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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/10/2018 TO: 29/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	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
29/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	2025 On 01-November-18			Bond Future	132.16	132.1381	132.1586	132.1381	171.00
29/10/2018	2025 On 07-February-19			Bond Future	133.44	133.4203	133.4390	133.4203	355.00
29/10/2018	2025 On 02-May-19			Bond Future	135.84	135.8243	135.8390	135.8243	0.00
29/10/2018	2025 On 01-August-19			Bond Future	138.57	138.5589	138.5740	138.5589	0.00
29/10/2018	2029 On 01-November-18			Bond Future	100.14	100.1265	100.1421	100.1265	1,568.00
29/10/2018	2029 On 07-February-19			Bond Future	102.18	102.1699	102.1842	102.1699	2,954.00
29/10/2018	2029 On 02-May-19			Bond Future	102.95	102.9377	102.9489	102.9377	0.00
29/10/2018	2029 On 01-August-19			Bond Future	105.06	105.0456	105.0572	105.0456	0.00
29/10/2018	2030 On 01-November-18			Bond Future	9.67	90.2822	90.8172	90.2822	23,867.00
29/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	133	0	0	0	0.00
29/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	7094	8	7	8	0.00
29/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	7163	8	7	8	0.00
29/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	569	1	1	1	0.00
29/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4981	6	5	6	0.00
29/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	7025	8	7	8	0.00
29/10/2018	2030 On 07-February-19			Bond Future	9.75	88.0906	88.6350	88.0906	53,754.00
29/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	546	0	1	0	4,000.00
29/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1667	1	2	1	4,000.00
29/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	84	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
29/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	87	0	0	0	0.00
29/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	228	0	0	0	1,320.00
29/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3592	3	4	3	0.00
29/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	91	0	0	0	0.00
29/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1439	1	1	1	1,320.00
29/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	950	1	1	1	0.00
29/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	112	0	0	0	0.00
29/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6853	7	7	7	0.00
29/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5632	6	6	6	0.00
29/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3120	4	3	4	0.00
29/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7238	8	7	8	0.00
29/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2357	3	2	3	0.00
29/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7302	8	7	8	0.00
29/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7367	8	7	8	0.00
29/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	891	1	1	1	4,000.00
29/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4120	5	4	5	0.00
29/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2090	2	2	2	0.00
29/10/2018	2030 On 02-May-19			Bond Future	9.82	89.6590	90.2100	89.6590	0.00
29/10/2018	2030 On 02-May-19	10.20	Call	Bond Future	3902	4	4	4	0.00
29/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1374	1	1	1	0.00
29/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1421	1	1	1	0.00
29/10/2018	2030 On 02-May-19	8.90	Call	Bond Future	526	0	1	0	3,000.00
29/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1397	1	1	1	3,000.00
29/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3948	4	4	4	0.00
29/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3910	4	4	4	0.00
29/10/2018	2030 On 02-May-19	8.90	Put	Bond Future	6275	7	6	7	0.00
29/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3987	4	4	4	0.00
29/10/2018	2030 On 02-May-19	10.20	Put	Bond Future	1634	2	2	2	3,000.00
29/10/2018	2030 On 01-August-19			Bond Future	9.88	87.4699	88.0321	87.4699	0.00
29/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3215	3	3	3	0.00
29/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3182	3	3	3	0.00
29/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	3150	3	3	3	0.00
29/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	2969	3	3	3	0.00
29/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3023	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	2996	3	3	3	0.00
29/10/2018	2032 On 01-November-18			Bond Future	9.87	88.3491	88.9251	88.3491	18,203.00
29/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7999	9	8	9	0.00
29/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7923	8	8	8	0.00
29/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7847	8	8	8	0.00
29/10/2018	2032 On 07-February-19			Bond Future	9.95	90.1285	90.7146	90.1285	41,633.00
29/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	80	0	0	0	0.00
29/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	77	0	0	0	0.00
29/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	74	0	0	0	0.00
29/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	8098	9	8	9	0.00
29/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8170	9	8	9	0.00
29/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	8026	9	8	9	0.00
29/10/2018	2032 On 02-May-19			Bond Future	10.02	87.5755	88.1691	87.5755	0.00
29/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1594	1	2	1	0.00
29/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1620	1	2	1	0.00
29/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1646	1	2	1	0.00
29/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4225	5	4	5	0.00
29/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4308	5	4	5	0.00
29/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4267	5	4	5	0.00
29/10/2018	2032 On 01-August-19			Bond Future	10.08	89.3500	89.9558	89.3500	0.00
29/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	3509	3	4	3	0.00
29/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3475	3	3	3	0.00
29/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3441	3	3	3	0.00
29/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3363	4	3	4	0.00
29/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3303	4	3	4	0.00
29/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3332	4	3	4	0.00
29/10/2018	2033 On 01-November-18			Bond Future	102.72	102.7074	102.7237	102.7074	603.00
29/10/2018	2033 On 07-February-19			Bond Future	104.82	104.8036	104.8183	104.8036	5,770.00
29/10/2018	2033 On 02-May-19			Bond Future	105.56	105.5463	105.5579	105.5463	0.00

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29/10/2018	2033 On 01-August-19			Bond Future	107.72	107.7076	107.7196	107.7076	0.00
29/10/2018	2037 On 01-November-18			Bond Future	10.04	88.7610	89.4367	88.7610	48,881.00
29/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8192	9	8	9	0.00
29/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8107	9	8	9	0.00
29/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8278	9	8	9	0.00
29/10/2018	2037 On 07-February-19			Bond Future	10.12	86.2883	86.9760	86.2883	49,200.00
29/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	109	0	0	0	0.00
29/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	113	0	0	0	0.00
29/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	117	0	0	0	0.00
29/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8410	9	8	9	0.00
29/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8570	9	9	9	0.00
29/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8490	9	8	9	0.00
29/10/2018	2037 On 02-May-19			Bond Future	10.19	87.8246	88.5216	87.8246	0.00
29/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1921	2	2	2	0.00
29/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1950	2	2	2	0.00
29/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1892	2	2	2	0.00
29/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4841	5	5	5	0.00
29/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4794	5	5	5	0.00
29/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4747	5	5	5	0.00
29/10/2018	2037 On 01-August-19			Bond Future	10.25	85.3479	86.0593	85.3479	0.00
29/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	3958	4	4	4	0.00
29/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	4035	4	4	4	0.00
29/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	3996	4	4	4	0.00
29/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	3615	4	4	4	0.00
29/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	3582	4	4	4	0.00
29/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	3648	4	4	4	0.00
29/10/2018	2038 On 01-November-18			Bond Future	122.81	122.7940	122.8133	122.7940	517.00
29/10/2018	2038 On 07-February-19			Bond Future	123.73	123.7087	123.7263	123.7087	9,848.00
29/10/2018	2038 On 02-May-19			Bond Future	125.95	125.9379	125.9517	125.9379	0.00

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29/10/2018	2038 On 01-August-19			Bond Future	128.48	128.4641	128.4784	128.4641	0.00
29/10/2018	2040 On 01-November-18			Bond Future	10.13	91.8261	92.5472	91.8261	15,207.00
29/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
29/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	1	0	0	0	1,770.00
29/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	65	0	0	0	2,690.00
29/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
29/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
29/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14704	15	15	15	0.00
29/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9170	10	9	10	0.00
29/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8892	10	9	10	0.00
29/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1147	2	1	2	0.00
29/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8984	10	9	10	0.00
29/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2730	3	3	3	0.00
29/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4427	5	4	5	0.00
29/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9077	10	9	10	0.00
29/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7972	9	8	9	0.00
29/10/2018	2040 On 07-February-19			Bond Future	10.21	89.1645	89.8984	89.1645	31,385.00
29/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	102	0	0	0	0.00
29/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	110	0	0	0	0.00
29/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	106	0	0	0	0.00
29/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9386	10	9	10	0.00
29/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9474	10	9	10	0.00
29/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9299	10	9	10	0.00
29/10/2018	2040 On 02-May-19			Bond Future	10.28	90.7520	91.4960	90.7520	0.00
29/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2019	2	2	2	0.00
29/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	1987	2	2	2	0.00
29/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	1956	2	2	2	0.00
29/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5068	6	5	6	0.00
29/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5118	6	5	6	0.00

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29/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5018	6	5	6	0.00
29/10/2018	2040 On 01-August-19			Bond Future	10.34	88.0844	88.8437	88.0844	0.00
29/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	4177	4	4	4	0.00
29/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	4217	4	4	4	0.00
29/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4257	4	4	4	0.00
29/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	3935	4	4	4	0.00
29/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4007	4	4	4	0.00
29/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	3971	4	4	4	0.00
29/10/2018	2044 On 01-November-18			Bond Future	10.14	89.0005	89.7312	89.0005	17,897.00
29/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
29/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8850	10	9	10	0.00
29/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8755	9	9	9	0.00
29/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8945	10	9	10	0.00
29/10/2018	2044 On 07-February-19			Bond Future	10.21	86.4073	87.1510	86.4073	39,122.00
29/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	125	0	0	0	0.00
29/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	129	0	0	0	0.00
29/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	120	0	0	0	0.00
29/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9255	10	9	10	0.00
29/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9166	10	9	10	0.00
29/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9076	10	9	10	0.00
29/10/2018	2044 On 02-May-19			Bond Future	10.27	87.9456	88.6998	87.9456	0.00
29/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2045	2	2	2	0.00
29/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2111	2	2	2	0.00
29/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2078	2	2	2	0.00
29/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	4987	5	5	5	0.00
29/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5037	6	5	6	0.00
29/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5087	6	5	6	0.00
29/10/2018	2044 On 01-August-19			Bond Future	10.33	85.3464	86.1159	85.3464	0.00
29/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4371	4	4	4	0.00
29/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4330	4	4	4	0.00
29/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4412	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
29/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	3968	4	4	4	0.00
29/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	3932	4	4	4	0.00
29/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	3896	4	4	4	0.00
29/10/2018	2046 On 01-November-18			Bond Future	116.27	116.2520	116.2704	116.2520	2,017.00
29/10/2018	2046 On 07-February-19			Bond Future	118.64	118.6245	118.6413	118.6245	11,065.00
29/10/2018	2046 On 02-May-19			Bond Future	119.09	119.0757	119.0889	119.0757	0.00
29/10/2018	2046 On 01-August-19			Bond Future	121.53	121.5143	121.5280	121.5143	0.00
29/10/2018	2050 On 01-November-18			Bond Future	121.64	121.3697	121.6424	121.3697	2,795.00
29/10/2018	2050 On 07-February-19			Bond Future	122.35	122.0745	122.3509	122.0745	10,049.00
29/10/2018	2050 On 02-May-19			Bond Future	124.55	124.2743	124.5515	124.2743	0.00
29/10/2018	2050 On 01-August-19			Bond Future	125.28	125.0003	125.2834	125.0003	0.00
29/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	AL37 On 01-November-18			Index Future	590.72	587.9690	590.7210	587.9690	0.00
29/10/2018	AL37 On 07-February-19			Index Future	602.60	599.8110	602.5980	599.8110	0.00
29/10/2018	AL37 On 02-May-19			Index Future	613.30	610.4860	613.3010	610.4860	0.00
29/10/2018	AL37 On 01-August-19			Index Future	625.71	622.8450	625.7140	622.8450	0.00
29/10/2018	AL7T On 01-November-18			Index Future	676.57	673.0090	676.5720	673.0090	0.00
29/10/2018	AL7T On 07-February-19			Index Future	690.18	686.5640	690.1760	686.5640	0.00
29/10/2018	AL7T On 02-May-19			Index Future	702.44	698.7830	702.4350	698.7830	0.00
29/10/2018	AL7T On 01-August-19			Index Future	716.65	712.9290	716.6520	712.9290	0.00
29/10/2018	ALBI On 01-November-18			Index Future	611.83	607.8440	611.8260	607.8440	199.00
29/10/2018	ALBI On 07-February-19			Index Future	624.13	620.0860	624.1280	620.0860	902.00
29/10/2018	ALBI On 02-May-19			Index Future	635.21	631.1220	635.2130	631.1220	0.00
29/10/2018	ALBI On 01-August-19			Index Future	648.07	643.8990	648.0700	643.8990	0.00
29/10/2018	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
29/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2018	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
29/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2018	ES33 On 01-November-18			Bond Future	11.24	73.8342	74.3247	73.8342	7,037.00
29/10/2018	ES33 On 07-February-19			Bond Future	11.37	75.3213	75.8203	75.3213	494.00
29/10/2018	ES33 On 02-May-19			Bond Future	11.48	72.8700	73.3755	72.8700	0.00
29/10/2018	ES33 On 01-August-19			Bond Future	11.58	74.3466	74.8624	74.3466	0.00
29/10/2018	ES42 On 01-November-18			Bond Future	11.47	75.6753	76.2581	75.6753	0.00
29/10/2018	ES42 On 07-February-19			Bond Future	11.60	77.1994	77.7928	77.1994	5,169.00
29/10/2018	ES42 On 02-May-19			Bond Future	11.70	74.3127	74.9139	74.3127	0.00
29/10/2018	ES42 On 01-August-19			Bond Future	11.81	75.8190	76.4327	75.8190	0.00
29/10/2018	GOVI On 01-November-18			GOVI	605.53	601.3680	605.5270	601.3680	44.00
29/10/2018	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
29/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	479830	52	48	52	0.00
29/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	479630	52	48	52	0.00
29/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	479730	52	48	52	0.00
29/10/2018	GOVI On 07-February-19			GOVI	617.70	613.4800	617.7020	613.4800	452.00
29/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	488080	53	49	53	0.00
29/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	488180	53	49	53	0.00
29/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	488280	53	49	53	0.00
29/10/2018	GOVI On 02-May-19			GOVI	628.67	624.3980	628.6740	624.3980	0.00
29/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
29/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	192060	23	19	23	0.00
29/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	191860	23	19	23	0.00
29/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	191960	23	19	23	0.00
29/10/2018	GOVI On 01-August-19			GOVI	641.40	637.0380	641.3980	637.0380	0.00
29/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	27080	0	3	0	0.00
29/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	27180	0	3	0	0.00
29/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	27280	0	3	0	0.00
29/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	2	0	2	0.00
29/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	2	0	2	0.00
29/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	2	0	2	0.00
29/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2018	IGOV On 01-November-18			Index Future	253.17	253.0300	253.1730	253.0300	317.00
29/10/2018	IGOV On 07-February-19			Index Future	258.33	258.1930	258.3310	258.1930	503.00
29/10/2018	IGOV On 02-May-19			Index Future	262.98	262.8450	262.9760	262.8450	215.00
29/10/2018	IGOV On 01-August-19			Index Future	268.36	268.2270	268.3590	268.2270	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
29/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
29/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
29/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.07	102.0700	102.0700	102.0700	0.00
29/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	0.00
29/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
29/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
29/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.80	99.7900	99.8000	99.7900	0.00
29/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0200	102.0100	102.0200	0.00
29/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.08	103.1100	103.0800	103.1100	0.00
29/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.20	99.2500	99.2000	99.2500	0.00
29/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.90	102.9600	102.9000	102.9600	0.00
29/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.03	100.1100	100.0300	100.1100	0.00
29/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.97	97.0600	96.9700	97.0600	0.00
29/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.27	96.3800	96.2700	96.3800	0.00
29/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.54	95.6600	95.5400	95.6600	0.00
29/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.80	95.9300	95.8000	95.9300	0.00
29/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.07	98.2000	98.0700	98.2000	51.00
29/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.28	98.4100	98.2800	98.4100	0.00
29/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.55	99.6800	99.5500	99.6800	0.00
29/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.55	103.6700	103.5500	103.6700	0.00
29/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.87	105.0100	104.8700	105.0100	0.00
29/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.36	98.5200	98.3600	98.5200	0.00
29/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.46	104.6400	104.4600	104.6400	0.00
29/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.06	100.2700	100.0600	100.2700	0.00
29/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.44	97.6400	97.4400	97.6400	0.00
29/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.54	94.7500	94.5400	94.7500	0.00
29/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.38	93.5900	93.3800	93.5900	0.00
29/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.59	95.8100	95.5900	95.8100	0.00
29/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.40	99.6200	99.4000	99.6200	0.00
29/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.05	98.2700	98.0500	98.2700	0.00
29/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.15	100.3900	100.1500	100.3900	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
29/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.60	105.8400	105.6000	105.8400	0.00
29/10/2018	IS10 On 20-December-27			Interest Rate Swap	105.99	106.2500	105.9900	106.2500	0.00
29/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.62	99.9100	99.6200	99.9100	0.00
29/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.74	107.0500	106.7400	107.0500	0.00
29/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.42	100.7700	100.4200	100.7700	0.00
29/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
29/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
29/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
29/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
29/10/2018	R023 On 01-November-18			Bond Future	8.48	98.3807	98.8222	98.3807	13,549.00
29/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	7048	7	7	7	0.00
29/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	7016	7	7	7	0.00
29/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6984	7	7	7	0.00
29/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R023 On 07-February-19			Bond Future	8.56	100.3621	100.8109	100.3621	51,459.00
29/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6381	6	6	6	0.00
29/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6441	6	6	6	0.00
29/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6411	6	6	6	0.00
29/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	5	0	0	0	0.00
29/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	5	0	0	0	0.00
29/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	5	0	0	0	0.00
29/10/2018	R023 On 02-May-19			Bond Future	8.61	98.2179	98.6714	98.2179	0.00
29/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	908	1	1	1	0.00
29/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	892	1	1	1	0.00
29/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	876	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
29/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1391	2	1	2	0.00
29/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1407	2	1	2	0.00
29/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1375	2	1	2	0.00
29/10/2018	R023 On 01-August-19			Bond Future	8.63	100.2075	100.6703	100.2075	0.00
29/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1961	2	2	2	0.00
29/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	2001	2	2	2	0.00
29/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1981	2	2	2	0.00
29/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1081	1	1	1	0.00
29/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1072	1	1	1	0.00
29/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1090	1	1	1	0.00
29/10/2018	R035 On 01-November-18			Bond Future	9.97	92.2433	92.8821	92.2433	10,103.00
29/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8270	9	8	9	0.00
29/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8355	9	8	9	0.00
29/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8185	9	8	9	0.00
29/10/2018	R035 On 07-February-19			Bond Future	10.05	94.1011	94.7512	94.1011	71,469.00
29/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	97	0	0	0	0.00
29/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	105	0	0	0	0.00
29/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	101	0	0	0	0.00
29/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8587	9	9	9	0.00
29/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8508	9	9	9	0.00
29/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8667	9	9	9	0.00
29/10/2018	R035 On 02-May-19			Bond Future	10.11	91.2750	91.9335	91.2750	0.00
29/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1905	2	2	2	0.00
29/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1935	2	2	2	0.00
29/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1875	2	2	2	0.00
29/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4725	5	5	5	0.00
29/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4633	5	5	5	0.00
29/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4679	5	5	5	0.00
29/10/2018	R035 On 01-August-19			Bond Future	10.17	93.1242	93.7962	93.1242	0.00
29/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	4068	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
29/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	4030	4	4	4	0.00
29/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	3991	4	4	4	0.00
29/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3612	4	4	4	0.00
29/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	3644	4	4	4	0.00
29/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3579	4	4	4	0.00
29/10/2018	R186 On 01-November-18			Bond Future	9.24	110.5192	111.0551	110.5192	13,723.00
29/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
29/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	81	0	0	0	0.00
29/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
29/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4323	5	4	5	0.00
29/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1998	3	2	3	2,500.00
29/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	643	1	1	1	5,000.00
29/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7868	8	8	8	0.00
29/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4199	5	4	5	0.00
29/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4261	5	4	5	0.00
29/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4696	5	5	5	0.00
29/10/2018	R186 On 07-February-19			Bond Future	9.32	107.4381	107.9830	107.4381	62,298.00
29/10/2018	R186 On 07-February-19	9.38	Call	Bond Future	1848	2	2	2	6,000.00
29/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	76	0	0	0	0.00
29/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	209	0	0	0	1,000.00
29/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	79	0	0	0	0.00
29/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1083	1	1	1	0.00
29/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3918	4	4	4	0.00
29/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	82	0	0	0	0.00
29/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	109	0	0	0	210.00
29/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3830	3	4	3	0.00
29/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1522	1	2	1	1,170.00
29/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	478	0	0	0	1,170.00
29/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3674	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
29/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	573	1	1	1	1,000.00
29/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1799	2	2	2	0.00
29/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6611	7	7	7	0.00
29/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6729	7	7	7	0.00
29/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6145	7	6	7	0.00
29/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5026	6	5	6	0.00
29/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2341	3	2	3	1,000.00
29/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	551	1	1	1	1,170.00
29/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6670	7	7	7	0.00
29/10/2018	R186 On 07-February-19	9.38	Put	Bond Future	1497	2	1	2	0.00
29/10/2018	R186 On 02-May-19			Bond Future	9.39	109.3506	109.9015	109.3506	0.00
29/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1329	1	1	1	0.00
29/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4720	4	5	4	0.00
29/10/2018	R186 On 02-May-19	9.75	Call	Bond Future	3460	3	3	3	0.00
29/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1307	1	1	1	0.00
29/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2010	2	2	2	200.00
29/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1285	1	1	1	0.00
29/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	4272	4	4	4	0.00
29/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1741	2	2	2	90.00
29/10/2018	R186 On 02-May-19	8.50	Call	Bond Future	444	0	0	0	7,000.00
29/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	707	1	1	1	200.00
29/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	592	0	1	0	90.00
29/10/2018	R186 On 02-May-19	9.00	Call	Bond Future	1263	1	1	1	7,000.00
29/10/2018	R186 On 02-May-19	8.50	Put	Bond Future	5530	6	6	6	0.00
29/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2489	3	2	3	0.00
29/10/2018	R186 On 02-May-19	9.00	Put	Bond Future	3440	4	3	4	0.00
29/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4617	5	5	5	0.00
29/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	4970	5	5	5	0.00
29/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	2782	3	3	3	0.00
29/10/2018	R186 On 02-May-19	9.75	Put	Bond Future	1457	2	1	2	7,000.00
29/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3370	4	3	4	0.00
29/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	998	1	1	1	200.00
29/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3405	4	3	4	0.00
29/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1136	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
29/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3335	4	3	4	0.00
29/10/2018	R186 On 01-August-19			Bond Future	9.44	106.2626	106.8249	106.2626	0.00
29/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	2951	3	3	3	0.00
29/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	3013	3	3	3	0.00
29/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	2982	3	3	3	0.00
29/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2509	3	3	3	0.00
29/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2487	3	2	3	0.00
29/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2532	3	3	3	0.00
29/10/2018	R197 On 01-November-18			Bond Future	301.09	301.5776	301.0929	301.5776	0.00
29/10/2018	R197 On 07-February-19			Bond Future	299.88	300.3808	299.8811	300.3808	2,355.00
29/10/2018	R197 On 02-May-19			Bond Future	305.27	305.7934	305.2747	305.7934	0.00
29/10/2018	R197 On 01-August-19			Bond Future	303.97	304.4941	303.9652	304.4941	0.00
29/10/2018	R202 On 01-November-18			Bond Future	235.27	234.9622	235.2727	234.9622	1,351.00
29/10/2018	R202 On 07-February-19			Bond Future	236.17	235.8527	236.1656	235.8527	8,979.00
29/10/2018	R202 On 02-May-19			Bond Future	240.41	240.1024	240.4129	240.1024	0.00
29/10/2018	R202 On 01-August-19			Bond Future	241.32	241.0028	241.3200	241.0028	0.00
29/10/2018	R207 On 01-November-18			Bond Future	6.46	103.0204	103.1279	103.0204	2,383.00
29/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	333	0	0	0	0.00
29/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	345	0	0	0	0.00
29/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	322	0	0	0	0.00
29/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R207 On 07-February-19			Bond Future	6.11	101.4495	101.5574	101.4495	17,278.00
29/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	382	0	0	0	0.00
29/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	373	0	0	0	0.00
29/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	365	0	0	0	0.00
29/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	13	0	0	0	0.00
29/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	13	0	0	0	0.00
29/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	12	0	0	0	0.00
29/10/2018	R207 On 02-May-19			Bond Future	5.56	103.2554	103.3619	103.2554	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
29/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	1373	1	1	1	0.00
29/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	1386	1	1	1	0.00
29/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	1380	1	1	1	0.00
29/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	1	0	0	0	0.00
29/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	1	0	0	0	0.00
29/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	1	0	0	0	0.00
29/10/2018	R207 On 01-August-19			Bond Future	4.01	101.7042	101.8129	101.7042	0.00
29/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	1453	1	1	1	0.00
29/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	1457	1	1	1	0.00
29/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	1462	1	1	1	0.00
29/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R208 On 01-November-18			Bond Future	7.70	98.3868	98.6342	98.3868	16,029.00
29/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1240	1	1	1	0.00
29/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1283	2	1	2	0.00
29/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1261	2	1	2	0.00
29/10/2018	R208 On 07-February-19			Bond Future	7.72	100.3684	100.6191	100.3684	21,597.00
29/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	53	0	0	0	0.00
29/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	52	0	0	0	0.00
29/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	51	0	0	0	0.00
29/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1285	2	1	2	0.00
29/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1321	2	1	2	0.00
29/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1303	2	1	2	0.00
29/10/2018	R208 On 02-May-19			Bond Future	7.71	98.7535	99.0053	98.7535	0.00
29/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	860	1	1	1	0.00
29/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	873	1	1	1	0.00
29/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	885	1	1	1	0.00
29/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	321	0	0	0	0.00
29/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	330	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
29/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	326	0	0	0	0.00
29/10/2018	R208 On 01-August-19			Bond Future	7.63	100.7540	101.0111	100.7540	0.00
29/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	1134	1	1	1	0.00
29/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	1123	1	1	1	0.00
29/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	1112	1	1	1	0.00
29/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	325	0	0	0	0.00
29/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	318	0	0	0	0.00
29/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	322	0	0	0	0.00
29/10/2018	R209 On 01-November-18			Bond Future	9.93	69.8949	70.4339	69.8949	84,218.00
29/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69546	69	70	69	0.00
29/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
29/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69546	69	70	69	0.00
29/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	588	0	1	0	0.00
29/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	2	0	0	0	2,000.00
29/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	82	0	0	0	0.00
29/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	462	0	0	0	0.00
29/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	352	0	0	0	0.00
29/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3872	3	4	3	0.00
29/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	109	0	0	0	0.00
29/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
29/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69546	69	70	69	0.00
29/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	502	0	1	0	0.00
29/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6383	7	6	7	0.00
29/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	144	0	0	0	5,850.00
29/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1861	2	2	2	0.00
29/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2986	4	3	4	760.00
29/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	775	1	1	1	760.00
29/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	205	1	0	1	0.00
29/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2852	3	3	3	0.00
29/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	674	1	1	1	0.00
29/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6312	7	6	7	0.00
29/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	283	1	0	1	0.00
29/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	183	1	0	1	2,000.00
29/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3865	4	4	4	0.00
29/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
29/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7033	8	7	8	0.00
29/10/2018	R209 On 07-February-19			Bond Future	10.00	71.3026	71.8513	71.3026	124,475.00
29/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	125	0	0	0	0.00
29/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	121	0	0	0	0.00
29/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	719	1	1	1	4,000.00
29/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	163	0	0	0	4,000.00
29/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	129	0	0	0	0.00
29/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2609	2	3	2	0.00
29/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6541	7	7	7	0.00
29/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7140	8	7	8	0.00
29/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3673	4	4	4	0.00
29/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7072	8	7	8	0.00
29/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7005	8	7	8	0.00
29/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1382	2	1	2	4,000.00
29/10/2018	R209 On 02-May-19			Bond Future	10.06	69.4223	69.9784	69.4223	0.00
29/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1617	1	2	1	0.00
29/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1591	1	2	1	0.00
29/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1642	1	2	1	0.00
29/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	3971	4	4	4	0.00
29/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	3932	4	4	4	0.00
29/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3893	4	4	4	0.00
29/10/2018	R209 On 01-August-19			Bond Future	10.11	70.8290	71.3964	70.8290	0.00
29/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3390	3	3	3	0.00
29/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3456	3	3	3	0.00
29/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3423	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3102	3	3	3	0.00
29/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3130	3	3	3	0.00
29/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3074	3	3	3	0.00
29/10/2018	R210 On 01-November-18			Bond Future	186.23	186.1963	186.2251	186.1963	526.00
29/10/2018	R210 On 07-February-19			Bond Future	190.02	189.9962	190.0224	189.9962	2,708.00
29/10/2018	R210 On 02-May-19			Bond Future	190.88	190.8636	190.8840	190.8636	0.00
29/10/2018	R210 On 01-August-19			Bond Future	194.79	194.7722	194.7933	194.7722	0.00
29/10/2018	R212 On 01-November-18			Bond Future	155.44	155.4162	155.4396	155.4162	2,920.00
29/10/2018	R212 On 07-February-19			Bond Future	156.45	156.4326	156.4539	156.4326	4,946.00
29/10/2018	R212 On 02-May-19			Bond Future	159.27	159.2515	159.2679	159.2515	0.00
29/10/2018	R212 On 01-August-19			Bond Future	162.46	162.4414	162.4583	162.4414	0.00
29/10/2018	R213 On 01-November-18			Bond Future	9.76	81.1608	81.7144	81.1608	11,532.00
29/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7212	8	7	8	0.00
29/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7280	8	7	8	0.00
29/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	7143	8	7	8	0.00
29/10/2018	R213 On 07-February-19			Bond Future	9.85	82.7954	83.3587	82.7954	32,324.00
29/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	79	0	0	0	0.00
29/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	82	0	0	0	0.00
29/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	85	0	0	0	0.00
29/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7441	8	7	8	0.00
29/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7377	8	7	8	0.00
29/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7506	8	8	8	0.00
29/10/2018	R213 On 02-May-19			Bond Future	9.91	80.7190	81.2896	80.7190	0.00
29/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1437	1	1	1	0.00
29/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1413	1	1	1	0.00
29/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1390	1	1	1	0.00
29/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3934	4	4	4	0.00
29/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3972	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
29/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3896	4	4	4	0.00
29/10/2018	R213 On 01-August-19			Bond Future	9.96	82.3542	82.9365	82.3542	0.00
29/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	3147	3	3	3	0.00
29/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3178	3	3	3	0.00
29/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3210	3	3	3	0.00
29/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	2991	3	3	3	0.00
29/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3043	3	3	3	0.00
29/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3017	3	3	3	0.00
29/10/2018	R214 On 01-November-18			Bond Future	10.10	68.9118	69.5001	68.9118	21,187.00
29/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7804	8	8	8	0.00
29/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7959	9	8	9	0.00
29/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7881	8	8	8	0.00
29/10/2018	R214 On 07-February-19			Bond Future	10.17	70.2997	70.8987	70.2997	29,130.00
29/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	91	0	0	0	0.00
29/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	94	0	0	0	0.00
29/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	88	0	0	0	0.00
29/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8126	9	8	9	0.00
29/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8053	9	8	9	0.00
29/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7980	9	8	9	0.00
29/10/2018	R214 On 02-May-19			Bond Future	10.23	68.2545	68.8618	68.2545	0.00
29/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1712	2	2	2	0.00
29/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1659	1	2	1	0.00
29/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1685	1	2	1	0.00
29/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4104	5	4	5	0.00
29/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4063	4	4	4	0.00
29/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4145	5	4	5	0.00
29/10/2018	R214 On 01-August-19			Bond Future	10.28	69.6373	70.2570	69.6373	0.00
29/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	3557	3	4	3	0.00
29/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	3591	3	4	3	0.00
29/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3523	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
29/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3275	4	3	4	0.00
29/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3246	4	3	4	0.00
29/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3217	4	3	4	0.00
29/10/2018	R248 On 01-November-18			Bond Future	10.12	88.0635	88.8119	88.0635	76,877.00
29/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
29/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10017	11	10	11	0.00
29/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9917	11	10	11	0.00
29/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10117	11	10	11	0.00
29/10/2018	R248 On 07-February-19			Bond Future	10.19	89.8371	90.5992	89.8371	108,446.00
29/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	83	0	0	0	0.00
29/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	87	0	0	0	0.00
29/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	80	0	0	0	0.00
29/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10208	11	10	11	0.00
29/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10400	11	10	11	0.00
29/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10304	11	10	11	0.00
29/10/2018	R248 On 02-May-19			Bond Future	10.25	86.9985	87.7711	86.9985	0.00
29/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2146	2	2	2	0.00
29/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2180	2	2	2	0.00
29/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2112	2	2	2	0.00
29/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5017	6	5	6	0.00
29/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5120	6	5	6	0.00
29/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5068	6	5	6	0.00
29/10/2018	R248 On 01-August-19			Bond Future	10.30	88.7611	89.5495	88.7611	0.00
29/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	4446	4	4	4	0.00
29/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4403	4	4	4	0.00
29/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4361	4	4	4	0.00
29/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4028	4	4	4	0.00
29/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4065	4	4	4	0.00
29/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	3991	4	4	4	0.00