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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	2025 On 01-November-18			Bond Future	132.74	132.7560	132.7375	132.7560	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2018	2025 On 07-February-19			Bond Future	133.91	133.9258	133.9082	133.9258	0.00
16/10/2018	2025 On 02-May-19			Bond Future	136.15	136.1726	136.1540	136.1726	0.00
16/10/2018	2025 On 01-August-19			Bond Future	138.61	138.6298	138.6093	138.6298	0.00
16/10/2018	2029 On 01-November-18			Bond Future	100.87	100.8591	100.8746	100.8591	1,568.00
16/10/2018	2029 On 07-February-19			Bond Future	102.84	102.8225	102.8391	102.8225	1,386.00
16/10/2018	2029 On 02-May-19			Bond Future	103.49	103.4750	103.4914	103.4750	0.00
16/10/2018	2029 On 01-August-19			Bond Future	105.39	105.3776	105.3931	105.3776	0.00
16/10/2018	2030 On 01-November-18			Bond Future	9.60	90.9885	9.6011	90.9885	49,357.00
16/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	2	0	2	0	0.00
16/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	719	1	719	1	0.00
16/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6665	7	6665	7	0.00
16/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6734	7	6734	7	0.00
16/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	726	1	726	1	0.00
16/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4554	5	4554	5	0.00
16/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6596	7	6596	7	0.00
16/10/2018	2030 On 07-February-19			Bond Future	9.69	88.7280	9.6910	88.7280	5,954.00
16/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1950	2	1950	2	4,000.00
16/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	707	1	707	1	4,000.00
16/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	132	0	132	0	0.00
16/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	136	0	136	0	0.00
16/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	321	0	321	0	1,920.00
16/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3946	4	3946	4	0.00
16/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	141	0	141	0	0.00
16/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1705	2	1705	2	1,920.00
16/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	170	0	170	0	0.00
16/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1169	1	1169	1	0.00
16/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6555	7	6555	7	0.00
16/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5369	6	5369	6	0.00
16/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2982	3	2982	3	0.00
16/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6932	7	6932	7	0.00
16/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2267	2	2267	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
16/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6995	7	6995	7	0.00
16/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7059	7	7059	7	0.00
16/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	889	1	889	1	4,000.00
16/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	3925	4	3925	4	0.00
16/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2017	2	2017	2	0.00
16/10/2018	2030 On 02-May-19			Bond Future	9.77	90.2026	9.7729	90.2026	0.00
16/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1644	2	1644	2	0.00
16/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1693	2	1693	2	0.00
16/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1669	2	1669	2	0.00
16/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3959	4	3959	4	0.00
16/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3922	4	3922	4	0.00
16/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3997	4	3997	4	0.00
16/10/2018	2030 On 01-August-19			Bond Future	9.87	87.8385	9.8652	87.8385	0.00
16/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	264	0	264	0	0.00
16/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	323	0	323	0	0.00
16/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	206	0	206	0	0.00
16/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2032 On 01-November-18			Bond Future	9.79	89.1752	9.7914	89.1752	38,628.00
16/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7471	8	7471	8	0.00
16/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7395	8	7395	8	0.00
16/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7319	8	7319	8	0.00
16/10/2018	2032 On 07-February-19			Bond Future	9.88	90.8893	9.8831	90.8893	4,456.00
16/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	142	0	142	0	0.00
16/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	137	0	137	0	0.00
16/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	133	0	133	0	0.00
16/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7700	8	7700	8	0.00
16/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7770	8	7770	8	0.00
16/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7630	8	7630	8	0.00
16/10/2018	2032 On 02-May-19			Bond Future	9.96	88.2448	9.9625	88.2448	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
16/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1924	2	1924	2	0.00
16/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1952	2	1952	2	0.00
16/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1980	2	1980	2	0.00
16/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4194	4	4194	4	0.00
16/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4274	4	4274	4	0.00
16/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4234	4	4234	4	0.00
16/10/2018	2032 On 01-August-19			Bond Future	10.05	89.8497	10.0487	89.8497	0.00
16/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	393	0	393	0	0.00
16/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	329	0	329	0	0.00
16/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	265	0	265	0	0.00
16/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2033 On 01-November-18			Bond Future	102.89	102.8750	102.8911	102.8750	6,373.00
16/10/2018	2033 On 07-February-19			Bond Future	104.89	104.8776	104.8949	104.8776	0.00
16/10/2018	2033 On 02-May-19			Bond Future	105.51	105.4925	105.5097	105.4925	0.00
16/10/2018	2033 On 01-August-19			Bond Future	107.45	107.4322	107.4485	107.4322	0.00
16/10/2018	2037 On 01-November-18			Bond Future	10.04	89.3079	10.0357	89.3079	52,970.00
16/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8127	8	8127	8	0.00
16/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8042	8	8042	8	0.00
16/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8213	8	8213	8	0.00
16/10/2018	2037 On 07-February-19			Bond Future	10.12	86.7646	10.1229	86.7646	11,591.00
16/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	154	0	154	0	0.00
16/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	159	0	159	0	0.00
16/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	165	0	165	0	0.00
16/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8470	9	8470	9	0.00
16/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8629	9	8629	9	0.00
16/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8550	9	8550	9	0.00
16/10/2018	2037 On 02-May-19			Bond Future	10.20	88.2065	10.2011	88.2065	0.00
16/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2007	2	2007	2	0.00
16/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2036	2	2036	2	0.00

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16/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1977	2	1977	2	0.00
16/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5041	5	5041	5	0.00
16/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4993	5	4993	5	0.00
16/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4946	5	4946	5	0.00
16/10/2018	2037 On 01-August-19			Bond Future	10.29	85.5558	10.2886	85.5558	0.00
16/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	10	0	10	0	0.00
16/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	153	0	153	0	0.00
16/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	82	0	82	0	0.00
16/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2038 On 01-November-18			Bond Future	122.75	122.7291	122.7482	122.7291	6,394.00
16/10/2018	2038 On 07-February-19			Bond Future	123.55	123.5269	123.5475	123.5269	3,452.00
16/10/2018	2038 On 02-May-19			Bond Future	125.62	125.5992	125.6196	125.5992	0.00
16/10/2018	2038 On 01-August-19			Bond Future	127.88	127.8561	127.8755	127.8561	0.00
16/10/2018	2040 On 01-November-18			Bond Future	10.11	92.4898	10.1106	92.4898	26,546.00
16/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
16/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	32	0	32	0	0.00
16/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	177	0	177	0	1,770.00
16/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	588	1	588	1	3,940.00
16/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
16/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
16/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14514	15	14514	15	0.00
16/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8980	9	8980	9	0.00
16/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8702	9	8702	9	0.00
16/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1479	2	1479	2	0.00
16/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8794	9	8794	9	0.00
16/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2716	3	2716	3	0.00
16/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4268	5	4268	5	0.00
16/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8887	9	8887	9	0.00
16/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7782	8	7782	8	0.00

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16/10/2018	2040 On 07-February-19			Bond Future	10.20	89.7571	10.1972	89.7571	2,384.00
16/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	152	0	152	0	0.00
16/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	163	0	163	0	0.00
16/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	158	0	158	0	0.00
16/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9327	10	9327	10	0.00
16/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9414	10	9414	10	0.00
16/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9241	9	9241	9	0.00
16/10/2018	2040 On 02-May-19			Bond Future	10.27	91.2487	10.2748	91.2487	0.00
16/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2252	2	2252	2	0.00
16/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2220	2	2220	2	0.00
16/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2188	2	2188	2	0.00
16/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5291	5	5291	5	0.00
16/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5341	6	5341	6	0.00
16/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5241	5	5241	5	0.00
16/10/2018	2040 On 01-August-19			Bond Future	10.36	88.4030	10.3613	88.4030	0.00
16/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	66	0	66	0	0.00
16/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	142	0	142	0	0.00
16/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	10	0	10	0	0.00
16/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2044 On 01-November-18			Bond Future	10.14	89.4743	10.1401	89.4743	33,458.00
16/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8857	9	8857	9	0.00
16/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8762	9	8762	9	0.00
16/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8952	9	8952	9	0.00
16/10/2018	2044 On 07-February-19			Bond Future	10.22	86.8089	10.2238	86.8089	6,535.00
16/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	171	0	171	0	0.00
16/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	177	0	177	0	0.00
16/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	165	0	165	0	0.00
16/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9387	10	9387	10	0.00
16/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9299	10	9299	10	0.00

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16/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9211	9	9211	9	0.00
16/10/2018	2044 On 02-May-19			Bond Future	10.30	88.2515	10.2985	88.2515	0.00
16/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2211	2	2211	2	0.00
16/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2276	2	2276	2	0.00
16/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2244	2	2244	2	0.00
16/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5341	6	5341	6	0.00
16/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5392	6	5392	6	0.00
16/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5443	6	5443	6	0.00
16/10/2018	2044 On 01-August-19			Bond Future	10.38	85.4765	10.3819	85.4765	0.00
16/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	63	0	63	0	0.00
16/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
16/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	140	0	140	0	0.00
16/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	14	0	14	0	0.00
16/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	0	0	0	0	0.00
16/10/2018	2046 On 01-November-18			Bond Future	116.81	116.7922	116.8105	116.7922	9,367.00
16/10/2018	2046 On 07-February-19			Bond Future	119.09	119.0656	119.0853	119.0656	2,715.00
16/10/2018	2046 On 02-May-19			Bond Future	119.40	119.3780	119.3974	119.3780	0.00
16/10/2018	2046 On 01-August-19			Bond Future	121.59	121.5728	121.5913	121.5728	0.00
16/10/2018	2050 On 01-November-18			Bond Future	122.67	122.6506	122.6699	122.6506	7,454.00
16/10/2018	2050 On 07-February-19			Bond Future	123.29	123.2669	123.2875	123.2669	2,630.00
16/10/2018	2050 On 02-May-19			Bond Future	125.36	125.3350	125.3552	125.3350	0.00
16/10/2018	2050 On 01-August-19			Bond Future	125.84	125.8220	125.8414	125.8220	0.00
16/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	AL37 On 01-November-18			Index Future	589.62	588.3940	589.6210	588.3940	0.00
16/10/2018	AL37 On 07-February-19			Index Future	600.96	599.7050	600.9570	599.7050	0.00
16/10/2018	AL37 On 02-May-19			Index Future	610.95	609.6750	610.9480	609.6750	0.00
16/10/2018	AL37 On 01-August-19			Index Future	622.06	620.7680	622.0570	620.7680	0.00
16/10/2018	AL7T On 01-November-18			Index Future	678.83	677.0800	678.8250	677.0800	0.00
16/10/2018	AL7T On 07-February-19			Index Future	691.88	690.0960	691.8760	690.0960	0.00
16/10/2018	AL7T On 02-May-19			Index Future	703.38	701.5680	703.3780	701.5680	0.00
16/10/2018	AL7T On 01-August-19			Index Future	716.17	714.3330	716.1690	714.3330	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
16/10/2018	ALBI On 01-November-18			Index Future	612.73	611.1200	612.7310	611.1200	591.00
16/10/2018	ALBI On 07-February-19			Index Future	624.51	622.8690	624.5120	622.8690	513.00
16/10/2018	ALBI On 02-May-19			Index Future	634.89	633.2230	634.8940	633.2230	0.00
16/10/2018	ALBI On 01-August-19			Index Future	646.44	644.7440	646.4390	644.7440	0.00
16/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	C442 On 25-April-42			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
16/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2018	ES33 On 01-November-18			Bond Future	11.24	74.1831	11.2355	74.1831	9,466.00
16/10/2018	ES33 On 07-February-19			Bond Future	11.38	75.6090	11.3784	75.6090	0.00
16/10/2018	ES33 On 02-May-19			Bond Future	11.50	73.0763	11.4999	73.0763	0.00
16/10/2018	ES33 On 01-August-19			Bond Future	11.63	74.4054	11.6331	74.4054	0.00
16/10/2018	ES42 On 01-November-18			Bond Future	11.47	76.0742	11.4690	76.0742	7,957.00
16/10/2018	ES42 On 07-February-19			Bond Future	11.60	77.5365	11.6044	77.5365	0.00
16/10/2018	ES42 On 02-May-19			Bond Future	11.73	74.5652	11.7250	74.5652	0.00
16/10/2018	ES42 On 01-August-19			Bond Future	11.85	75.9211	11.8543	75.9211	0.00
16/10/2018	GOVI On 01-November-18			GOVI	606.53	604.9280	606.5280	604.9280	460.00
16/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	469820	49	469820	49	0.00
16/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	469620	49	469620	49	0.00
16/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	469720	49	469720	49	0.00
16/10/2018	GOVI On 07-February-19			GOVI	618.19	616.5570	618.1890	616.5570	0.00
16/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	483210	50	483210	50	0.00
16/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	483310	50	483310	50	0.00
16/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	483410	50	483410	50	0.00
16/10/2018	GOVI On 02-May-19			GOVI	628.47	626.8070	628.4660	626.8070	0.00
16/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	194140	21	194140	21	0.00
16/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	193940	21	193940	21	0.00
16/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	194040	21	194040	21	0.00
16/10/2018	GOVI On 01-August-19			GOVI	639.89	638.2110	639.8940	638.2110	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
16/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	12040	0	12040	0	0.00
16/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	12140	0	12140	0	0.00
16/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	12240	0	12240	0	0.00
16/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
16/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
16/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2018	IGOV On 01-November-18			Index Future	253.79	253.6960	253.7900	253.6960	746.00
16/10/2018	IGOV On 07-February-19			Index Future	258.73	258.6350	258.7330	258.6350	0.00
16/10/2018	IGOV On 02-May-19			Index Future	263.07	262.9740	263.0730	262.9740	0.00
16/10/2018	IGOV On 01-August-19			Index Future	267.91	267.8100	267.9080	267.8100	0.00
16/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
16/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
16/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
16/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.02	100.0200	100.0200	100.0200	0.00
16/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
16/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
16/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
16/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0200	102.0100	102.0200	0.00
16/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.08	103.1000	103.0800	103.1000	0.00
16/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.22	99.2500	99.2200	99.2500	0.00
16/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.93	102.9600	102.9300	102.9600	0.00
16/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.07	100.1100	100.0700	100.1100	0.00
16/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.00	97.0600	97.0000	97.0600	0.00
16/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.32	96.3900	96.3200	96.3900	0.00
16/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.61	95.7000	95.6100	95.7000	0.00
16/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.87	95.9800	95.8700	95.9800	0.00
16/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.15	98.2700	98.1500	98.2700	51.00
16/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.37	98.5000	98.3700	98.5000	0.00
16/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.65	99.7900	99.6500	99.7900	0.00
16/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.65	103.7900	103.6500	103.7900	0.00
16/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.98	105.1300	104.9800	105.1300	0.00
16/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.49	98.6500	98.4900	98.6500	0.00
16/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.59	104.7600	104.5900	104.7600	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
16/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.21	100.3900	100.2100	100.3900	0.00
16/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.61	97.8700	97.6100	97.8700	0.00
16/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.72	94.9900	94.7200	94.9900	0.00
16/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.55	93.8500	93.5500	93.8500	0.00
16/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.76	96.0700	95.7600	96.0700	0.00
16/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.57	99.8800	99.5700	99.8800	0.00
16/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.24	98.5500	98.2400	98.5500	0.00
16/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.36	100.6700	100.3600	100.6700	0.00
16/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.82	106.1200	105.8200	106.1200	0.00
16/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.23	106.5300	106.2300	106.5300	0.00
16/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.88	100.1900	99.8800	100.1900	0.00
16/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.00	107.3000	107.0000	107.3000	0.00
16/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.70	101.0300	100.7000	101.0300	0.00
16/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
16/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
16/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
16/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/10/2018	R023 On 01-November-18			Bond Future	8.53	98.4363	8.5340	98.4363	37,320.00
16/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6860	7	6860	7	0.00
16/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6828	7	6828	7	0.00
16/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6796	7	6796	7	0.00
16/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R023 On 07-February-19			Bond Future	8.64	100.3285	8.6434	100.3285	17,367.00
16/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6108	6	6108	6	0.00
16/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6168	6	6168	6	0.00
16/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6138	6	6138	6	0.00
16/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	12	0	12	0	0.00
16/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	12	0	12	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
16/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	13	0	13	0	0.00
16/10/2018	R023 On 02-May-19			Bond Future	8.74	98.0688	8.7350	98.0688	0.00
16/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	800	1	800	1	0.00
16/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	786	1	786	1	0.00
16/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	772	1	772	1	0.00
16/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1682	2	1682	2	0.00
16/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1700	2	1700	2	0.00
16/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1665	2	1665	2	0.00
16/10/2018	R023 On 01-August-19			Bond Future	8.84	99.8526	8.8412	99.8526	0.00
16/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	261	0	261	0	0.00
16/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	320	0	320	0	0.00
16/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	290	0	290	0	0.00
16/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R035 On 01-November-18			Bond Future	9.95	92.7841	9.9518	92.7841	74,697.00
16/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8136	8	8136	8	0.00
16/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8221	8	8221	8	0.00
16/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8051	8	8051	8	0.00
16/10/2018	R035 On 07-February-19			Bond Future	10.05	94.5676	10.0452	94.5676	298.00
16/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	143	0	143	0	0.00
16/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	153	0	153	0	0.00
16/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	148	0	148	0	0.00
16/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8581	9	8581	9	0.00
16/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8502	9	8502	9	0.00
16/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8660	9	8660	9	0.00
16/10/2018	R035 On 02-May-19			Bond Future	10.12	91.6421	10.1215	91.6421	0.00
16/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2011	2	2011	2	0.00
16/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2042	2	2042	2	0.00
16/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1981	2	1981	2	0.00
16/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4882	5	4882	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
16/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4791	5	4791	5	0.00
16/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4837	5	4837	5	0.00
16/10/2018	R035 On 01-August-19			Bond Future	10.21	93.3089	10.2055	93.3089	0.00
16/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	246	0	246	0	0.00
16/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	175	0	175	0	0.00
16/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	103	0	103	0	0.00
16/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R186 On 01-November-18			Bond Future	9.18	111.0913	9.1826	111.0913	67,928.00
16/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	3	0	3	0	0.00
16/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
16/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	121	0	121	0	0.00
16/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	535	0	535	0	0.00
16/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	3	0	3	0	0.00
16/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
16/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	2	0	2	0	0.00
16/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4015	4	4015	4	0.00
16/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1809	2	1809	2	2,500.00
16/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	788	1	788	1	5,000.00
16/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7558	8	7558	8	0.00
16/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3892	4	3892	4	0.00
16/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3954	4	3954	4	0.00
16/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4387	5	4387	5	0.00
16/10/2018	R186 On 07-February-19			Bond Future	9.28	107.9221	9.2804	107.9221	839.00
16/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	109	0	109	0	0.00
16/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	292	0	292	0	1,000.00
16/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1289	1	1289	1	0.00
16/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	113	0	113	0	0.00
16/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4206	4	4206	4	0.00
16/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1750	2	1750	2	1,170.00
16/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	117	0	117	0	0.00
16/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	624	1	624	1	1,170.00
16/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4118	4	4118	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
16/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	154	0	154	0	210.00
16/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3602	4	3602	4	0.00
16/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	642	1	642	1	1,000.00
16/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6427	7	6427	7	0.00
16/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1809	2	1809	2	0.00
16/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5971	6	5971	6	0.00
16/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6543	7	6543	7	0.00
16/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4890	5	4890	5	0.00
16/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2330	3	2330	3	1,000.00
16/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6485	7	6485	7	0.00
16/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	621	1	621	1	1,170.00
16/10/2018	R186 On 02-May-19			Bond Future	9.37	109.7158	9.3681	109.7158	0.00
16/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1464	1	1464	1	0.00
16/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4881	5	4881	5	0.00
16/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1442	1	1442	1	0.00
16/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1419	1	1419	1	0.00
16/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2160	2	2160	2	200.00
16/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	811	1	811	1	200.00
16/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2541	3	2541	3	0.00
16/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4622	5	4622	5	0.00
16/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1060	1	1060	1	200.00
16/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3406	4	3406	4	0.00
16/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3440	4	3440	4	0.00
16/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3371	4	3371	4	0.00
16/10/2018	R186 On 01-August-19			Bond Future	9.47	106.4129	9.4654	106.4129	0.00
16/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	295	0	295	0	0.00
16/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	403	0	403	0	0.00
16/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	349	0	349	0	0.00
16/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R197 On 01-November-18			Bond Future	301.03	300.8503	301.0293	300.8503	953.00
16/10/2018	R197 On 07-February-19			Bond Future	299.54	299.3596	299.5447	299.3596	1,400.00
16/10/2018	R197 On 02-May-19			Bond Future	304.57	304.3817	304.5684	304.3817	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
16/10/2018	R197 On 01-August-19			Bond Future	302.61	302.4247	302.6116	302.4247	0.00
16/10/2018	R202 On 01-November-18			Bond Future	235.75	235.8546	235.7538	235.8546	8,088.00
16/10/2018	R202 On 07-February-19			Bond Future	236.44	236.5436	236.4426	236.5436	2,057.00
16/10/2018	R202 On 02-May-19			Bond Future	240.41	240.5120	240.4080	240.5120	0.00
16/10/2018	R202 On 01-August-19			Bond Future	240.81	240.9222	240.8139	240.9222	0.00
16/10/2018	R207 On 01-November-18			Bond Future	7.06	102.2767	7.0580	102.2767	18,869.00
16/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	1	0	1	0	0.00
16/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	360	1	360	1	0.00
16/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	348	1	348	1	0.00
16/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	337	1	337	1	0.00
16/10/2018	R207 On 07-February-19			Bond Future	7.00	100.5978	7.0012	100.5978	62.00
16/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	46	0	46	0	0.00
16/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	45	0	45	0	0.00
16/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	44	0	44	0	0.00
16/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	470	1	470	1	0.00
16/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	479	1	479	1	0.00
16/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	463	1	463	1	0.00
16/10/2018	R207 On 02-May-19			Bond Future	6.92	102.2697	6.9218	102.2697	0.00
16/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	491	0	491	0	0.00
16/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	503	0	503	0	0.00
16/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	497	0	497	0	0.00
16/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	34	0	34	0	0.00
16/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	33	0	33	0	0.00
16/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	34	0	34	0	0.00
16/10/2018	R207 On 01-August-19			Bond Future	6.62	100.4890	6.6192	100.4890	0.00
16/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	308	0	308	0	0.00
16/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	312	0	312	0	0.00
16/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	316	0	316	0	0.00
16/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R208 On 01-November-18			Bond Future	7.71	98.3432	7.7071	98.3432	29,067.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	1	0	1	0	0.00
16/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	2	0	2	0	0.00
16/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	1	0	1	0	0.00
16/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1260	2	1260	2	0.00
16/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1303	2	1303	2	0.00
16/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1281	2	1281	2	0.00
16/10/2018	R208 On 07-February-19			Bond Future	7.78	100.2336	7.7766	100.2336	176.00
16/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	59	0	59	0	0.00
16/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	57	0	57	0	0.00
16/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	56	0	56	0	0.00
16/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1397	2	1397	2	0.00
16/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1433	2	1433	2	0.00
16/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1415	2	1415	2	0.00
16/10/2018	R208 On 02-May-19			Bond Future	7.84	98.4999	7.8401	98.4999	0.00
16/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	738	1	738	1	0.00
16/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	749	1	749	1	0.00
16/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	761	1	761	1	0.00
16/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	419	1	419	1	0.00
16/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	430	1	430	1	0.00
16/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	425	1	425	1	0.00
16/10/2018	R208 On 01-August-19			Bond Future	7.91	100.2915	7.9141	100.2915	0.00
16/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	384	0	384	0	0.00
16/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	369	0	369	0	0.00
16/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	354	0	354	0	0.00
16/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-November-18			Bond Future	9.91	70.3304	9.9146	70.3304	122,967.00
16/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69638	69	69638	69	0.00
16/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
16/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69638	69	69638	69	0.00
16/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	944	1	944	1	0.00
16/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1057	1	1057	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
16/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	167	0	167	0	2,000.00
16/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	43	0	43	0	0.00
16/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	487	0	487	0	0.00
16/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	839	1	839	1	0.00
16/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3983	4	3983	4	0.00
16/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
16/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	538	0	538	0	0.00
16/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69638	69	69638	69	0.00
16/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	12	0	12	0	0.00
16/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	981	1	981	1	0.00
16/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	51	0	51	0	0.00
16/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6292	6	6292	6	0.00
16/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	520	1	520	1	5,850.00
16/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1934	2	1934	2	0.00
16/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2936	3	2936	3	760.00
16/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	596	1	596	1	0.00
16/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1088	1	1088	1	760.00
16/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1011	1	1011	1	0.00
16/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6220	6	6220	6	0.00
16/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2811	3	2811	3	0.00
16/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	19	0	19	0	0.00
16/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	678	1	678	1	0.00
16/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	570	1	570	1	2,000.00
16/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3785	4	3785	4	0.00
16/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6941	7	6941	7	0.00
16/10/2018	R209 On 07-February-19			Bond Future	10.00	71.6823	9.9953	71.6823	340.00
16/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	161	0	161	0	0.00
16/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	156	0	156	0	0.00
16/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	880	1	880	1	4,000.00
16/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	209	0	209	0	4,000.00
16/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	166	0	166	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
16/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2795	3	2795	3	0.00
16/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6557	7	6557	7	0.00
16/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7144	7	7144	7	0.00
16/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3805	4	3805	4	0.00
16/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7078	7	7078	7	0.00
16/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7011	7	7011	7	0.00
16/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1537	2	1537	2	4,000.00
16/10/2018	R209 On 02-May-19			Bond Future	10.06	69.7259	10.0647	69.7259	0.00
16/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1789	2	1789	2	0.00
16/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1764	2	1764	2	0.00
16/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1815	2	1815	2	0.00
16/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4194	4	4194	4	0.00
16/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4155	4	4155	4	0.00
16/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4116	4	4116	4	0.00
16/10/2018	R209 On 01-August-19			Bond Future	10.14	70.9940	10.1396	70.9940	0.00
16/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	64	0	64	0	0.00
16/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	185	0	185	0	0.00
16/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	124	0	124	0	0.00
16/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R210 On 01-November-18			Bond Future	186.31	185.8228	186.3137	185.8228	1,976.00
16/10/2018	R210 On 07-February-19			Bond Future	189.94	189.4400	189.9422	189.4400	712.00
16/10/2018	R210 On 02-May-19			Bond Future	190.57	190.0635	190.5730	190.0635	0.00
16/10/2018	R210 On 01-August-19			Bond Future	194.07	193.5580	194.0749	193.5580	0.00
16/10/2018	R212 On 01-November-18			Bond Future	155.57	155.5463	155.5692	155.5463	2,920.00
16/10/2018	R212 On 07-February-19			Bond Future	156.44	156.4191	156.4438	156.4191	1,526.00
16/10/2018	R212 On 02-May-19			Bond Future	159.07	159.0432	159.0675	159.0432	0.00
16/10/2018	R212 On 01-August-19			Bond Future	161.92	161.8964	161.9195	161.8964	0.00
16/10/2018	R213 On 01-November-18			Bond Future	9.70	81.8804	9.6964	81.8804	32,893.00
16/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6793	7	6793	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6862	7	6862	7	0.00
16/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6725	7	6725	7	0.00
16/10/2018	R213 On 07-February-19			Bond Future	9.79	83.4543	9.7878	83.4543	1,609.00
16/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	122	0	122	0	0.00
16/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	126	0	126	0	0.00
16/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	131	0	131	0	0.00
16/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7132	7	7132	7	0.00
16/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7069	7	7069	7	0.00
16/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7196	7	7196	7	0.00
16/10/2018	R213 On 02-May-19			Bond Future	9.86	81.2942	9.8625	81.2942	0.00
16/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1641	2	1641	2	0.00
16/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1616	2	1616	2	0.00
16/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1591	2	1591	2	0.00
16/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3870	4	3870	4	0.00
16/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3907	4	3907	4	0.00
16/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3833	4	3833	4	0.00
16/10/2018	R213 On 01-August-19			Bond Future	9.94	82.7728	9.9448	82.7728	0.00
16/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	205	0	205	0	0.00
16/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	264	0	264	0	0.00
16/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	322	0	322	0	0.00
16/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R214 On 01-November-18			Bond Future	10.09	69.3581	10.0901	69.3581	24,893.00
16/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7744	8	7744	8	0.00
16/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7899	8	7899	8	0.00
16/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7822	8	7822	8	0.00
16/10/2018	R214 On 07-February-19			Bond Future	10.17	70.6914	10.1738	70.6914	3,572.00
16/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	120	0	120	0	0.00
16/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	125	0	125	0	0.00
16/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	117	0	117	0	0.00

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16/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8157	8	8157	8	0.00
16/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8084	8	8084	8	0.00
16/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8012	8	8012	8	0.00
16/10/2018	R214 On 02-May-19			Bond Future	10.24	68.5725	10.2418	68.5725	0.00
16/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1892	2	1892	2	0.00
16/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1839	2	1839	2	0.00
16/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1865	2	1865	2	0.00
16/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4364	4	4364	4	0.00
16/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4323	4	4323	4	0.00
16/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4405	5	4405	5	0.00
16/10/2018	R214 On 01-August-19			Bond Future	10.32	69.8197	10.3163	69.8197	0.00
16/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	86	0	86	0	0.00
16/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	149	0	149	0	0.00
16/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	24	0	24	0	0.00
16/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	0	0	0	0	0.00
16/10/2018	R248 On 01-November-18			Bond Future	10.12	88.5472	10.1203	88.5472	91,180.00
16/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10026	10	10026	10	0.00
16/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9925	10	9925	10	0.00
16/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10126	10	10126	10	0.00
16/10/2018	R248 On 07-February-19			Bond Future	10.21	90.2493	10.2053	90.2493	10,093.00
16/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	121	0	121	0	0.00
16/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	126	0	126	0	0.00
16/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	117	0	117	0	0.00
16/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10336	11	10336	11	0.00
16/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10525	11	10525	11	0.00
16/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10430	11	10430	11	0.00
16/10/2018	R248 On 02-May-19			Bond Future	10.27	87.3153	10.2744	87.3153	0.00
16/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2327	2	2327	2	0.00
16/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2361	2	2361	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
16/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2294	2	2294	2	0.00
16/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5388	6	5388	6	0.00
16/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5492	6	5492	6	0.00
16/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5440	6	5440	6	0.00
16/10/2018	R248 On 01-August-19			Bond Future	10.35	88.9034	10.3501	88.9034	0.00
16/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	79	0	79	0	0.00
16/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
16/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	1	0	1	0	0.00
16/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	80	0	80	0	0.00
16/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	0	0	0	0	0.00