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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/10/2018 TO: 17/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	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
17/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	2025 On 01-November-18			Bond Future	132.84	132.7375	132.8367	132.7375	529.00
17/10/2018	2025 On 07-February-19			Bond Future	134.01	133.9082	134.0099	133.9082	0.00
17/10/2018	2025 On 02-May-19			Bond Future	136.26	136.1540	136.2568	136.1540	0.00
17/10/2018	2025 On 01-August-19			Bond Future	138.71	138.6093	138.7134	138.6093	0.00
17/10/2018	2029 On 01-November-18			Bond Future	100.92	100.8746	100.9211	100.8746	1,568.00
17/10/2018	2029 On 07-February-19			Bond Future	102.89	102.8391	102.8870	102.8391	1,386.00
17/10/2018	2029 On 02-May-19			Bond Future	103.54	103.4914	103.5396	103.4914	0.00
17/10/2018	2029 On 01-August-19			Bond Future	105.44	105.3931	105.4417	105.3931	0.00
17/10/2018	2030 On 01-November-18			Bond Future	9.56	91.2464	91.4847	91.2464	49,357.00
17/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	3	0	0	0	0.00
17/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	845	1	1	1	0.00
17/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6427	7	6	7	0.00
17/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6496	7	6	7	0.00
17/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	614	1	1	1	0.00
17/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4317	5	4	5	0.00
17/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6357	7	6	7	0.00
17/10/2018	2030 On 07-February-19			Bond Future	9.65	88.9912	89.2344	88.9912	5,954.00
17/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	2074	2	2	2	4,000.00
17/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	772	1	1	1	4,000.00
17/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	150	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
17/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	154	0	0	0	0.00
17/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	358	0	0	0	1,920.00
17/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	4126	4	4	4	0.00
17/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	159	0	0	0	0.00
17/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1820	2	2	2	1,920.00
17/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	192	0	0	0	0.00
17/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1259	1	1	1	0.00
17/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6333	7	6	7	0.00
17/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5162	5	5	5	0.00
17/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2830	3	3	3	0.00
17/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6707	7	7	7	0.00
17/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2139	2	2	2	0.00
17/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6770	7	7	7	0.00
17/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6833	7	7	7	0.00
17/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	826	1	1	1	4,000.00
17/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	3746	4	4	4	0.00
17/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	1898	2	2	2	0.00
17/10/2018	2030 On 02-May-19			Bond Future	9.73	90.4702	90.7167	90.4702	0.00
17/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1684	2	2	2	0.00
17/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1735	2	2	2	0.00
17/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1710	2	2	2	0.00
17/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3754	4	4	4	0.00
17/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3717	4	4	4	0.00
17/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3791	4	4	4	0.00
17/10/2018	2030 On 01-August-19			Bond Future	9.82	88.1100	88.3611	88.1100	0.00
17/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3629	0	4	0	0.00
17/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3663	0	4	0	0.00
17/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	3596	0	4	0	0.00
17/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3088	0	3	0	0.00
17/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3140	0	3	0	0.00
17/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3114	0	3	0	0.00
17/10/2018	2032 On 01-November-18			Bond Future	9.76	89.4535	89.6767	89.4535	38,628.00
17/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7247	7	7	7	0.00
17/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7172	7	7	7	0.00
17/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7096	7	7	7	0.00
17/10/2018	2032 On 07-February-19			Bond Future	9.85	91.1733	91.4012	91.1733	4,456.00
17/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	158	0	0	0	0.00
17/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	153	0	0	0	0.00
17/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	148	0	0	0	0.00
17/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7488	8	7	8	0.00
17/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7557	8	8	8	0.00
17/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7418	8	7	8	0.00
17/10/2018	2032 On 02-May-19			Bond Future	9.93	88.5335	88.7644	88.5335	0.00
17/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1923	2	2	2	0.00
17/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1951	2	2	2	0.00
17/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1980	2	2	2	0.00
17/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	3963	4	4	4	0.00
17/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4042	4	4	4	0.00
17/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4003	4	4	4	0.00
17/10/2018	2032 On 01-August-19			Bond Future	10.01	90.1427	90.3780	90.1427	0.00
17/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	4107	0	4	0	0.00
17/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	4073	0	4	0	0.00
17/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	4038	0	4	0	0.00
17/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3537	0	4	0	0.00
17/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3479	0	3	0	0.00
17/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3508	0	4	0	0.00
17/10/2018	2033 On 01-November-18			Bond Future	103.07	102.8911	103.0658	102.8911	6,373.00
17/10/2018	2033 On 07-February-19			Bond Future	105.07	104.8949	105.0736	104.8949	0.00
17/10/2018	2033 On 02-May-19			Bond Future	105.69	105.5097	105.6906	105.5097	0.00
17/10/2018	2033 On 01-August-19			Bond Future	107.63	107.4485	107.6324	107.4485	0.00
17/10/2018	2037 On 01-November-18			Bond Future	9.99	89.5020	89.8228	89.5020	52,970.00
17/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00

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17/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7806	8	8	8	0.00
17/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7721	8	8	8	0.00
17/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	7892	8	8	8	0.00
17/10/2018	2037 On 07-February-19			Bond Future	10.08	86.9627	87.2900	86.9627	11,591.00
17/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	186	0	0	0	0.00
17/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	193	0	0	0	0.00
17/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	200	0	0	0	0.00
17/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8179	8	8	8	0.00
17/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8333	9	8	9	0.00
17/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8256	9	8	9	0.00
17/10/2018	2037 On 02-May-19			Bond Future	10.16	88.4080	88.7400	88.4080	0.00
17/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2044	2	2	2	0.00
17/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2075	2	2	2	0.00
17/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2014	2	2	2	0.00
17/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4745	5	5	5	0.00
17/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4699	5	5	5	0.00
17/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4653	5	5	5	0.00
17/10/2018	2037 On 01-August-19			Bond Future	10.24	85.7599	86.0982	85.7599	0.00
17/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	4421	0	4	0	0.00
17/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	4496	0	4	0	0.00
17/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	4458	0	4	0	0.00
17/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	4038	0	4	0	0.00
17/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	4005	0	4	0	0.00
17/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4072	0	4	0	0.00
17/10/2018	2038 On 01-November-18			Bond Future	122.81	122.7482	122.8061	122.7482	6,394.00
17/10/2018	2038 On 07-February-19			Bond Future	123.61	123.5475	123.6070	123.5475	3,452.00
17/10/2018	2038 On 02-May-19			Bond Future	125.68	125.6196	125.6794	125.6196	0.00
17/10/2018	2038 On 01-August-19			Bond Future	127.94	127.8755	127.9359	127.8755	0.00
17/10/2018	2040 On 01-November-18			Bond Future	10.06	92.7375	93.1212	92.7375	26,546.00
17/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00

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17/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
17/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	43	0	0	0	0.00
17/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	225	0	0	0	1,770.00
17/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	715	1	1	1	3,940.00
17/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
17/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
17/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14130	15	14	15	0.00
17/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8596	9	9	9	0.00
17/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8318	9	8	9	0.00
17/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1222	1	1	1	0.00
17/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8411	9	8	9	0.00
17/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2381	3	2	3	0.00
17/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	3895	4	4	4	0.00
17/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8503	9	9	9	0.00
17/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7399	8	7	8	0.00
17/10/2018	2040 On 07-February-19			Bond Future	10.15	90.0097	90.4012	90.0097	2,384.00
17/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	183	0	0	0	0.00
17/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	195	0	0	0	0.00
17/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	189	0	0	0	0.00
17/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	8967	9	9	9	0.00
17/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9053	9	9	9	0.00
17/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	8881	9	9	9	0.00
17/10/2018	2040 On 02-May-19			Bond Future	10.22	91.5057	91.9029	91.5057	0.00
17/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2312	2	2	2	0.00
17/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2278	2	2	2	0.00
17/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2245	2	2	2	0.00
17/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	4952	5	5	5	0.00
17/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5001	5	5	5	0.00
17/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	4903	5	5	5	0.00
17/10/2018	2040 On 01-August-19			Bond Future	10.31	88.6636	89.0682	88.6636	0.00
17/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	4764	0	5	0	0.00
17/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	4804	0	5	0	0.00

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17/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4844	0	5	0	0.00
17/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4297	0	4	0	0.00
17/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4369	0	4	0	0.00
17/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4333	0	4	0	0.00
17/10/2018	2044 On 01-November-18			Bond Future	10.09	89.7244	90.1116	89.7244	33,458.00
17/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
17/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8470	9	8	9	0.00
17/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8375	9	8	9	0.00
17/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8565	9	9	9	0.00
17/10/2018	2044 On 07-February-19			Bond Future	10.17	87.0640	87.4591	87.0640	6,535.00
17/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	203	0	0	0	0.00
17/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	210	0	0	0	0.00
17/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	197	0	0	0	0.00
17/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9024	9	9	9	0.00
17/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	8937	9	9	9	0.00
17/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8849	9	9	9	0.00
17/10/2018	2044 On 02-May-19			Bond Future	10.25	88.5109	88.9119	88.5109	0.00
17/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2270	2	2	2	0.00
17/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2337	2	2	2	0.00
17/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2304	2	2	2	0.00
17/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5001	5	5	5	0.00
17/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5051	5	5	5	0.00
17/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5101	5	5	5	0.00
17/10/2018	2044 On 01-August-19			Bond Future	10.33	85.7397	86.1480	85.7397	0.00
17/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4795	0	5	0	0.00
17/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4754	0	5	0	0.00
17/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4836	0	5	0	0.00
17/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4361	0	4	0	0.00
17/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4324	0	4	0	0.00
17/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4287	0	4	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
17/10/2018	2046 On 01-November-18			Bond Future	116.87	116.8105	116.8658	116.8105	9,367.00
17/10/2018	2046 On 07-February-19			Bond Future	119.14	119.0853	119.1423	119.0853	2,715.00
17/10/2018	2046 On 02-May-19			Bond Future	119.45	119.3974	119.4546	119.3974	0.00
17/10/2018	2046 On 01-August-19			Bond Future	121.65	121.5913	121.6491	121.5913	0.00
17/10/2018	2050 On 01-November-18			Bond Future	122.73	122.6699	122.7279	122.6699	7,454.00
17/10/2018	2050 On 07-February-19			Bond Future	123.35	123.2875	123.3470	123.2875	2,630.00
17/10/2018	2050 On 02-May-19			Bond Future	125.42	125.3552	125.4152	125.3552	0.00
17/10/2018	2050 On 01-August-19			Bond Future	125.90	125.8414	125.9018	125.8414	0.00
17/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	AL37 On 01-November-18			Index Future	590.38	589.6210	590.3820	589.6210	0.00
17/10/2018	AL37 On 07-February-19			Index Future	601.73	600.9570	601.7340	600.9570	0.00
17/10/2018	AL37 On 02-May-19			Index Future	611.73	610.9480	611.7320	610.9480	0.00
17/10/2018	AL37 On 01-August-19			Index Future	622.86	622.0570	622.8550	622.0570	0.00
17/10/2018	AL7T On 01-November-18			Index Future	680.25	678.8250	680.2470	678.8250	0.00
17/10/2018	AL7T On 07-February-19			Index Future	693.33	691.8760	693.3280	691.8760	0.00
17/10/2018	AL7T On 02-May-19			Index Future	704.85	703.3780	704.8470	703.3780	0.00
17/10/2018	AL7T On 01-August-19			Index Future	717.66	716.1690	717.6640	716.1690	0.00
17/10/2018	ALBI On 01-November-18			Index Future	614.47	612.7310	614.4720	612.7310	591.00
17/10/2018	ALBI On 07-February-19			Index Future	626.29	624.5120	626.2880	624.5120	513.00
17/10/2018	ALBI On 02-May-19			Index Future	636.69	634.8940	636.6930	634.8940	0.00
17/10/2018	ALBI On 01-August-19			Index Future	648.27	646.4390	648.2710	646.4390	0.00
17/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C213 On 28-February-31			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
17/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2018	ES33 On 01-November-18			Bond Future	11.19	74.3628	74.6166	74.3628	9,466.00
17/10/2018	ES33 On 07-February-19			Bond Future	11.33	75.7924	76.0514	75.7924	0.00
17/10/2018	ES33 On 02-May-19			Bond Future	11.45	73.2628	73.5255	73.2628	0.00
17/10/2018	ES33 On 01-August-19			Bond Future	11.58	74.5945	74.8621	74.5945	0.00
17/10/2018	ES42 On 01-November-18			Bond Future	11.42	76.2758	76.5924	76.2758	7,957.00
17/10/2018	ES42 On 07-February-19			Bond Future	11.55	77.7422	78.0652	77.7422	0.00
17/10/2018	ES42 On 02-May-19			Bond Future	11.67	74.7744	75.1021	74.7744	0.00
17/10/2018	ES42 On 01-August-19			Bond Future	11.80	76.1333	76.4671	76.1333	0.00
17/10/2018	GOVI On 01-November-18			GOVI	608.37	606.5280	608.3700	606.5280	297.00
17/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	451400	47	45	47	0.00
17/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	451200	47	45	47	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
17/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	451300	47	45	47	0.00
17/10/2018	GOVI On 07-February-19			GOVI	620.07	618.1890	620.0680	618.1890	168.00
17/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	464420	48	46	48	0.00
17/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	464520	48	46	48	0.00
17/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	464620	48	46	48	0.00
17/10/2018	GOVI On 02-May-19			GOVI	630.37	628.4660	630.3700	628.4660	0.00
17/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	175100	19	18	19	0.00
17/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	174900	19	17	19	0.00
17/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	175000	19	18	19	0.00
17/10/2018	GOVI On 01-August-19			GOVI	641.83	639.8940	641.8330	639.8940	0.00
17/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	31430	1	3	1	0.00
17/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	31530	1	3	1	0.00
17/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	31630	1	3	1	0.00
17/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
17/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
17/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2018	IGOV On 01-November-18			Index Future	253.87	253.7900	253.8730	253.7900	743.00
17/10/2018	IGOV On 07-February-19			Index Future	258.82	258.7330	258.8190	258.7330	0.00
17/10/2018	IGOV On 02-May-19			Index Future	263.16	263.0730	263.1580	263.0730	0.00
17/10/2018	IGOV On 01-August-19			Index Future	267.99	267.9080	267.9930	267.9080	0.00
17/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
17/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
17/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
17/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.01	100.0200	100.0100	100.0200	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
17/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
17/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
17/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
17/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
17/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.06	103.0800	103.0600	103.0800	0.00
17/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.19	99.2200	99.1900	99.2200	0.00
17/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.89	102.9300	102.8900	102.9300	0.00
17/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.03	100.0700	100.0300	100.0700	0.00
17/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.98	97.0000	96.9800	97.0000	0.00
17/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.29	96.3200	96.2900	96.3200	0.00
17/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.57	95.6100	95.5700	95.6100	0.00
17/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.83	95.8700	95.8300	95.8700	0.00
17/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.11	98.1500	98.1100	98.1500	51.00
17/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.32	98.3700	98.3200	98.3700	0.00
17/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.59	99.6500	99.5900	99.6500	0.00
17/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.58	103.6500	103.5800	103.6500	0.00
17/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.91	104.9800	104.9100	104.9800	0.00
17/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.41	98.4900	98.4100	98.4900	0.00
17/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.51	104.5900	104.5100	104.5900	0.00
17/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.12	100.2100	100.1200	100.2100	0.00
17/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.54	97.6100	97.5400	97.6100	0.00
17/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.64	94.7200	94.6400	94.7200	0.00
17/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.45	93.5500	93.4500	93.5500	0.00
17/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.65	95.7600	95.6500	95.7600	0.00
17/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.46	99.5700	99.4600	99.5700	0.00
17/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.11	98.2400	98.1100	98.2400	0.00
17/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.23	100.3600	100.2300	100.3600	0.00
17/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.68	105.8200	105.6800	105.8200	0.00
17/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.08	106.2300	106.0800	106.2300	0.00
17/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.73	99.8800	99.7300	99.8800	0.00
17/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.86	107.0000	106.8600	107.0000	0.00
17/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.57	100.7000	100.5700	100.7000	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
17/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
17/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
17/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
17/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
17/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
17/10/2018	R023 On 01-November-18			Bond Future	8.50	98.6342	98.7688	98.6342	37,320.00
17/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6994	7	7	7	0.00
17/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6963	7	7	7	0.00
17/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6931	7	7	7	0.00
17/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
17/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
17/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
17/10/2018	R023 On 07-February-19			Bond Future	8.60	100.5305	100.6680	100.5305	17,367.00
17/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6242	6	6	6	0.00
17/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6302	6	6	6	0.00
17/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6272	6	6	6	0.00
17/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	8	0	0	0	0.00
17/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	8	0	0	0	0.00
17/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	9	0	0	0	0.00
17/10/2018	R023 On 02-May-19			Bond Future	8.69	98.2742	98.4132	98.2742	0.00
17/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	851	1	1	1	0.00
17/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	836	1	1	1	0.00
17/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	821	1	1	1	0.00
17/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1593	2	2	2	0.00
17/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1610	2	2	2	0.00
17/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1576	2	2	2	0.00
17/10/2018	R023 On 01-August-19			Bond Future	8.79	100.0607	100.2024	100.0607	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
17/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1803	0	2	0	0.00
17/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1841	0	2	0	0.00
17/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1822	0	2	0	0.00
17/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1390	0	1	0	0.00
17/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1380	0	1	0	0.00
17/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1401	0	1	0	0.00
17/10/2018	R035 On 01-November-18			Bond Future	9.91	93.0162	93.3006	93.0162	45,626.00
17/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	7852	8	8	8	0.00
17/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	7937	8	8	8	0.00
17/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7767	8	8	8	0.00
17/10/2018	R035 On 07-February-19			Bond Future	10.01	94.8044	95.0947	94.8044	29,361.00
17/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	165	0	0	0	0.00
17/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	176	0	0	0	0.00
17/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	170	0	0	0	0.00
17/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8313	9	8	9	0.00
17/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8235	9	8	9	0.00
17/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8391	9	8	9	0.00
17/10/2018	R035 On 02-May-19			Bond Future	10.08	91.8829	92.1771	91.8829	0.00
17/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2118	2	2	2	0.00
17/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2149	2	2	2	0.00
17/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2087	2	2	2	0.00
17/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4694	5	5	5	0.00
17/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4604	5	5	5	0.00
17/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4649	5	5	5	0.00
17/10/2018	R035 On 01-August-19			Bond Future	10.16	93.5530	93.8528	93.5530	0.00
17/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	4462	0	4	0	0.00
17/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	4424	0	4	0	0.00
17/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	4386	0	4	0	0.00
17/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3949	0	4	0	0.00
17/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	3983	0	4	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
17/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3917	0	4	0	0.00
17/10/2018	R186 On 01-November-18			Bond Future	9.14	111.3651	111.5911	111.3651	62,667.00
17/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	3	0	0	0	0.00
17/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	0	0	5,000.00
17/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	146	0	0	0	0.00
17/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	623	1	1	1	0.00
17/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	4	0	0	0	0.00
17/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
17/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	3	0	0	0	0.00
17/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3790	4	4	4	0.00
17/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1608	2	2	2	2,500.00
17/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	649	1	1	1	5,000.00
17/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7332	8	7	8	0.00
17/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3667	4	4	4	0.00
17/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3728	4	4	4	0.00
17/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4161	4	4	4	0.00
17/10/2018	R186 On 07-February-19			Bond Future	9.24	108.2015	108.4323	108.2015	839.00
17/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	123	0	0	0	0.00
17/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	323	0	0	0	1,000.00
17/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1383	1	1	1	0.00
17/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	127	0	0	0	0.00
17/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4385	4	4	4	0.00
17/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	682	1	1	1	1,170.00
17/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4295	4	4	4	0.00
17/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	131	0	0	0	0.00
17/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1863	2	2	2	1,170.00
17/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	172	0	0	0	210.00
17/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3429	4	3	4	0.00
17/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6211	6	6	6	0.00
17/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1691	2	2	2	0.00
17/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	589	1	1	1	1,000.00
17/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5759	6	6	6	0.00
17/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6326	7	6	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
17/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4690	5	5	5	0.00
17/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2193	2	2	2	1,000.00
17/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6269	6	6	6	0.00
17/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	569	1	1	1	1,170.00
17/10/2018	R186 On 02-May-19			Bond Future	9.33	109.9998	110.2336	109.9998	0.00
17/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1592	1	2	1	0.00
17/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	5115	5	5	5	0.00
17/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1569	1	2	1	0.00
17/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2309	2	2	2	200.00
17/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1545	1	2	1	0.00
17/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	910	1	1	1	200.00
17/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2456	3	2	3	0.00
17/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4488	5	4	5	0.00
17/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1060	1	1	1	200.00
17/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3299	3	3	3	0.00
17/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3333	3	3	3	0.00
17/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3266	3	3	3	0.00
17/10/2018	R186 On 01-August-19			Bond Future	9.42	106.7010	106.9392	106.7010	0.00
17/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	3257	0	3	0	0.00
17/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	3320	0	3	0	0.00
17/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	3288	0	3	0	0.00
17/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2701	0	3	0	0.00
17/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2680	0	3	0	0.00
17/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2724	0	3	0	0.00
17/10/2018	R197 On 01-November-18			Bond Future	301.17	301.0293	301.1663	301.0293	953.00
17/10/2018	R197 On 07-February-19			Bond Future	299.69	299.5447	299.6858	299.5447	1,400.00
17/10/2018	R197 On 02-May-19			Bond Future	304.71	304.5684	304.7104	304.5684	0.00
17/10/2018	R197 On 01-August-19			Bond Future	302.75	302.6116	302.7548	302.6116	0.00
17/10/2018	R202 On 01-November-18			Bond Future	236.28	235.7538	236.2773	235.7538	8,088.00
17/10/2018	R202 On 07-February-19			Bond Future	236.98	236.4426	236.9775	236.4426	2,057.00
17/10/2018	R202 On 02-May-19			Bond Future	240.95	240.4080	240.9508	240.4080	0.00
17/10/2018	R202 On 01-August-19			Bond Future	241.37	240.8139	241.3655	240.8139	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
17/10/2018	R207 On 01-November-18			Bond Future	7.01	102.4467	102.4977	102.4467	18,869.00
17/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	308	0	0	0	0.00
17/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	297	0	0	0	0.00
17/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	285	0	0	0	0.00
17/10/2018	R207 On 07-February-19			Bond Future	6.94	100.7713	100.8238	100.7713	62.00
17/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	18	0	0	0	0.00
17/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	17	0	0	0	0.00
17/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	16	0	0	0	0.00
17/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	390	0	0	0	0.00
17/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	398	0	0	0	0.00
17/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	382	0	0	0	0.00
17/10/2018	R207 On 02-May-19			Bond Future	6.84	102.4462	102.4987	102.4462	0.00
17/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	550	0	1	0	0.00
17/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	562	1	1	1	0.00
17/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	556	0	1	0	0.00
17/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	40	0	0	0	0.00
17/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	39	0	0	0	0.00
17/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	40	0	0	0	0.00
17/10/2018	R207 On 01-August-19			Bond Future	6.50	100.6676	100.7212	100.6676	0.00
17/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	413	0	0	0	0.00
17/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	417	0	0	0	0.00
17/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	420	0	0	0	0.00
17/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	51	0	0	0	0.00
17/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	52	0	0	0	0.00
17/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	51	0	0	0	0.00
17/10/2018	R208 On 01-November-18			Bond Future	7.66	98.6160	98.7068	98.6160	29,067.00
17/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	1	0	0	0	0.00
17/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1168	1	1	1	0.00
17/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1211	1	1	1	0.00
17/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1189	1	1	1	0.00
17/10/2018	R208 On 07-February-19			Bond Future	7.73	100.5118	100.6048	100.5118	176.00
17/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	47	0	0	0	0.00
17/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	45	0	0	0	0.00
17/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	44	0	0	0	0.00
17/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1292	1	1	1	0.00
17/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1328	1	1	1	0.00
17/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1310	1	1	1	0.00
17/10/2018	R208 On 02-May-19			Bond Future	7.79	98.7828	98.8765	98.7828	0.00
17/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	819	1	1	1	0.00
17/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	831	1	1	1	0.00
17/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	843	1	1	1	0.00
17/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	408	0	0	0	0.00
17/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	417	0	0	0	0.00
17/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	413	0	0	0	0.00
17/10/2018	R208 On 01-August-19			Bond Future	7.85	100.5785	100.6740	100.5785	0.00
17/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	978	0	1	0	0.00
17/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	968	0	1	0	0.00
17/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	958	0	1	0	0.00
17/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	509	0	1	0	0.00
17/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	499	0	0	0	0.00
17/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	504	0	1	0	0.00
17/10/2018	R209 On 01-November-18			Bond Future	9.87	70.5257	70.7957	70.5257	122,967.00
17/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69908	70	70	70	0.00
17/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
17/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1213	1	1	1	0.00
17/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69908	70	70	70	0.00
17/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	205	0	0	0	2,000.00
17/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	54	0	0	0	0.00
17/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	578	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	1090	1	1	1	0.00
17/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	973	1	1	1	0.00
17/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4245	4	4	4	0.00
17/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	636	1	1	1	0.00
17/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
17/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1130	1	1	1	0.00
17/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69908	70	70	70	0.00
17/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	15	0	0	0	0.00
17/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	64	0	0	0	0.00
17/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	909	1	1	1	760.00
17/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	471	1	0	1	0.00
17/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
17/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6022	6	6	6	0.00
17/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	407	1	0	1	5,850.00
17/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1702	2	2	2	0.00
17/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2678	3	3	3	760.00
17/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	839	1	1	1	0.00
17/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	5950	6	6	6	0.00
17/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	11	0	0	0	0.00
17/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	543	1	1	1	0.00
17/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2554	3	3	3	0.00
17/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	449	1	0	1	2,000.00
17/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
17/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3519	4	4	4	0.00
17/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
17/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6671	7	7	7	0.00
17/10/2018	R209 On 07-February-19			Bond Future	9.95	71.8815	72.1570	71.8815	340.00
17/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	186	0	0	0	0.00
17/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	181	0	0	0	0.00
17/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	969	1	1	1	4,000.00
17/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	241	0	0	0	4,000.00
17/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	192	0	0	0	0.00
17/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2970	3	3	3	0.00
17/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6313	7	6	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
17/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	6894	7	7	7	0.00
17/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3618	4	4	4	0.00
17/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6828	7	7	7	0.00
17/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6762	7	7	7	0.00
17/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1436	2	1	2	4,000.00
17/10/2018	R209 On 02-May-19			Bond Future	10.02	69.9285	70.2078	69.9285	0.00
17/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1841	2	2	2	0.00
17/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1815	2	2	2	0.00
17/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1868	2	2	2	0.00
17/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	3965	4	4	4	0.00
17/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	3927	4	4	4	0.00
17/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3889	4	4	4	0.00
17/10/2018	R209 On 01-August-19			Bond Future	10.09	71.1995	71.4841	71.1995	0.00
17/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3739	0	4	0	0.00
17/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3805	0	4	0	0.00
17/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3772	0	4	0	0.00
17/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3363	0	3	0	0.00
17/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3391	0	3	0	0.00
17/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3336	0	3	0	0.00
17/10/2018	R210 On 01-November-18			Bond Future	186.09	186.3137	186.0915	186.3137	1,976.00
17/10/2018	R210 On 07-February-19			Bond Future	189.72	189.9422	189.7164	189.9422	712.00
17/10/2018	R210 On 02-May-19			Bond Future	190.34	190.5730	190.3426	190.5730	0.00
17/10/2018	R210 On 01-August-19			Bond Future	193.84	194.0749	193.8393	194.0749	0.00
17/10/2018	R212 On 01-November-18			Bond Future	155.59	155.5692	155.5902	155.5692	2,920.00
17/10/2018	R212 On 07-February-19			Bond Future	156.47	156.4438	156.4659	156.4438	1,526.00
17/10/2018	R212 On 02-May-19			Bond Future	159.09	159.0675	159.0893	159.0675	0.00
17/10/2018	R212 On 01-August-19			Bond Future	161.94	161.9195	161.9409	161.9195	0.00
17/10/2018	R213 On 01-November-18			Bond Future	9.66	82.1329	82.3353	82.1329	32,893.00
17/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6591	7	7	7	0.00
17/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6659	7	7	7	0.00
17/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6522	7	7	7	0.00
17/10/2018	R213 On 07-February-19			Bond Future	9.75	83.7119	83.9186	83.7119	1,609.00
17/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	136	0	0	0	0.00
17/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	141	0	0	0	0.00
17/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	145	0	0	0	0.00
17/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	6940	7	7	7	0.00
17/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6877	7	7	7	0.00
17/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7003	7	7	7	0.00
17/10/2018	R213 On 02-May-19			Bond Future	9.83	81.5561	81.7655	81.5561	0.00
17/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1746	2	2	2	0.00
17/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1720	2	2	2	0.00
17/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1695	2	2	2	0.00
17/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3765	4	4	4	0.00
17/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3802	4	4	4	0.00
17/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3729	4	4	4	0.00
17/10/2018	R213 On 01-August-19			Bond Future	9.91	83.0386	83.2520	83.0386	0.00
17/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	3583	0	4	0	0.00
17/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3616	0	4	0	0.00
17/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3649	0	4	0	0.00
17/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3114	0	3	0	0.00
17/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3165	0	3	0	0.00
17/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3139	0	3	0	0.00
17/10/2018	R214 On 01-November-18			Bond Future	10.04	69.5598	69.8720	69.5598	24,162.00
17/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7432	8	7	8	0.00
17/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7587	8	8	8	0.00
17/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7509	8	8	8	0.00
17/10/2018	R214 On 07-February-19			Bond Future	10.12	70.8970	71.2155	70.8970	3,572.00
17/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	144	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
17/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	149	0	0	0	0.00
17/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	139	0	0	0	0.00
17/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7861	8	8	8	0.00
17/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7789	8	8	8	0.00
17/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7717	8	8	8	0.00
17/10/2018	R214 On 02-May-19			Bond Future	10.19	68.7816	69.1048	68.7816	0.00
17/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1945	2	2	2	0.00
17/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1890	2	2	2	0.00
17/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1917	2	2	2	0.00
17/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4093	4	4	4	0.00
17/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4053	4	4	4	0.00
17/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4133	4	4	4	0.00
17/10/2018	R214 On 01-August-19			Bond Future	10.26	70.0319	70.3610	70.0319	0.00
17/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	4009	0	4	0	0.00
17/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	4042	0	4	0	0.00
17/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3975	0	4	0	0.00
17/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3623	0	4	0	0.00
17/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3593	0	4	0	0.00
17/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3564	0	4	0	0.00
17/10/2018	R248 On 01-November-18			Bond Future	10.07	88.8036	89.2008	88.8036	91,202.00
17/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
17/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9628	10	10	10	0.00
17/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9528	10	10	10	0.00
17/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9728	10	10	10	0.00
17/10/2018	R248 On 07-February-19			Bond Future	10.16	90.5108	90.9161	90.5108	16,590.00
17/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	146	0	0	0	0.00
17/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	151	0	0	0	0.00
17/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	141	0	0	0	0.00
17/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	9956	10	10	10	0.00
17/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10144	11	10	11	0.00
17/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10050	10	10	10	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
17/10/2018	R248 On 02-May-19			Bond Future	10.22	87.5812	87.9925	87.5812	0.00
17/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2388	2	2	2	0.00
17/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2423	2	2	2	0.00
17/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2353	2	2	2	0.00
17/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5038	5	5	5	0.00
17/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5140	5	5	5	0.00
17/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5089	5	5	5	0.00
17/10/2018	R248 On 01-August-19			Bond Future	10.30	89.1732	89.5920	89.1732	0.00
17/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	4978	0	5	0	0.00
17/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4936	0	5	0	0.00
17/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4894	0	5	0	0.00
17/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4518	0	5	0	0.00
17/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4556	0	5	0	0.00
17/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4481	0	4	0	0.00