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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/10/2018 TO: 18/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	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
18/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	2025 On 01-November-18			Bond Future	132.82	132.8367	132.8184	132.8367	529.00
18/10/2018	2025 On 07-February-19			Bond Future	133.99	134.0099	133.9906	134.0099	0.00
18/10/2018	2025 On 02-May-19			Bond Future	136.24	136.2568	136.2381	136.2568	0.00
18/10/2018	2025 On 01-August-19			Bond Future	138.69	138.7134	138.6930	138.7134	0.00
18/10/2018	2029 On 01-November-18			Bond Future	100.84	100.9211	100.8427	100.9211	1,568.00
18/10/2018	2029 On 07-February-19			Bond Future	102.81	102.8870	102.8066	102.8870	1,386.00
18/10/2018	2029 On 02-May-19			Bond Future	103.46	103.5396	103.4585	103.5396	0.00
18/10/2018	2029 On 01-August-19			Bond Future	105.36	105.4417	105.3581	105.4417	0.00
18/10/2018	2030 On 01-November-18			Bond Future	9.58	91.4847	91.3635	91.4847	49,357.00
18/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	2	0	0	0	0.00
18/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	755	1	1	1	0.00
18/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6548	6	7	6	0.00
18/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6617	6	7	6	0.00
18/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	645	1	1	1	0.00
18/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4437	4	4	4	0.00
18/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6478	6	6	6	0.00
18/10/2018	2030 On 07-February-19			Bond Future	9.67	89.2344	89.1106	89.2344	5,954.00
18/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	731	1	1	1	4,000.00
18/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	2001	2	2	2	4,000.00
18/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	138	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
18/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	142	0	0	0	0.00
18/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	334	0	0	0	1,920.00
18/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	4026	4	4	4	0.00
18/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	147	0	0	0	0.00
18/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1752	2	2	2	1,920.00
18/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1204	1	1	1	0.00
18/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	177	0	0	0	0.00
18/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6443	6	6	6	0.00
18/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5263	5	5	5	0.00
18/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2898	3	3	3	0.00
18/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6818	7	7	7	0.00
18/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2194	2	2	2	0.00
18/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6882	7	7	7	0.00
18/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6945	7	7	7	0.00
18/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	850	1	1	1	4,000.00
18/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	3830	4	4	4	0.00
18/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	1949	2	2	2	0.00
18/10/2018	2030 On 02-May-19			Bond Future	9.75	90.7167	90.5914	90.7167	0.00
18/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1630	2	2	2	0.00
18/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1680	2	2	2	0.00
18/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1655	2	2	2	0.00
18/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3825	4	4	4	0.00
18/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3787	4	4	4	0.00
18/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3862	4	4	4	0.00
18/10/2018	2030 On 01-August-19			Bond Future	9.84	88.3611	88.2322	88.3611	0.00
18/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3554	4	4	4	0.00
18/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3587	4	4	4	0.00
18/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	3521	4	4	4	0.00
18/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3141	3	3	3	0.00
18/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3193	3	3	3	0.00
18/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3167	3	3	3	0.00
18/10/2018	2032 On 01-November-18			Bond Future	9.78	89.6767	89.5122	89.6767	38,628.00
18/10/2018	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
18/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7412	7	7	7	0.00
18/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7336	7	7	7	0.00
18/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7260	7	7	7	0.00
18/10/2018	2032 On 07-February-19			Bond Future	9.87	91.4012	91.2332	91.4012	4,456.00
18/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	143	0	0	0	0.00
18/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	138	0	0	0	0.00
18/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	134	0	0	0	0.00
18/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7641	7	8	7	0.00
18/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7711	8	8	8	0.00
18/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7571	7	8	7	0.00
18/10/2018	2032 On 02-May-19			Bond Future	9.95	88.7644	88.5941	88.7644	0.00
18/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1849	2	2	2	0.00
18/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1877	2	2	2	0.00
18/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1904	2	2	2	0.00
18/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4058	4	4	4	0.00
18/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4139	4	4	4	0.00
18/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4098	4	4	4	0.00
18/10/2018	2032 On 01-August-19			Bond Future	10.04	90.3780	90.2033	90.3780	0.00
18/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	4006	4	4	4	0.00
18/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	3971	4	4	4	0.00
18/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3937	4	4	4	0.00
18/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3611	4	4	4	0.00
18/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3552	3	4	3	0.00
18/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3582	4	4	4	0.00
18/10/2018	2033 On 01-November-18			Bond Future	103.08	103.0658	103.0820	103.0658	6,373.00
18/10/2018	2033 On 07-February-19			Bond Future	105.09	105.0736	105.0895	105.0736	0.00
18/10/2018	2033 On 02-May-19			Bond Future	105.71	105.6906	105.7077	105.6906	0.00
18/10/2018	2033 On 01-August-19			Bond Future	107.65	107.6324	107.6485	107.6324	0.00
18/10/2018	2037 On 01-November-18			Bond Future	10.01	89.8228	89.6784	89.8228	52,999.00
18/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00

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18/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7951	8	8	8	0.00
18/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7865	8	8	8	0.00
18/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8036	8	8	8	0.00
18/10/2018	2037 On 07-February-19			Bond Future	10.10	87.2900	87.1425	87.2900	11,591.00
18/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	171	0	0	0	0.00
18/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	178	0	0	0	0.00
18/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	185	0	0	0	0.00
18/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8311	8	8	8	0.00
18/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8466	8	8	8	0.00
18/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8388	8	8	8	0.00
18/10/2018	2037 On 02-May-19			Bond Future	10.18	88.7400	88.5905	88.7400	0.00
18/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1979	2	2	2	0.00
18/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2009	2	2	2	0.00
18/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1949	2	2	2	0.00
18/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4830	5	5	5	0.00
18/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4783	5	5	5	0.00
18/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4737	5	5	5	0.00
18/10/2018	2037 On 01-August-19			Bond Future	10.26	86.0982	85.9447	86.0982	0.00
18/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	4331	4	4	4	0.00
18/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	4406	4	4	4	0.00
18/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	4368	4	4	4	0.00
18/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	4102	4	4	4	0.00
18/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	4068	4	4	4	0.00
18/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	4136	4	4	4	0.00
18/10/2018	2038 On 01-November-18			Bond Future	122.83	122.8061	122.8253	122.8061	6,394.00
18/10/2018	2038 On 07-February-19			Bond Future	123.63	123.6070	123.6261	123.6070	3,452.00
18/10/2018	2038 On 02-May-19			Bond Future	125.70	125.6794	125.6996	125.6794	0.00
18/10/2018	2038 On 01-August-19			Bond Future	127.96	127.9359	127.9552	127.9359	0.00
18/10/2018	2040 On 01-November-18			Bond Future	10.09	93.1212	92.8858	93.1212	26,546.00
18/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00

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18/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
18/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	27	0	0	0	0.00
18/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	167	0	0	0	1,770.00
18/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	590	1	1	1	3,940.00
18/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
18/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
18/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14366	14	14	14	0.00
18/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8832	9	9	9	0.00
18/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8553	8	9	8	0.00
18/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1333	1	1	1	0.00
18/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8646	8	9	8	0.00
18/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2558	2	3	2	0.00
18/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4115	4	4	4	0.00
18/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8739	9	9	9	0.00
18/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7634	7	8	7	0.00
18/10/2018	2040 On 07-February-19			Bond Future	10.18	90.4012	90.1610	90.4012	2,384.00
18/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	162	0	0	0	0.00
18/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	173	0	0	0	0.00
18/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	168	0	0	0	0.00
18/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9186	9	9	9	0.00
18/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9273	9	9	9	0.00
18/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9100	9	9	9	0.00
18/10/2018	2040 On 02-May-19			Bond Future	10.26	91.9029	91.6591	91.9029	0.00
18/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2207	2	2	2	0.00
18/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2175	2	2	2	0.00
18/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2142	2	2	2	0.00
18/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5092	5	5	5	0.00
18/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5142	5	5	5	0.00
18/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5043	5	5	5	0.00
18/10/2018	2040 On 01-August-19			Bond Future	10.34	89.0682	88.8187	89.0682	0.00
18/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	4622	5	5	5	0.00
18/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	4662	5	5	5	0.00

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18/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4702	5	5	5	0.00
18/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4404	4	4	4	0.00
18/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4477	4	4	4	0.00
18/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4441	4	4	4	0.00
18/10/2018	2044 On 01-November-18			Bond Future	10.11	90.1116	89.9549	90.1116	33,488.00
18/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
18/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8626	8	9	8	0.00
18/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8531	8	9	8	0.00
18/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8721	9	9	9	0.00
18/10/2018	2044 On 07-February-19			Bond Future	10.19	87.4591	87.2990	87.4591	6,535.00
18/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	187	0	0	0	0.00
18/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	194	0	0	0	0.00
18/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	181	0	0	0	0.00
18/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9169	9	9	9	0.00
18/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9081	9	9	9	0.00
18/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8993	9	9	9	0.00
18/10/2018	2044 On 02-May-19			Bond Future	10.27	88.9119	88.7496	88.9119	0.00
18/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2199	2	2	2	0.00
18/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2265	2	2	2	0.00
18/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2232	2	2	2	0.00
18/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5090	5	5	5	0.00
18/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5141	5	5	5	0.00
18/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5191	5	5	5	0.00
18/10/2018	2044 On 01-August-19			Bond Future	10.35	86.1480	85.9815	86.1480	0.00
18/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4697	5	5	5	0.00
18/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4657	5	5	5	0.00
18/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4738	5	5	5	0.00
18/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4430	4	4	4	0.00
18/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4392	4	4	4	0.00
18/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4356	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2018	2046 On 01-November-18			Bond Future	116.88	116.8658	116.8841	116.8658	3,383.00
18/10/2018	2046 On 07-February-19			Bond Future	119.16	119.1423	119.1605	119.1423	8,699.00
18/10/2018	2046 On 02-May-19			Bond Future	119.47	119.4546	119.4739	119.4546	0.00
18/10/2018	2046 On 01-August-19			Bond Future	121.67	121.6491	121.6675	121.6491	0.00
18/10/2018	2050 On 01-November-18			Bond Future	122.75	122.7279	122.7471	122.7279	4,841.00
18/10/2018	2050 On 07-February-19			Bond Future	123.37	123.3470	123.3661	123.3470	5,243.00
18/10/2018	2050 On 02-May-19			Bond Future	125.44	125.4152	125.4355	125.4152	0.00
18/10/2018	2050 On 01-August-19			Bond Future	125.92	125.9018	125.9212	125.9018	0.00
18/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	AL37 On 01-November-18			Index Future	589.77	590.3820	589.7720	590.3820	0.00
18/10/2018	AL37 On 07-February-19			Index Future	601.11	601.7340	601.1110	601.7340	0.00
18/10/2018	AL37 On 02-May-19			Index Future	611.10	611.7320	611.1010	611.7320	0.00
18/10/2018	AL37 On 01-August-19			Index Future	622.21	622.8550	622.2050	622.8550	0.00
18/10/2018	AL7T On 01-November-18			Index Future	679.36	680.2470	679.3640	680.2470	0.00
18/10/2018	AL7T On 07-February-19			Index Future	692.43	693.3280	692.4250	693.3280	0.00
18/10/2018	AL7T On 02-May-19			Index Future	703.93	704.8470	703.9330	704.8470	0.00
18/10/2018	AL7T On 01-August-19			Index Future	716.72	717.6640	716.7230	717.6640	0.00
18/10/2018	ALBI On 01-November-18			Index Future	613.56	614.4720	613.5630	614.4720	590.00
18/10/2018	ALBI On 07-February-19			Index Future	625.36	626.2880	625.3590	626.2880	513.00
18/10/2018	ALBI On 02-May-19			Index Future	635.75	636.6930	635.7530	636.6930	0.00
18/10/2018	ALBI On 01-August-19			Index Future	647.30	648.2710	647.3040	648.2710	0.00
18/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	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
18/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	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
18/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2018	ES33 On 01-November-18			Bond Future	11.21	74.6166	74.4809	74.6166	9,466.00
18/10/2018	ES33 On 07-February-19			Bond Future	11.36	76.0514	75.9129	76.0514	0.00
18/10/2018	ES33 On 02-May-19			Bond Future	11.48	73.5255	73.3850	73.5255	0.00
18/10/2018	ES33 On 01-August-19			Bond Future	11.61	74.8621	74.7180	74.8621	0.00
18/10/2018	ES42 On 01-November-18			Bond Future	11.44	76.5924	76.4711	76.5924	7,957.00
18/10/2018	ES42 On 07-February-19			Bond Future	11.57	78.0652	77.9414	78.0652	0.00
18/10/2018	ES42 On 02-May-19			Bond Future	11.69	75.1021	74.9766	75.1021	0.00
18/10/2018	ES42 On 01-August-19			Bond Future	11.82	76.4671	76.3382	76.4671	0.00
18/10/2018	GOVI On 01-November-18			GOVI	607.39	608.3700	607.3920	608.3700	134.00
18/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	461180	45	46	45	0.00
18/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	460980	45	46	45	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
18/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	461080	45	46	45	0.00
18/10/2018	GOVI On 07-February-19			GOVI	619.07	620.0680	619.0690	620.0680	328.00
18/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	474410	46	47	46	0.00
18/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	474510	46	47	46	0.00
18/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	474610	46	47	46	0.00
18/10/2018	GOVI On 02-May-19			GOVI	629.36	630.3700	629.3580	630.3700	0.00
18/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	185220	18	19	18	0.00
18/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	185020	17	19	17	0.00
18/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	185120	18	19	18	0.00
18/10/2018	GOVI On 01-August-19			GOVI	640.79	641.8330	640.7930	641.8330	0.00
18/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	21030	3	2	3	0.00
18/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	21130	3	2	3	0.00
18/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	21230	3	2	3	0.00
18/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
18/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2018	IGOV On 01-November-18			Index Future	253.85	253.8730	253.8480	253.8730	407.00
18/10/2018	IGOV On 07-February-19			Index Future	258.79	258.8190	258.7920	258.8190	414.00
18/10/2018	IGOV On 02-May-19			Index Future	263.13	263.1580	263.1330	263.1580	0.00
18/10/2018	IGOV On 01-August-19			Index Future	267.97	267.9930	267.9650	267.9930	0.00
18/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
18/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
18/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0600	102.0600	102.0600	0.00
18/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.00	100.0100	100.0000	100.0100	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
18/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
18/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
18/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.7900	99.7900	99.7900	0.00
18/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.00	102.0100	102.0000	102.0100	0.00
18/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.07	103.0600	103.0700	103.0600	0.00
18/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.20	99.1900	99.2000	99.1900	0.00
18/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.89	102.8900	102.8900	102.8900	0.00
18/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.03	100.0300	100.0300	100.0300	0.00
18/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.98	96.9800	96.9800	96.9800	0.00
18/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.30	96.2900	96.3000	96.2900	0.00
18/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.59	95.5700	95.5900	95.5700	0.00
18/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.86	95.8300	95.8600	95.8300	0.00
18/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.13	98.1100	98.1300	98.1100	51.00
18/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.35	98.3200	98.3500	98.3200	0.00
18/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.62	99.5900	99.6200	99.5900	0.00
18/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.61	103.5800	103.6100	103.5800	0.00
18/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.94	104.9100	104.9400	104.9100	0.00
18/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.43	98.4100	98.4300	98.4100	0.00
18/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.53	104.5100	104.5300	104.5100	0.00
18/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.14	100.1200	100.1400	100.1200	0.00
18/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.55	97.5400	97.5500	97.5400	0.00
18/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.65	94.6400	94.6500	94.6400	0.00
18/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.48	93.4500	93.4800	93.4500	0.00
18/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.69	95.6500	95.6900	95.6500	0.00
18/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.50	99.4600	99.5000	99.4600	0.00
18/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.16	98.1100	98.1600	98.1100	0.00
18/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.27	100.2300	100.2700	100.2300	0.00
18/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.72	105.6800	105.7200	105.6800	0.00
18/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.13	106.0800	106.1300	106.0800	0.00
18/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.78	99.7300	99.7800	99.7300	0.00
18/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.92	106.8600	106.9200	106.8600	0.00
18/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.63	100.5700	100.6300	100.5700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
18/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
18/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
18/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
18/10/2018	R023 On 01-November-18			Bond Future	8.52	98.7688	98.6665	98.7688	37,320.00
18/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6892	7	7	7	0.00
18/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6860	7	7	7	0.00
18/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6828	7	7	7	0.00
18/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
18/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
18/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
18/10/2018	R023 On 07-February-19			Bond Future	8.63	100.6680	100.5634	100.6680	17,367.00
18/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6138	6	6	6	0.00
18/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6198	6	6	6	0.00
18/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6168	6	6	6	0.00
18/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	9	0	0	0	0.00
18/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	9	0	0	0	0.00
18/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	9	0	0	0	0.00
18/10/2018	R023 On 02-May-19			Bond Future	8.72	98.4132	98.3074	98.4132	0.00
18/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	805	1	1	1	0.00
18/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	791	1	1	1	0.00
18/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	777	1	1	1	0.00
18/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1654	2	2	2	0.00
18/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1672	2	2	2	0.00
18/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1637	2	2	2	0.00
18/10/2018	R023 On 01-August-19			Bond Future	8.83	100.2024	100.0932	100.2024	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
18/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1741	2	2	2	0.00
18/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1778	2	2	2	0.00
18/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1760	2	2	2	0.00
18/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1437	1	1	1	0.00
18/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1426	1	1	1	0.00
18/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1448	1	1	1	0.00
18/10/2018	R035 On 01-November-18			Bond Future	9.94	93.3006	93.1191	93.3006	45,626.00
18/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8033	8	8	8	0.00
18/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8118	8	8	8	0.00
18/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7948	8	8	8	0.00
18/10/2018	R035 On 07-February-19			Bond Future	10.03	95.0947	94.9094	95.0947	29,361.00
18/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	149	0	0	0	0.00
18/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	159	0	0	0	0.00
18/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	154	0	0	0	0.00
18/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8482	8	8	8	0.00
18/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8404	8	8	8	0.00
18/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8561	8	9	8	0.00
18/10/2018	R035 On 02-May-19			Bond Future	10.11	92.1771	91.9893	92.1771	0.00
18/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2037	2	2	2	0.00
18/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2067	2	2	2	0.00
18/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2007	2	2	2	0.00
18/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4802	5	5	5	0.00
18/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4710	5	5	5	0.00
18/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4756	5	5	5	0.00
18/10/2018	R035 On 01-August-19			Bond Future	10.19	93.8528	93.6602	93.8528	0.00
18/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	4351	4	4	4	0.00
18/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	4313	4	4	4	0.00
18/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	4276	4	4	4	0.00
18/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	4031	4	4	4	0.00
18/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	4065	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3998	4	4	4	0.00
18/10/2018	R186 On 01-November-18			Bond Future	9.17	111.5911	111.4476	111.5911	62,667.00
18/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	2	0	0	0	0.00
18/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	0	0	5,000.00
18/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	110	0	0	0	0.00
18/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	532	1	1	1	0.00
18/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	2	0	0	0	0.00
18/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
18/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	2	0	0	0	0.00
18/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3932	4	4	4	0.00
18/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1716	2	2	2	2,500.00
18/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	702	1	1	1	5,000.00
18/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7476	7	7	7	0.00
18/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3809	4	4	4	0.00
18/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3870	4	4	4	0.00
18/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4304	4	4	4	0.00
18/10/2018	R186 On 07-February-19			Bond Future	9.27	108.4323	108.2856	108.4323	839.00
18/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	111	0	0	0	0.00
18/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	297	0	0	0	1,000.00
18/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1313	1	1	1	0.00
18/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	115	0	0	0	0.00
18/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4263	4	4	4	0.00
18/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1779	2	2	2	1,170.00
18/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	156	0	0	0	210.00
18/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	637	1	1	1	1,170.00
18/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4174	4	4	4	0.00
18/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	119	0	0	0	0.00
18/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6345	6	6	6	0.00
18/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1754	2	2	2	0.00
18/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	614	1	1	1	1,000.00
18/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3531	3	4	3	0.00
18/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5889	6	6	6	0.00
18/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6461	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4811	5	5	5	0.00
18/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2269	2	2	2	1,000.00
18/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6403	6	6	6	0.00
18/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	594	1	1	1	1,170.00
18/10/2018	R186 On 02-May-19			Bond Future	9.35	110.2336	110.0851	110.2336	0.00
18/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1528	2	2	2	0.00
18/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4999	5	5	5	0.00
18/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1505	2	2	2	0.00
18/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2229	2	2	2	200.00
18/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1482	2	1	2	0.00
18/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	865	1	1	1	200.00
18/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2525	2	3	2	0.00
18/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4592	4	5	4	0.00
18/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1093	1	1	1	200.00
18/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3384	3	3	3	0.00
18/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3418	3	3	3	0.00
18/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3350	3	3	3	0.00
18/10/2018	R186 On 01-August-19			Bond Future	9.45	106.9392	106.7864	106.9392	0.00
18/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	3169	3	3	3	0.00
18/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	3232	3	3	3	0.00
18/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	3201	3	3	3	0.00
18/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2766	3	3	3	0.00
18/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2744	3	3	3	0.00
18/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2789	3	3	3	0.00
18/10/2018	R197 On 01-November-18			Bond Future	301.35	301.1663	301.3455	301.1663	953.00
18/10/2018	R197 On 07-February-19			Bond Future	299.87	299.6858	299.8669	299.6858	1,400.00
18/10/2018	R197 On 02-May-19			Bond Future	304.90	304.7104	304.8967	304.7104	0.00
18/10/2018	R197 On 01-August-19			Bond Future	302.94	302.7548	302.9414	302.7548	0.00
18/10/2018	R202 On 01-November-18			Bond Future	236.04	236.2773	236.0387	236.2773	2,238.00
18/10/2018	R202 On 07-February-19			Bond Future	236.73	236.9775	236.7331	236.9775	7,907.00
18/10/2018	R202 On 02-May-19			Bond Future	240.70	240.9508	240.7040	240.9508	0.00
18/10/2018	R202 On 01-August-19			Bond Future	241.11	241.3655	241.1115	241.3655	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
18/10/2018	R207 On 01-November-18			Bond Future	6.86	102.4977	102.6721	102.4977	18,869.00
18/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	4	0	0	0	0.00
18/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	5	0	0	0	0.00
18/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	3	0	0	0	0.00
18/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	137	0	0	0	0.00
18/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	126	0	0	0	0.00
18/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	116	0	0	0	0.00
18/10/2018	R207 On 07-February-19			Bond Future	6.74	100.8238	101.0011	100.8238	62.00
18/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	50	0	0	0	0.00
18/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	49	0	0	0	0.00
18/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	46	0	0	0	0.00
18/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	244	0	0	0	0.00
18/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	251	0	0	0	0.00
18/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	237	0	0	0	0.00
18/10/2018	R207 On 02-May-19			Bond Future	6.57	102.4987	102.6796	102.4987	0.00
18/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	709	1	1	1	0.00
18/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	722	1	1	1	0.00
18/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	716	1	1	1	0.00
18/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	19	0	0	0	0.00
18/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	19	0	0	0	0.00
18/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	19	0	0	0	0.00
18/10/2018	R207 On 01-August-19			Bond Future	6.08	100.7212	100.9039	100.7212	0.00
18/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	567	0	1	0	0.00
18/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	571	0	1	0	0.00
18/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	575	0	1	0	0.00
18/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	23	0	0	0	0.00
18/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	23	0	0	0	0.00
18/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	23	0	0	0	0.00
18/10/2018	R208 On 01-November-18			Bond Future	7.69	98.7068	98.6432	98.7068	29,067.00
18/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
18/10/2018	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
18/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1231	1	1	1	0.00
18/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1274	1	1	1	0.00
18/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1253	1	1	1	0.00
18/10/2018	R208 On 07-February-19			Bond Future	7.76	100.6048	100.5396	100.6048	176.00
18/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	40	0	0	0	0.00
18/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	38	0	0	0	0.00
18/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	37	0	0	0	0.00
18/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1350	1	1	1	0.00
18/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1387	1	1	1	0.00
18/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1369	1	1	1	0.00
18/10/2018	R208 On 02-May-19			Bond Future	7.82	98.8765	98.8108	98.8765	0.00
18/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	778	1	1	1	0.00
18/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	790	1	1	1	0.00
18/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	802	1	1	1	0.00
18/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	432	0	0	0	0.00
18/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	442	0	0	0	0.00
18/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	437	0	0	0	0.00
18/10/2018	R208 On 01-August-19			Bond Future	7.90	100.6740	100.6057	100.6740	0.00
18/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	936	1	1	1	0.00
18/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	926	1	1	1	0.00
18/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	916	1	1	1	0.00
18/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	536	1	1	1	0.00
18/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	525	0	1	0	0.00
18/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	530	1	1	1	0.00
18/10/2018	R209 On 01-November-18			Bond Future	9.90	70.7957	70.6414	70.7957	130,316.00
18/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69754	70	70	70	0.00
18/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
18/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69754	70	70	70	0.00
18/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	970	1	1	1	0.00
18/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1088	1	1	1	0.00
18/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	160	0	0	0	2,000.00
18/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	37	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
18/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	490	1	0	1	0.00
18/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4090	4	4	4	0.00
18/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	543	1	1	1	0.00
18/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
18/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	859	1	1	1	0.00
18/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1009	1	1	1	0.00
18/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69753	70	70	70	0.00
18/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	9	0	0	0	0.00
18/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	45	0	0	0	0.00
18/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	505	0	1	0	0.00
18/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	975	1	1	1	760.00
18/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6176	6	6	6	0.00
18/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	436	0	0	0	5,850.00
18/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1811	2	2	2	0.00
18/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2815	3	3	3	760.00
18/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
18/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	583	1	1	1	0.00
18/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2689	3	3	3	0.00
18/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	901	1	1	1	0.00
18/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6104	6	6	6	0.00
18/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	11	0	0	0	0.00
18/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	481	0	0	0	2,000.00
18/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
18/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3667	4	4	4	0.00
18/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
18/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6825	7	7	7	0.00
18/10/2018	R209 On 07-February-19			Bond Future	9.98	72.1570	71.9995	72.1570	340.00
18/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	170	0	0	0	0.00
18/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	164	0	0	0	0.00
18/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	220	0	0	0	4,000.00
18/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	913	1	1	1	4,000.00
18/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	175	0	0	0	0.00
18/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2863	3	3	3	0.00
18/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6450	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7035	7	7	7	0.00
18/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3719	4	4	4	0.00
18/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6969	7	7	7	0.00
18/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6903	7	7	7	0.00
18/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1487	1	1	1	4,000.00
18/10/2018	R209 On 02-May-19			Bond Future	10.05	70.2078	70.0482	70.2078	0.00
18/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1771	2	2	2	0.00
18/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1746	2	2	2	0.00
18/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1797	2	2	2	0.00
18/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4056	4	4	4	0.00
18/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4017	4	4	4	0.00
18/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3978	4	4	4	0.00
18/10/2018	R209 On 01-August-19			Bond Future	10.12	71.4841	71.3205	71.4841	0.00
18/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3645	4	4	4	0.00
18/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3710	4	4	4	0.00
18/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3677	4	4	4	0.00
18/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3432	3	3	3	0.00
18/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3461	3	3	3	0.00
18/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3405	3	3	3	0.00
18/10/2018	R210 On 01-November-18			Bond Future	185.97	186.0915	185.9663	186.0915	1,976.00
18/10/2018	R210 On 07-February-19			Bond Future	189.59	189.7164	189.5880	189.7164	712.00
18/10/2018	R210 On 02-May-19			Bond Future	190.21	190.3426	190.2134	190.3426	0.00
18/10/2018	R210 On 01-August-19			Bond Future	193.71	193.8393	193.7057	193.8393	0.00
18/10/2018	R212 On 01-November-18			Bond Future	155.61	155.5902	155.6133	155.5902	2,920.00
18/10/2018	R212 On 07-February-19			Bond Future	156.49	156.4659	156.4887	156.4659	1,526.00
18/10/2018	R212 On 02-May-19			Bond Future	159.11	159.0893	159.1136	159.0893	0.00
18/10/2018	R212 On 01-August-19			Bond Future	161.96	161.9409	161.9639	161.9409	0.00
18/10/2018	R213 On 01-November-18			Bond Future	9.68	82.3353	82.2170	82.3353	32,893.00
18/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
18/10/2018	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
18/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6709	7	7	7	0.00
18/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6778	7	7	7	0.00
18/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6641	7	7	7	0.00
18/10/2018	R213 On 07-February-19			Bond Future	9.77	83.9186	83.7977	83.9186	1,609.00
18/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	125	0	0	0	0.00
18/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	130	0	0	0	0.00
18/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	134	0	0	0	0.00
18/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7050	7	7	7	0.00
18/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6987	7	7	7	0.00
18/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7113	7	7	7	0.00
18/10/2018	R213 On 02-May-19			Bond Future	9.85	81.7655	81.6430	81.7655	0.00
18/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1691	2	2	2	0.00
18/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1666	2	2	2	0.00
18/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1642	2	2	2	0.00
18/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3833	4	4	4	0.00
18/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3871	4	4	4	0.00
18/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3797	4	4	4	0.00
18/10/2018	R213 On 01-August-19			Bond Future	9.93	83.2520	83.1261	83.2520	0.00
18/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	3510	4	4	4	0.00
18/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3542	4	4	4	0.00
18/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3575	4	4	4	0.00
18/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3165	3	3	3	0.00
18/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3217	3	3	3	0.00
18/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3191	3	3	3	0.00
18/10/2018	R214 On 01-November-18			Bond Future	10.06	69.8720	69.7456	69.8720	23,762.00
18/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7558	7	8	7	0.00
18/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7713	8	8	8	0.00
18/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7636	8	8	8	0.00
18/10/2018	R214 On 07-February-19			Bond Future	10.14	71.2155	71.0865	71.2155	3,972.00
18/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	133	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
18/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	137	0	0	0	0.00
18/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	128	0	0	0	0.00
18/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7979	8	8	8	0.00
18/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7907	8	8	8	0.00
18/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7835	8	8	8	0.00
18/10/2018	R214 On 02-May-19			Bond Future	10.21	69.1048	68.9740	69.1048	0.00
18/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1885	2	2	2	0.00
18/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1831	2	2	2	0.00
18/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1858	2	2	2	0.00
18/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4165	4	4	4	0.00
18/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4124	4	4	4	0.00
18/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4205	4	4	4	0.00
18/10/2018	R214 On 01-August-19			Bond Future	10.29	70.3610	70.2269	70.3610	0.00
18/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	3929	4	4	4	0.00
18/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	3962	4	4	4	0.00
18/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	3897	4	4	4	0.00
18/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3678	4	4	4	0.00
18/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3648	4	4	4	0.00
18/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3619	4	4	4	0.00
18/10/2018	R248 On 01-November-18			Bond Future	10.09	89.2008	89.0402	89.2008	91,415.00
18/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
18/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9789	10	10	10	0.00
18/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9689	10	10	10	0.00
18/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9889	10	10	10	0.00
18/10/2018	R248 On 07-February-19			Bond Future	10.18	90.9161	90.7521	90.9161	16,590.00
18/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	134	0	0	0	0.00
18/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	138	0	0	0	0.00
18/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	129	0	0	0	0.00
18/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10107	10	10	10	0.00
18/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10296	10	10	10	0.00
18/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10201	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
18/10/2018	R248 On 02-May-19			Bond Future	10.24	87.9925	87.8262	87.9925	0.00
18/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2313	2	2	2	0.00
18/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2347	2	2	2	0.00
18/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2279	2	2	2	0.00
18/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5129	5	5	5	0.00
18/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5232	5	5	5	0.00
18/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5180	5	5	5	0.00
18/10/2018	R248 On 01-August-19			Bond Future	10.32	89.5920	89.4216	89.5920	0.00
18/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	4878	5	5	5	0.00
18/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4836	5	5	5	0.00
18/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4795	5	5	5	0.00
18/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4589	5	5	5	0.00
18/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4627	5	5	5	0.00
18/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4551	4	5	4	0.00