bond Future	9.96	90.6085	89.3626	90.6085	0.00
24/10/2018	2030 On 02-May-19	10.20	Call	Bond Future	3459	0	3	0	0.00
24/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1174	2	1	2	0.00
24/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1214	2	1	2	0.00
24/10/2018	2030 On 02-May-19	8.90	Call	Bond Future	427	0	0	0	3,000.00
24/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1194	2	1	2	3,000.00
24/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4592	4	5	4	0.00
24/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4550	4	5	4	0.00
24/10/2018	2030 On 02-May-19	8.90	Put	Bond Future	7023	0	7	0	0.00
24/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4635	4	5	4	0.00
24/10/2018	2030 On 02-May-19	10.20	Put	Bond Future	2038	0	2	0	3,000.00
24/10/2018	2030 On 01-August-19			Bond Future	10.06	88.2471	86.9779	88.2471	0.00
24/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	2912	4	3	4	0.00
24/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	2882	4	3	4	0.00
24/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	2853	3	3	3	0.00
24/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3720	3	4	3	0.00
24/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3780	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
24/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3750	3	4	3	0.00
24/10/2018	2032 On 01-November-18			Bond Future	9.98	89.5305	88.1694	89.5305	32,510.00
24/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	8755	7	9	7	0.00
24/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	8679	7	9	7	0.00
24/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	8603	7	9	7	0.00
24/10/2018	2032 On 07-February-19			Bond Future	10.08	91.2518	89.8643	91.2518	22,044.00
24/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	61	0	0	0	0.00
24/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	58	0	0	0	0.00
24/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	56	0	0	0	0.00
24/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8930	8	9	8	0.00
24/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	9002	8	9	8	0.00
24/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8857	8	9	8	0.00
24/10/2018	2032 On 02-May-19			Bond Future	10.17	88.6131	87.2031	88.6131	0.00
24/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1321	2	1	2	0.00
24/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1343	2	1	2	0.00
24/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1366	2	1	2	0.00
24/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4911	4	5	4	0.00
24/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	5002	4	5	4	0.00
24/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4956	4	5	4	0.00
24/10/2018	2032 On 01-August-19			Bond Future	10.26	90.2201	88.7838	90.2201	0.00
24/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	3243	4	3	4	0.00
24/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3212	4	3	4	0.00
24/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3182	4	3	4	0.00
24/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	4276	4	4	4	0.00
24/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	4208	4	4	4	0.00
24/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	4242	4	4	4	0.00
24/10/2018	2033 On 01-November-18			Bond Future	103.18	103.3832	103.1787	103.3832	603.00
24/10/2018	2033 On 07-February-19			Bond Future	105.19	105.3972	105.1884	105.3972	5,770.00
24/10/2018	2033 On 02-May-19			Bond Future	105.81	106.0201	105.8086	106.0201	0.00

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24/10/2018	2033 On 01-August-19			Bond Future	107.75	107.9638	107.7476	107.9638	0.00
24/10/2018	2037 On 01-November-18			Bond Future	10.18	89.9239	88.4158	89.9239	51,137.00
24/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	9213	8	9	8	0.00
24/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	9128	8	9	8	0.00
24/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	9299	8	9	8	0.00
24/10/2018	2037 On 07-February-19			Bond Future	10.27	87.3926	85.8554	87.3926	46,358.00
24/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	83	0	0	0	0.00
24/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	87	0	0	0	0.00
24/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	90	0	0	0	0.00
24/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	9503	8	10	8	0.00
24/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	9665	8	10	8	0.00
24/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	9584	8	10	8	0.00
24/10/2018	2037 On 02-May-19			Bond Future	10.36	88.8449	87.2827	88.8449	0.00
24/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1481	2	1	2	0.00
24/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1506	2	2	2	0.00
24/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1456	2	1	2	0.00
24/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5645	5	6	5	0.00
24/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5593	5	6	5	0.00
24/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5541	5	6	5	0.00
24/10/2018	2037 On 01-August-19			Bond Future	10.45	86.2012	84.6099	86.2012	0.00
24/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	3611	4	4	4	0.00
24/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	3678	5	4	5	0.00
24/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	3644	4	4	4	0.00
24/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	4713	4	5	4	0.00
24/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	4675	4	5	4	0.00
24/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4750	4	5	4	0.00
24/10/2018	2038 On 01-November-18			Bond Future	123.13	123.0687	123.1266	123.0687	2,886.00
24/10/2018	2038 On 07-February-19			Bond Future	123.93	123.8748	123.9335	123.8748	6,960.00
24/10/2018	2038 On 02-May-19			Bond Future	126.01	125.9520	126.0127	125.9520	0.00

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24/10/2018	2038 On 01-August-19			Bond Future	128.27	128.2088	128.2695	128.2088	0.00
24/10/2018	2040 On 01-November-18			Bond Future	10.29	93.1079	91.3016	93.1079	24,511.00
24/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
24/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	5	0	0	0	1,770.00
24/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	69	1	0	1	2,690.00
24/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
24/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
24/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	15950	14	16	14	0.00
24/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	10416	9	10	9	0.00
24/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	10137	8	10	8	0.00
24/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	2396	1	2	1	0.00
24/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	10230	8	10	8	0.00
24/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	3981	2	4	2	0.00
24/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	5672	4	6	4	0.00
24/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	10323	9	10	9	0.00
24/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	9218	7	9	7	0.00
24/10/2018	2040 On 07-February-19			Bond Future	10.39	90.3873	88.5461	90.3873	16,889.00
24/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	69	0	0	0	0.00
24/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	74	0	0	0	0.00
24/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	71	0	0	0	0.00
24/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	10704	9	11	9	0.00
24/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	10794	9	11	9	0.00
24/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	10615	9	11	9	0.00
24/10/2018	2040 On 02-May-19			Bond Future	10.47	91.8893	90.0180	91.8893	0.00
24/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	1583	2	2	2	0.00
24/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	1557	2	2	2	0.00
24/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	1531	2	2	2	0.00
24/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	6116	5	6	5	0.00
24/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	6172	5	6	5	0.00

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24/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	6060	5	6	5	0.00
24/10/2018	2040 On 01-August-19			Bond Future	10.56	89.0505	87.1446	89.0505	0.00
24/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	3736	5	4	5	0.00
24/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	3771	5	4	5	0.00
24/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	3807	5	4	5	0.00
24/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	5183	4	5	4	0.00
24/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	5265	4	5	4	0.00
24/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	5224	4	5	4	0.00
24/10/2018	2044 On 01-November-18			Bond Future	10.30	90.3019	88.4304	90.3019	29,153.00
24/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
24/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	10151	8	10	8	0.00
24/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	10056	8	10	8	0.00
24/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	10246	8	10	8	0.00
24/10/2018	2044 On 07-February-19			Bond Future	10.39	87.6527	85.7450	87.6527	20,907.00
24/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	84	0	0	0	0.00
24/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	87	0	0	0	0.00
24/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	81	0	0	0	0.00
24/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	10622	9	11	9	0.00
24/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	10531	9	11	9	0.00
24/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	10440	9	10	9	0.00
24/10/2018	2044 On 02-May-19			Bond Future	10.47	89.1092	87.1704	89.1092	0.00
24/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	1599	2	2	2	0.00
24/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	1653	2	2	2	0.00
24/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	1626	2	2	2	0.00
24/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	6058	5	6	5	0.00
24/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	6115	5	6	5	0.00
24/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	6171	5	6	5	0.00
24/10/2018	2044 On 01-August-19			Bond Future	10.56	86.3452	84.3704	86.3452	0.00
24/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	3831	5	4	5	0.00
24/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	3795	5	4	5	0.00
24/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	3867	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
24/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	5179	4	5	4	0.00
24/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	5137	4	5	4	0.00
24/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	5096	4	5	4	0.00
24/10/2018	2046 On 01-November-18			Bond Future	116.99	116.9393	116.9947	116.9393	2,927.00
24/10/2018	2046 On 07-February-19			Bond Future	119.27	119.2173	119.2735	119.2173	9,155.00
24/10/2018	2046 On 02-May-19			Bond Future	119.59	119.5312	119.5892	119.5312	0.00
24/10/2018	2046 On 01-August-19			Bond Future	121.78	121.7225	121.7806	121.7225	0.00
24/10/2018	2050 On 01-November-18			Bond Future	122.99	122.8047	122.9915	122.8047	2,795.00
24/10/2018	2050 On 07-February-19			Bond Future	123.62	123.4256	123.6158	123.4256	7,315.00
24/10/2018	2050 On 02-May-19			Bond Future	125.69	125.4953	125.6895	125.4953	0.00
24/10/2018	2050 On 01-August-19			Bond Future	126.18	125.9787	126.1755	125.9787	0.00
24/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	AL37 On 01-November-18			Index Future	587.30	589.8910	587.3000	589.8910	0.00
24/10/2018	AL37 On 07-February-19			Index Future	598.59	601.2320	598.5890	601.2320	0.00
24/10/2018	AL37 On 02-May-19			Index Future	608.54	611.2250	608.5420	611.2250	0.00
24/10/2018	AL37 On 01-August-19			Index Future	619.58	622.3160	619.5770	622.3160	0.00
24/10/2018	AL7T On 01-November-18			Index Future	672.98	679.5560	672.9800	679.5560	0.00
24/10/2018	AL7T On 07-February-19			Index Future	685.92	692.6210	685.9160	692.6210	0.00
24/10/2018	AL7T On 02-May-19			Index Future	697.32	704.1330	697.3200	704.1330	0.00
24/10/2018	AL7T On 01-August-19			Index Future	709.97	716.9090	709.9660	716.9090	0.00
24/10/2018	ALBI On 01-November-18			Index Future	605.87	614.6530	605.8730	614.6530	439.00
24/10/2018	ALBI On 07-February-19			Index Future	617.52	626.4700	617.5200	626.4700	748.00
24/10/2018	ALBI On 02-May-19			Index Future	627.79	636.8830	627.7870	636.8830	0.00
24/10/2018	ALBI On 01-August-19			Index Future	639.17	648.4390	639.1720	648.4390	0.00
24/10/2018	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
24/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2018	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
24/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2018	ES33 On 01-November-18			Bond Future	11.38	74.6485	73.5361	74.6485	7,037.00
24/10/2018	ES33 On 07-February-19			Bond Future	11.53	76.0836	74.9497	76.0836	494.00
24/10/2018	ES33 On 02-May-19			Bond Future	11.66	73.5586	72.4063	73.5586	0.00
24/10/2018	ES33 On 01-August-19			Bond Future	11.80	74.8927	73.7189	74.8927	0.00
24/10/2018	ES42 On 01-November-18			Bond Future	11.64	76.7235	75.2161	76.7235	0.00
24/10/2018	ES42 On 07-February-19			Bond Future	11.78	78.1985	76.6620	78.1985	5,169.00
24/10/2018	ES42 On 02-May-19			Bond Future	11.91	75.2380	73.6765	75.2380	0.00
24/10/2018	ES42 On 01-August-19			Bond Future	12.04	76.6023	75.0118	76.6023	0.00
24/10/2018	GOVI On 01-November-18			GOVI	599.34	608.6080	599.3410	608.6080	44.00
24/10/2018	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
24/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	541690	45	54	45	0.00
24/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	541490	45	54	45	0.00
24/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	541590	45	54	45	0.00
24/10/2018	GOVI On 07-February-19			GOVI	610.86	620.3090	610.8620	620.3090	453.00
24/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	556480	46	56	46	0.00
24/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	556580	46	56	46	0.00
24/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	556680	46	56	46	0.00
24/10/2018	GOVI On 02-May-19			GOVI	621.02	630.6190	621.0190	630.6190	0.00
24/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
24/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	268610	17	27	17	0.00
24/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	268410	17	27	17	0.00
24/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	268510	17	27	17	0.00
24/10/2018	GOVI On 01-August-19			GOVI	632.28	642.0620	632.2800	642.0620	0.00
24/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	3	0	3	0.00
24/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	3	0	3	0.00
24/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	3	0	3	0.00
24/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	64000	0	6	0	0.00
24/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	63900	0	6	0	0.00
24/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	64100	0	6	0	0.00
24/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2018	IGOV On 01-November-18			Index Future	254.06	254.0630	254.0550	254.0630	318.00
24/10/2018	IGOV On 07-February-19			Index Future	259.00	259.0120	259.0030	259.0120	502.00
24/10/2018	IGOV On 02-May-19			Index Future	263.35	263.3560	263.3480	263.3560	0.00
24/10/2018	IGOV On 01-August-19			Index Future	268.18	268.1860	268.1750	268.1860	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
24/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
24/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
24/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0500	102.0600	102.0500	0.00
24/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	99.9800	100.0100	99.9800	0.00
24/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
24/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
24/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
24/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	101.9800	102.0100	101.9800	0.00
24/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.09	103.0600	103.0900	103.0600	0.00
24/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.22	99.1700	99.2200	99.1700	0.00
24/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.93	102.8500	102.9300	102.8500	0.00
24/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.06	100.0000	100.0600	100.0000	0.00
24/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.00	96.9500	97.0000	96.9500	0.00
24/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.33	96.2600	96.3300	96.2600	0.00
24/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.64	95.5300	95.6400	95.5300	0.00
24/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.93	95.7900	95.9300	95.7900	0.00
24/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.23	98.0600	98.2300	98.0600	51.00
24/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.47	98.2800	98.4700	98.2800	0.00
24/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.77	99.5600	99.7700	99.5600	0.00
24/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.79	103.5600	103.7900	103.5600	0.00
24/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.13	104.8900	105.1300	104.8900	0.00
24/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.64	98.3800	98.6400	98.3800	0.00
24/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.75	104.4800	104.7500	104.4800	0.00
24/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.38	100.0900	100.3800	100.0900	0.00
24/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.84	97.4800	97.8400	97.4800	0.00
24/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.96	94.5900	94.9600	94.5900	0.00
24/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.80	93.4200	93.8000	93.4200	0.00
24/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.02	95.6400	96.0200	95.6400	0.00
24/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.84	99.4500	99.8400	99.4500	0.00
24/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.51	98.1000	98.5100	98.1000	0.00
24/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.63	100.2100	100.6300	100.2100	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
24/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.09	105.6700	106.0900	105.6700	0.00
24/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.51	106.0700	106.5100	106.0700	0.00
24/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.18	99.7300	100.1800	99.7300	0.00
24/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.31	106.8600	107.3100	106.8600	0.00
24/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.03	100.5700	101.0300	100.5700	0.00
24/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
24/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
24/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
24/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
24/10/2018	R023 On 01-November-18			Bond Future	8.64	98.6773	98.2505	98.6773	33,012.00
24/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6476	7	6	7	0.00
24/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6444	7	6	7	0.00
24/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6412	7	6	7	0.00
24/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
24/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
24/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
24/10/2018	R023 On 07-February-19			Bond Future	8.76	100.5743	100.1391	100.5743	33,499.00
24/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5716	6	6	6	0.00
24/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5776	6	6	6	0.00
24/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5746	6	6	6	0.00
24/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	11	0	0	0	0.00
24/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	11	0	0	0	0.00
24/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	12	0	0	0	0.00
24/10/2018	R023 On 02-May-19			Bond Future	8.86	98.3185	97.8767	98.3185	0.00
24/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	631	1	1	1	0.00
24/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	619	1	1	1	0.00
24/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	607	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
24/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1912	2	2	2	0.00
24/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1932	2	2	2	0.00
24/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1893	2	2	2	0.00
24/10/2018	R023 On 01-August-19			Bond Future	8.98	100.1018	99.6512	100.1018	0.00
24/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1497	2	1	2	0.00
24/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1531	2	2	2	0.00
24/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1514	2	2	2	0.00
24/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1633	1	2	1	0.00
24/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1621	1	2	1	0.00
24/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1645	1	2	1	0.00
24/10/2018	R035 On 01-November-18			Bond Future	10.11	93.3279	91.8602	93.3279	41,542.00
24/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	9292	8	9	8	0.00
24/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	9377	8	9	8	0.00
24/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	9207	8	9	8	0.00
24/10/2018	R035 On 07-February-19			Bond Future	10.21	95.1221	93.6260	95.1221	40,480.00
24/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	70	0	0	0	0.00
24/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	76	0	0	0	0.00
24/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	73	0	0	0	0.00
24/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	9684	8	10	8	0.00
24/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	9604	8	10	8	0.00
24/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	9766	8	10	8	0.00
24/10/2018	R035 On 02-May-19			Bond Future	10.29	92.2056	90.6852	92.2056	0.00
24/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1533	2	2	2	0.00
24/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1558	2	2	2	0.00
24/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1508	2	2	2	0.00
24/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5607	5	6	5	0.00
24/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	5505	5	6	5	0.00
24/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	5556	5	6	5	0.00
24/10/2018	R035 On 01-August-19			Bond Future	10.38	93.8779	92.3292	93.8779	0.00
24/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	3628	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
24/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	3594	4	4	4	0.00
24/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	3561	4	4	4	0.00
24/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	4643	4	5	4	0.00
24/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	4681	4	5	4	0.00
24/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	4606	4	5	4	0.00
24/10/2018	R186 On 01-November-18			Bond Future	9.32	111.4646	110.5656	111.4646	39,037.00
24/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
24/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	6	0	0	0	0.00
24/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	115	0	0	0	0.00
24/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
24/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4812	4	5	4	0.00
24/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2493	2	2	2	2,500.00
24/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	1166	1	1	1	5,000.00
24/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	8358	7	8	7	0.00
24/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4688	4	5	4	0.00
24/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4750	4	5	4	0.00
24/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	5185	4	5	4	0.00
24/10/2018	R186 On 07-February-19			Bond Future	9.42	108.3029	107.3863	108.3029	26,863.00
24/10/2018	R186 On 07-February-19	9.38	Call	Bond Future	1605	0	2	0	3,000.00
24/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	55	0	0	0	0.00
24/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	170	0	0	0	1,000.00
24/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	58	0	0	0	0.00
24/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	926	1	1	1	0.00
24/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3537	4	4	4	0.00
24/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	60	0	0	0	0.00
24/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	81	0	0	0	210.00
24/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3454	4	3	4	0.00
24/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1310	2	1	2	1,170.00
24/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	406	1	0	1	1,170.00
24/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	4199	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
24/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	794	1	1	1	1,000.00
24/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	2184	2	2	2	0.00
24/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	7185	6	7	6	0.00
24/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	7304	6	7	6	0.00
24/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6714	6	7	6	0.00
24/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5583	5	6	5	0.00
24/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	7245	6	7	6	0.00
24/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2782	2	3	2	1,000.00
24/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	768	1	1	1	1,170.00
24/10/2018	R186 On 07-February-19	9.38	Put	Bond Future	1851	0	2	0	0.00
24/10/2018	R186 On 02-May-19			Bond Future	9.52	110.1027	109.1717	110.1027	0.00
24/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1170	2	1	2	0.00
24/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4312	5	4	5	0.00
24/10/2018	R186 On 02-May-19	9.75	Call	Bond Future	3126	0	3	0	0.00
24/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1150	1	1	1	0.00
24/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	1773	2	2	2	200.00
24/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	3889	5	4	5	0.00
24/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1131	1	1	1	0.00
24/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	624	1	1	1	200.00
24/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1532	2	2	2	90.00
24/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	523	1	1	1	90.00
24/10/2018	R186 On 02-May-19	8.50	Call	Bond Future	393	0	0	0	7,000.00
24/10/2018	R186 On 02-May-19	9.00	Call	Bond Future	1112	0	1	0	7,000.00
24/10/2018	R186 On 02-May-19	9.00	Put	Bond Future	4019	0	4	0	0.00
24/10/2018	R186 On 02-May-19	8.50	Put	Bond Future	6209	0	6	0	0.00
24/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	5631	5	6	5	0.00
24/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2982	2	3	2	0.00
24/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	5264	5	5	5	0.00
24/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	3303	3	3	3	0.00
24/10/2018	R186 On 02-May-19	9.75	Put	Bond Future	1852	0	2	0	7,000.00
24/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3943	3	4	3	0.00
24/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1320	1	1	1	200.00
24/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3981	3	4	3	0.00
24/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1483	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
24/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3905	3	4	3	0.00
24/10/2018	R186 On 01-August-19			Bond Future	9.62	106.8013	105.8525	106.8013	0.00
24/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	2663	3	3	3	0.00
24/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	2720	3	3	3	0.00
24/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	2691	3	3	3	0.00
24/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	3191	3	3	3	0.00
24/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	3166	3	3	3	0.00
24/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	3216	3	3	3	0.00
24/10/2018	R197 On 01-November-18			Bond Future	301.49	301.6150	301.4858	301.6150	3.00
24/10/2018	R197 On 07-February-19			Bond Future	300.01	300.1433	300.0109	300.1433	2,350.00
24/10/2018	R197 On 02-May-19			Bond Future	305.04	305.1764	305.0441	305.1764	0.00
24/10/2018	R197 On 01-August-19			Bond Future	303.08	303.2181	303.0809	303.2181	0.00
24/10/2018	R202 On 01-November-18			Bond Future	236.40	236.1487	236.3971	236.1487	2,075.00
24/10/2018	R202 On 07-February-19			Bond Future	237.10	236.8463	237.0991	236.8463	8,070.00
24/10/2018	R202 On 02-May-19			Bond Future	241.08	240.8183	241.0766	240.8183	0.00
24/10/2018	R202 On 01-August-19			Bond Future	241.48	241.2214	241.4828	241.2214	0.00
24/10/2018	R207 On 01-November-18			Bond Future	6.85	102.7502	102.6776	102.7502	18,449.00
24/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	1	0	0	0	0.00
24/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	2	0	0	0	0.00
24/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	1	0	0	0	0.00
24/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	129	0	0	0	0.00
24/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	118	0	0	0	0.00
24/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	108	0	0	0	0.00
24/10/2018	R207 On 07-February-19			Bond Future	6.73	101.0807	101.0065	101.0807	62.00
24/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	49	0	0	0	0.00
24/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	47	0	0	0	0.00
24/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	45	0	0	0	0.00
24/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	237	0	0	0	0.00
24/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	244	0	0	0	0.00
24/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	231	0	0	0	0.00
24/10/2018	R207 On 02-May-19			Bond Future	6.56	102.7604	102.6857	102.7604	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
24/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	714	1	1	1	0.00
24/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	727	1	1	1	0.00
24/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	720	1	1	1	0.00
24/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	17	0	0	0	0.00
24/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	17	0	0	0	0.00
24/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	17	0	0	0	0.00
24/10/2018	R207 On 01-August-19			Bond Future	6.07	100.9834	100.9065	100.9834	0.00
24/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	569	1	1	1	0.00
24/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	573	1	1	1	0.00
24/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	577	1	1	1	0.00
24/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	22	0	0	0	0.00
24/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	22	0	0	0	0.00
24/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	22	0	0	0	0.00
24/10/2018	R208 On 01-November-18			Bond Future	7.90	98.5717	98.2017	98.5717	26,401.00
24/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1672	1	2	1	0.00
24/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1715	1	2	1	0.00
24/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1694	1	2	1	0.00
24/10/2018	R208 On 07-February-19			Bond Future	8.00	100.4667	100.0894	100.4667	14,112.00
24/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	11	0	0	0	0.00
24/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	11	0	0	0	0.00
24/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	10	0	0	0	0.00
24/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1772	1	2	1	0.00
24/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1810	1	2	1	0.00
24/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1791	1	2	1	0.00
24/10/2018	R208 On 02-May-19			Bond Future	8.09	98.7367	98.3537	98.7367	0.00
24/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	526	1	1	1	0.00
24/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	536	1	1	1	0.00
24/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	546	1	1	1	0.00
24/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	633	0	1	0	0.00
24/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	647	0	1	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
24/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	640	0	1	0	0.00
24/10/2018	R208 On 01-August-19			Bond Future	8.21	100.5275	100.1368	100.5275	0.00
24/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	674	1	1	1	0.00
24/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	666	1	1	1	0.00
24/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	658	1	1	1	0.00
24/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	746	1	1	1	0.00
24/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	732	1	1	1	0.00
24/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	739	1	1	1	0.00
24/10/2018	R209 On 01-November-18			Bond Future	10.07	70.8157	69.5730	70.8157	109,341.00
24/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	68685	70	69	70	0.00
24/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
24/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	287	1	0	1	0.00
24/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	68685	70	69	70	0.00
24/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	354	1	0	1	0.00
24/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	9	0	0	0	2,000.00
24/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	79	0	0	0	0.00
24/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	229	1	0	1	0.00
24/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3020	4	3	4	0.00
24/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	96	0	0	0	0.00
24/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
24/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	308	1	0	1	0.00
24/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	68685	70	69	70	0.00
24/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	1	0	0	0	0.00
24/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3847	3	4	3	760.00
24/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1633	1	2	1	760.00
24/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	891	0	1	0	0.00
24/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	7244	6	7	6	0.00
24/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
24/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	770	0	1	0	5,850.00
24/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2728	2	3	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
24/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3713	2	4	2	0.00
24/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1522	1	2	1	0.00
24/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	7173	6	7	6	0.00
24/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	9	0	0	0	0.00
24/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	1021	0	1	0	0.00
24/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
24/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	4726	3	5	3	0.00
24/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	849	0	1	0	2,000.00
24/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
24/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7893	7	8	7	0.00
24/10/2018	R209 On 07-February-19			Bond Future	10.15	72.1771	70.9104	72.1771	99,036.00
24/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	84	0	0	0	0.00
24/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	81	0	0	0	0.00
24/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	586	1	1	1	4,000.00
24/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	114	0	0	0	4,000.00
24/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	87	0	0	0	0.00
24/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2178	3	2	3	0.00
24/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	7432	6	7	6	0.00
24/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	8041	7	8	7	0.00
24/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	4481	4	4	4	0.00
24/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7973	7	8	7	0.00
24/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7904	7	8	7	0.00
24/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1891	1	2	1	4,000.00
24/10/2018	R209 On 02-May-19			Bond Future	10.23	70.2287	68.9415	70.2287	0.00
24/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1336	2	1	2	0.00
24/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1314	2	1	2	0.00
24/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1358	2	1	2	0.00
24/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4731	4	5	4	0.00
24/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4688	4	5	4	0.00
24/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4645	4	5	4	0.00
24/10/2018	R209 On 01-August-19			Bond Future	10.31	71.5024	70.1912	71.5024	0.00
24/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3035	4	3	4	0.00
24/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3094	4	3	4	0.00
24/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3064	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
24/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3948	3	4	3	0.00
24/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3980	3	4	3	0.00
24/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3917	3	4	3	0.00
24/10/2018	R210 On 01-November-18			Bond Future	186.14	186.2061	186.1386	186.2061	1,706.00
24/10/2018	R210 On 07-February-19			Bond Future	189.76	189.8333	189.7642	189.8333	1,258.00
24/10/2018	R210 On 02-May-19			Bond Future	190.39	190.4618	190.3929	190.4618	0.00
24/10/2018	R210 On 01-August-19			Bond Future	193.88	193.9536	193.8819	193.9536	0.00
24/10/2018	R212 On 01-November-18			Bond Future	155.61	155.6343	155.6081	155.6343	2,920.00
24/10/2018	R212 On 07-February-19			Bond Future	156.48	156.5109	156.4839	156.5109	1,526.00
24/10/2018	R212 On 02-May-19			Bond Future	159.11	159.1354	159.1091	159.1354	0.00
24/10/2018	R212 On 01-August-19			Bond Future	161.95	161.9819	161.9538	161.9819	0.00
24/10/2018	R213 On 01-November-18			Bond Future	9.87	82.2644	81.0581	82.2644	25,121.00
24/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7868	7	8	7	0.00
24/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7937	7	8	7	0.00
24/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7800	7	8	7	0.00
24/10/2018	R213 On 07-February-19			Bond Future	9.97	83.8459	82.6163	83.8459	18,970.00
24/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	56	0	0	0	0.00
24/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	58	0	0	0	0.00
24/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	60	0	0	0	0.00
24/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	8159	7	8	7	0.00
24/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	8094	7	8	7	0.00
24/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	8225	7	8	7	0.00
24/10/2018	R213 On 02-May-19			Bond Future	10.05	81.6922	80.4426	81.6922	0.00
24/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1232	2	1	2	0.00
24/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1211	2	1	2	0.00
24/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1191	2	1	2	0.00
24/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4579	4	5	4	0.00
24/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4620	4	5	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
24/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4537	4	5	4	0.00
24/10/2018	R213 On 01-August-19			Bond Future	10.14	83.1739	81.9010	83.1739	0.00
24/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	2856	4	3	4	0.00
24/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	2885	4	3	4	0.00
24/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	2914	4	3	4	0.00
24/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3730	3	4	3	0.00
24/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3789	3	4	3	0.00
24/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3759	3	4	3	0.00
24/10/2018	R214 On 01-November-18			Bond Future	10.26	69.9923	68.4527	69.9923	22,047.00
24/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	8851	7	9	7	0.00
24/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	9006	7	9	7	0.00
24/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8929	7	9	7	0.00
24/10/2018	R214 On 07-February-19			Bond Future	10.35	71.3380	69.7686	71.3380	18,530.00
24/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	57	0	0	0	0.00
24/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	59	0	0	0	0.00
24/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	55	0	0	0	0.00
24/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	9224	8	9	8	0.00
24/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	9149	8	9	8	0.00
24/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	9075	8	9	8	0.00
24/10/2018	R214 On 02-May-19			Bond Future	10.42	69.2297	67.6347	69.2297	0.00
24/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1363	2	1	2	0.00
24/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1319	2	1	2	0.00
24/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1341	2	1	2	0.00
24/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4987	4	5	4	0.00
24/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4941	4	5	4	0.00
24/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	5032	4	5	4	0.00
24/10/2018	R214 On 01-August-19			Bond Future	10.51	70.4853	68.8607	70.4853	0.00
24/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	3193	4	3	4	0.00
24/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	3223	4	3	4	0.00
24/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3164	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
24/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	4312	4	4	4	0.00
24/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	4278	3	4	3	0.00
24/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	4245	3	4	3	0.00
24/10/2018	R248 On 01-November-18			Bond Future	10.29	89.3964	87.4395	89.3964	78,205.00
24/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
24/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	11390	9	11	9	0.00
24/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	11290	9	11	9	0.00
24/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	11490	10	11	10	0.00
24/10/2018	R248 On 07-February-19			Bond Future	10.38	91.1150	89.1203	91.1150	102,323.00
24/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	55	0	0	0	0.00
24/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	58	0	0	0	0.00
24/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	53	0	0	0	0.00
24/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	11658	10	12	10	0.00
24/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	11852	10	12	10	0.00
24/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	11755	10	12	10	0.00
24/10/2018	R248 On 02-May-19			Bond Future	10.45	88.1953	86.1680	88.1953	0.00
24/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	1672	2	2	2	0.00
24/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	1700	2	2	2	0.00
24/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	1645	2	2	2	0.00
24/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	6140	5	6	5	0.00
24/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	6256	5	6	5	0.00
24/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	6198	5	6	5	0.00
24/10/2018	R248 On 01-August-19			Bond Future	10.53	89.7948	87.7300	89.7948	0.00
24/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	3969	5	4	5	0.00
24/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	3932	5	4	5	0.00
24/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	3895	5	4	5	0.00
24/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	5376	4	5	4	0.00
24/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	5419	4	5	4	0.00
24/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	5333	4	5	4	0.00