



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/10/2018 TO: 22/10/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	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
22/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	2025 On 01-November-18			Bond Future	132.78	132.7617	132.7817	132.7617	529.00
22/10/2018	2025 On 07-February-19			Bond Future	133.95	133.9329	133.9537	133.9329	21.00
22/10/2018	2025 On 02-May-19			Bond Future	136.20	136.1796	136.1998	136.1796	0.00
22/10/2018	2025 On 01-August-19			Bond Future	138.65	138.6335	138.6517	138.6335	0.00
22/10/2018	2029 On 01-November-18			Bond Future	100.78	100.7643	100.7797	100.7643	1,648.00
22/10/2018	2029 On 07-February-19			Bond Future	102.74	102.7268	102.7428	102.7268	2,954.00
22/10/2018	2029 On 02-May-19			Bond Future	103.39	103.3775	103.3931	103.3775	0.00
22/10/2018	2029 On 01-August-19			Bond Future	105.29	105.2757	105.2897	105.2757	0.00
22/10/2018	2030 On 01-November-18			Bond Future	9.57	91.1167	91.4377	91.1167	49,318.00
22/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	688	1	1	1	0.00
22/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6473	7	6	7	0.00
22/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6543	7	7	7	0.00
22/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	503	1	1	1	0.00
22/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4361	5	4	5	0.00
22/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6404	7	6	7	0.00
22/10/2018	2030 On 07-February-19			Bond Future	9.66	88.8592	89.1861	88.8592	5,954.00
22/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	724	1	1	1	4,000.00
22/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	2005	2	2	2	4,000.00
22/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	132	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
22/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	137	0	0	0	0.00
22/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	327	0	0	0	1,320.00
22/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	4052	4	4	4	0.00
22/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	141	0	0	0	0.00
22/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1753	2	2	2	1,320.00
22/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	171	0	0	0	0.00
22/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1200	1	1	1	0.00
22/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6361	7	6	7	0.00
22/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5180	5	5	5	0.00
22/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	2818	3	3	3	0.00
22/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	6737	7	7	7	0.00
22/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2120	2	2	2	0.00
22/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	6801	7	7	7	0.00
22/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	6864	7	7	7	0.00
22/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	801	1	1	1	4,000.00
22/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	3747	4	4	4	0.00
22/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	1877	2	2	2	0.00
22/10/2018	2030 On 02-May-19			Bond Future	9.74	90.3357	90.6680	90.3357	0.00
22/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1634	2	2	2	0.00
22/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1685	2	2	2	0.00
22/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1659	2	2	2	0.00
22/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	3752	4	4	4	0.00
22/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	3715	4	4	4	0.00
22/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	3790	4	4	4	0.00
22/10/2018	2030 On 01-August-19			Bond Future	9.83	87.9720	88.3091	87.9720	0.00
22/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	3572	3	4	3	0.00
22/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	3605	3	4	3	0.00
22/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	3539	3	4	3	0.00
22/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	3083	3	3	3	0.00
22/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	3134	3	3	3	0.00
22/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	3108	3	3	3	0.00
22/10/2018	2032 On 01-November-18			Bond Future	9.77	89.2803	89.6267	89.2803	38,628.00
22/10/2018	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
22/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7297	8	7	8	0.00
22/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7222	8	7	8	0.00
22/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7146	7	7	7	0.00
22/10/2018	2032 On 07-February-19			Bond Future	9.86	90.9969	91.3496	90.9969	4,456.00
22/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	140	0	0	0	0.00
22/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	135	0	0	0	0.00
22/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	131	0	0	0	0.00
22/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7521	8	8	8	0.00
22/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	7591	8	8	8	0.00
22/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7451	8	7	8	0.00
22/10/2018	2032 On 02-May-19			Bond Future	9.94	88.3540	88.7125	88.3540	0.00
22/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1868	2	2	2	0.00
22/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1896	2	2	2	0.00
22/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1924	2	2	2	0.00
22/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	3959	4	4	4	0.00
22/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4039	4	4	4	0.00
22/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	3999	4	4	4	0.00
22/10/2018	2032 On 01-August-19			Bond Future	10.02	89.9589	90.3227	89.9589	0.00
22/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	4044	4	4	4	0.00
22/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	4010	4	4	4	0.00
22/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	3975	4	4	4	0.00
22/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	3530	4	4	4	0.00
22/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	3471	4	3	4	0.00
22/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	3500	4	4	4	0.00
22/10/2018	2033 On 01-November-18			Bond Future	103.11	103.0982	103.1141	103.0982	603.00
22/10/2018	2033 On 07-February-19			Bond Future	105.12	105.1061	105.1227	105.1061	5,770.00
22/10/2018	2033 On 02-May-19			Bond Future	105.74	105.7246	105.7408	105.7246	0.00
22/10/2018	2033 On 01-August-19			Bond Future	107.68	107.6659	107.6805	107.6659	0.00
22/10/2018	2037 On 01-November-18			Bond Future	9.98	89.4968	89.9174	89.4968	52,999.00
22/10/2018	2037 On 01-November-18	9.01	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
22/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	7712	8	8	8	0.00
22/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	7626	8	8	8	0.00
22/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	7797	8	8	8	0.00
22/10/2018	2037 On 07-February-19			Bond Future	10.07	86.9576	87.3860	86.9576	11,591.00
22/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	176	0	0	0	0.00
22/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	183	0	0	0	0.00
22/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	190	0	0	0	0.00
22/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8072	8	8	8	0.00
22/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8227	9	8	9	0.00
22/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8150	9	8	9	0.00
22/10/2018	2037 On 02-May-19			Bond Future	10.14	88.4026	88.8380	88.4026	0.00
22/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	2043	2	2	2	0.00
22/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	2074	2	2	2	0.00
22/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	2013	2	2	2	0.00
22/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	4646	5	5	5	0.00
22/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	4600	5	5	5	0.00
22/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	4555	5	5	5	0.00
22/10/2018	2037 On 01-August-19			Bond Future	10.23	85.7534	86.1955	85.7534	0.00
22/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	4436	4	4	4	0.00
22/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	4512	4	5	4	0.00
22/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	4474	4	4	4	0.00
22/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	3957	4	4	4	0.00
22/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	3924	4	4	4	0.00
22/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	3990	4	4	4	0.00
22/10/2018	2038 On 01-November-18			Bond Future	122.68	122.8446	122.6781	122.8446	2,886.00
22/10/2018	2038 On 07-February-19			Bond Future	123.48	123.6458	123.4765	123.6458	6,960.00
22/10/2018	2038 On 02-May-19			Bond Future	125.55	125.7200	125.5469	125.7200	0.00
22/10/2018	2038 On 01-August-19			Bond Future	127.80	127.9759	127.7976	127.9759	0.00
22/10/2018	2040 On 01-November-18			Bond Future	10.07	92.5714	93.1010	92.5714	26,076.00
22/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00

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22/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
22/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	13	0	0	0	0.00
22/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	121	0	0	0	1,770.00
22/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	538	0	1	0	2,690.00
22/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
22/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
22/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14150	15	14	15	0.00
22/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	8616	9	9	9	0.00
22/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8338	9	8	9	0.00
22/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1065	2	1	2	0.00
22/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	8431	9	8	9	0.00
22/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2297	3	2	3	0.00
22/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	3886	4	4	4	0.00
22/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	8524	9	9	9	0.00
22/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	7419	8	7	8	0.00
22/10/2018	2040 On 07-February-19			Bond Future	10.15	89.8407	90.3802	89.8407	2,384.00
22/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	164	0	0	0	0.00
22/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	175	0	0	0	0.00
22/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	169	0	0	0	0.00
22/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	8968	9	9	9	0.00
22/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9055	10	9	10	0.00
22/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	8882	9	9	9	0.00
22/10/2018	2040 On 02-May-19			Bond Future	10.23	91.3335	91.8820	91.3335	0.00
22/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2261	2	2	2	0.00
22/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2228	2	2	2	0.00
22/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2195	2	2	2	0.00
22/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	4923	5	5	5	0.00
22/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	4972	5	5	5	0.00
22/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	4874	5	5	5	0.00
22/10/2018	2040 On 01-August-19			Bond Future	10.31	88.4873	89.0444	88.4873	0.00
22/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	4711	4	5	4	0.00
22/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	4751	4	5	4	0.00

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22/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	4792	5	5	5	0.00
22/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	4269	5	4	5	0.00
22/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	4341	5	4	5	0.00
22/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	4304	5	4	5	0.00
22/10/2018	2044 On 01-November-18			Bond Future	10.07	89.7581	90.2953	89.7581	33,576.00
22/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
22/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	8286	9	8	9	0.00
22/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	8191	9	8	9	0.00
22/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	8381	9	8	9	0.00
22/10/2018	2044 On 07-February-19			Bond Future	10.15	87.0985	87.6458	87.0985	6,535.00
22/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	199	0	0	0	0.00
22/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	206	0	0	0	0.00
22/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	193	0	0	0	0.00
22/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	8833	9	9	9	0.00
22/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	8746	9	9	9	0.00
22/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	8658	9	9	9	0.00
22/10/2018	2044 On 02-May-19			Bond Future	10.22	88.5458	89.1022	88.5458	0.00
22/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2303	2	2	2	0.00
22/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2371	2	2	2	0.00
22/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2337	2	2	2	0.00
22/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	4844	5	5	5	0.00
22/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	4894	5	5	5	0.00
22/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	4943	5	5	5	0.00
22/10/2018	2044 On 01-August-19			Bond Future	10.30	85.7741	86.3393	85.7741	0.00
22/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	4860	5	5	5	0.00
22/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	4819	5	5	5	0.00
22/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	4901	5	5	5	0.00
22/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	4234	5	4	5	0.00
22/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	4197	4	4	4	0.00
22/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	4161	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
22/10/2018	2046 On 01-November-18			Bond Future	116.92	116.9026	116.9207	116.9026	2,927.00
22/10/2018	2046 On 07-February-19			Bond Future	119.20	119.1794	119.1984	119.1794	9,155.00
22/10/2018	2046 On 02-May-19			Bond Future	119.51	119.4933	119.5118	119.4933	0.00
22/10/2018	2046 On 01-August-19			Bond Future	121.70	121.6874	121.7041	121.6874	0.00
22/10/2018	2050 On 01-November-18			Bond Future	122.79	122.7664	122.7854	122.7664	2,795.00
22/10/2018	2050 On 07-February-19			Bond Future	123.41	123.3860	123.4057	123.3860	7,315.00
22/10/2018	2050 On 02-May-19			Bond Future	125.48	125.4558	125.4750	125.4558	0.00
22/10/2018	2050 On 01-August-19			Bond Future	125.96	125.9419	125.9594	125.9419	0.00
22/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	AL37 On 01-November-18			Index Future	590.18	589.0610	590.1820	589.0610	0.00
22/10/2018	AL37 On 07-February-19			Index Future	601.53	600.3860	601.5280	600.3860	0.00
22/10/2018	AL37 On 02-May-19			Index Future	611.53	610.3650	611.5260	610.3650	0.00
22/10/2018	AL37 On 01-August-19			Index Future	622.63	621.4560	622.6300	621.4560	0.00
22/10/2018	AL7T On 01-November-18			Index Future	679.91	677.9530	679.9120	677.9530	0.00
22/10/2018	AL7T On 07-February-19			Index Future	692.98	690.9880	692.9830	690.9880	0.00
22/10/2018	AL7T On 02-May-19			Index Future	704.50	702.4730	704.5010	702.4730	0.00
22/10/2018	AL7T On 01-August-19			Index Future	717.29	715.2370	717.2930	715.2370	0.00
22/10/2018	ALBI On 01-November-18			Index Future	614.79	612.2800	614.7930	612.2800	590.00
22/10/2018	ALBI On 07-February-19			Index Future	626.61	624.0520	626.6130	624.0520	748.00
22/10/2018	ALBI On 02-May-19			Index Future	637.03	634.4240	637.0270	634.4240	0.00
22/10/2018	ALBI On 01-August-19			Index Future	648.60	645.9520	648.5950	645.9520	0.00
22/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	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
22/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	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
22/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2018	ES33 On 01-November-18			Bond Future	11.18	74.3457	74.6692	74.3457	7,037.00
22/10/2018	ES33 On 07-February-19			Bond Future	11.32	75.7752	76.1047	75.7752	494.00
22/10/2018	ES33 On 02-May-19			Bond Future	11.44	73.2451	73.5800	73.2451	0.00
22/10/2018	ES33 On 01-August-19			Bond Future	11.57	74.5756	74.9155	74.5756	0.00
22/10/2018	ES42 On 01-November-18			Bond Future	11.40	76.2858	76.7149	76.2858	0.00
22/10/2018	ES42 On 07-February-19			Bond Future	11.53	77.7526	78.1897	77.7526	5,169.00
22/10/2018	ES42 On 02-May-19			Bond Future	11.65	74.7848	75.2290	74.7848	0.00
22/10/2018	ES42 On 01-August-19			Bond Future	11.78	76.1429	76.5942	76.1429	0.00
22/10/2018	GOVI On 01-November-18			GOVI	608.73	606.0770	608.7270	606.0770	105.00
22/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	447830	47	45	47	0.00
22/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	447630	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
22/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	447730	47	45	47	0.00
22/10/2018	GOVI On 07-February-19			GOVI	620.43	617.7300	620.4290	617.7300	357.00
22/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	460810	49	46	49	0.00
22/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	460910	49	46	49	0.00
22/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	461010	49	46	49	0.00
22/10/2018	GOVI On 02-May-19			GOVI	630.74	627.9970	630.7410	627.9970	0.00
22/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	171390	20	17	20	0.00
22/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	171190	20	17	20	0.00
22/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	171290	20	17	20	0.00
22/10/2018	GOVI On 01-August-19			GOVI	642.20	639.4080	642.1950	639.4080	0.00
22/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	35050	1	4	1	0.00
22/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	35150	1	4	1	0.00
22/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	35250	1	4	1	0.00
22/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
22/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2018	IGOV On 01-November-18			Index Future	253.85	253.7460	253.8540	253.7460	407.00
22/10/2018	IGOV On 07-February-19			Index Future	258.80	258.6880	258.7990	258.6880	414.00
22/10/2018	IGOV On 02-May-19			Index Future	263.14	263.0280	263.1390	263.0280	0.00
22/10/2018	IGOV On 01-August-19			Index Future	267.97	267.8580	267.9670	267.8580	0.00
22/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
22/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
22/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0600	102.0500	102.0600	0.00
22/10/2018	IS01 On 19-September-19			Interest Rate Swap	99.98	100.0100	99.9800	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
22/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
22/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
22/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
22/10/2018	IS02 On 20-September-19			Interest Rate Swap	101.98	102.0100	101.9800	102.0100	0.00
22/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.07	103.0900	103.0700	103.0900	0.00
22/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.19	99.2200	99.1900	99.2200	0.00
22/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.88	102.9200	102.8800	102.9200	0.00
22/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.01	100.0500	100.0100	100.0500	0.00
22/10/2018	IS05 On 17-December-20			Interest Rate Swap	96.95	96.9900	96.9500	96.9900	0.00
22/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.27	96.3100	96.2700	96.3100	0.00
22/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.55	95.6100	95.5500	95.6100	0.00
22/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.81	95.8800	95.8100	95.8800	0.00
22/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.08	98.1600	98.0800	98.1600	51.00
22/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.29	98.3800	98.2900	98.3800	0.00
22/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.56	99.6500	99.5600	99.6500	0.00
22/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.55	103.6400	103.5500	103.6400	0.00
22/10/2018	IS05 On 20-December-22			Interest Rate Swap	104.87	104.9700	104.8700	104.9700	0.00
22/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.35	98.4800	98.3500	98.4800	0.00
22/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.44	104.5800	104.4400	104.5800	0.00
22/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.04	100.2000	100.0400	100.2000	0.00
22/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.47	97.6000	97.4700	97.6000	0.00
22/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.57	94.7100	94.5700	94.7100	0.00
22/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.41	93.5500	93.4100	93.5500	0.00
22/10/2018	IS10 On 21-September-26			Interest Rate Swap	95.61	95.7600	95.6100	95.7600	0.00
22/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.42	99.5700	99.4200	99.5700	0.00
22/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.08	98.2300	98.0800	98.2300	0.00
22/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.18	100.3400	100.1800	100.3400	0.00
22/10/2018	IS10 On 20-September-27			Interest Rate Swap	105.63	105.7900	105.6300	105.7900	0.00
22/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.02	106.2000	106.0200	106.2000	0.00
22/10/2018	IS10 On 22-March-28			Interest Rate Swap	99.66	99.8500	99.6600	99.8500	0.00
22/10/2018	IS10 On 20-June-28			Interest Rate Swap	106.77	106.9800	106.7700	106.9800	0.00
22/10/2018	IS10 On 19-September-28			Interest Rate Swap	100.46	100.6900	100.4600	100.6900	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
22/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
22/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
22/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
22/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
22/10/2018	R023 On 01-November-18			Bond Future	8.51	98.5469	98.7264	98.5469	37,310.00
22/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6952	7	7	7	0.00
22/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6920	7	7	7	0.00
22/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6888	7	7	7	0.00
22/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
22/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
22/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
22/10/2018	R023 On 07-February-19			Bond Future	8.61	100.4416	100.6244	100.4416	17,382.00
22/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	6197	6	6	6	0.00
22/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	6257	6	6	6	0.00
22/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	6227	6	6	6	0.00
22/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	7	0	0	0	0.00
22/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	7	0	0	0	0.00
22/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	7	0	0	0	0.00
22/10/2018	R023 On 02-May-19			Bond Future	8.70	98.1836	98.3693	98.1836	0.00
22/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	818	1	1	1	0.00
22/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	804	1	1	1	0.00
22/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	790	1	1	1	0.00
22/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1605	2	2	2	0.00
22/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1622	2	2	2	0.00
22/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1588	2	2	2	0.00
22/10/2018	R023 On 01-August-19			Bond Future	8.81	99.9673	100.1550	99.9673	0.00
22/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	1764	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	1801	2	2	2	0.00
22/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	1782	2	2	2	0.00
22/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	1398	1	1	1	0.00
22/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	1387	1	1	1	0.00
22/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	1408	2	1	2	0.00
22/10/2018	R035 On 01-November-18			Bond Future	9.91	92.9008	93.3210	92.9008	43,318.00
22/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	7831	8	8	8	0.00
22/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	7916	8	8	8	0.00
22/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	7747	8	8	8	0.00
22/10/2018	R035 On 07-February-19			Bond Future	10.00	94.6870	95.1150	94.6870	29,276.00
22/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	150	0	0	0	0.00
22/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	161	0	0	0	0.00
22/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	156	0	0	0	0.00
22/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8278	9	8	9	0.00
22/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8200	9	8	9	0.00
22/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8357	9	8	9	0.00
22/10/2018	R035 On 02-May-19			Bond Future	10.08	91.7633	92.1983	91.7633	0.00
22/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	2087	2	2	2	0.00
22/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	2118	2	2	2	0.00
22/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	2057	2	2	2	0.00
22/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	4642	5	5	5	0.00
22/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4552	5	5	5	0.00
22/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4597	5	5	5	0.00
22/10/2018	R035 On 01-August-19			Bond Future	10.16	93.4302	93.8718	93.4302	0.00
22/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	4436	4	4	4	0.00
22/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	4398	4	4	4	0.00
22/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	4360	4	4	4	0.00
22/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	3904	4	4	4	0.00
22/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	3937	4	4	4	0.00
22/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	3871	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
22/10/2018	R186 On 01-November-18			Bond Future	9.16	111.2451	111.5184	111.2451	62,918.00
22/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	0	0	0	0	5,000.00
22/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	70	0	0	0	0.00
22/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	471	0	0	0	0.00
22/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
22/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	3860	4	4	4	0.00
22/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	1605	2	2	2	2,500.00
22/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	570	1	1	1	5,000.00
22/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7405	8	7	8	0.00
22/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	3736	4	4	4	0.00
22/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	3798	4	4	4	0.00
22/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4233	5	4	5	0.00
22/10/2018	R186 On 07-February-19			Bond Future	9.25	108.0793	108.3577	108.0793	2,355.00
22/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	107	0	0	0	0.00
22/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	291	0	0	0	1,000.00
22/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1313	1	1	1	0.00
22/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	110	0	0	0	0.00
22/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	4295	4	4	4	0.00
22/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	631	1	1	1	1,170.00
22/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	4205	4	4	4	0.00
22/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	114	0	0	0	0.00
22/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1784	2	2	2	1,170.00
22/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	151	0	0	0	210.00
22/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3453	4	3	4	0.00
22/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6268	7	6	7	0.00
22/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1687	2	2	2	0.00
22/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	574	1	1	1	1,000.00
22/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	5812	6	6	6	0.00
22/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6384	7	6	7	0.00
22/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	4733	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2197	2	2	2	1,000.00
22/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6326	7	6	7	0.00
22/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	554	1	1	1	1,170.00
22/10/2018	R186 On 02-May-19			Bond Future	9.34	109.8755	110.1583	109.8755	0.00
22/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1534	1	2	1	0.00
22/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	5031	5	5	5	0.00
22/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1511	1	2	1	0.00
22/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2241	2	2	2	200.00
22/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1488	1	1	1	0.00
22/10/2018	R186 On 02-May-19	9.96	Call	Bond Future	4579	4	5	4	0.00
22/10/2018	R186 On 02-May-19	9.20	Call	Bond Future	1962	2	2	2	90.00
22/10/2018	R186 On 02-May-19	8.62	Call	Bond Future	737	1	1	1	90.00
22/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	866	1	1	1	200.00
22/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4519	5	5	5	0.00
22/10/2018	R186 On 02-May-19	8.62	Put	Bond Future	4859	5	5	5	0.00
22/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2463	3	2	3	0.00
22/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3316	4	3	4	0.00
22/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1052	1	1	1	200.00
22/10/2018	R186 On 02-May-19	9.20	Put	Bond Future	2746	3	3	3	0.00
22/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3351	4	3	4	0.00
22/10/2018	R186 On 02-May-19	9.96	Put	Bond Future	1186	1	1	1	90.00
22/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3283	3	3	3	0.00
22/10/2018	R186 On 01-August-19			Bond Future	9.44	106.5731	106.8595	106.5731	0.00
22/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	3188	3	3	3	0.00
22/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	3251	3	3	3	0.00
22/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	3219	3	3	3	0.00
22/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	2712	3	3	3	0.00
22/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	2690	3	3	3	0.00
22/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	2734	3	3	3	0.00
22/10/2018	R197 On 01-November-18			Bond Future	301.44	301.2578	301.4361	301.2578	3.00
22/10/2018	R197 On 07-February-19			Bond Future	299.96	299.7778	299.9606	299.7778	2,350.00
22/10/2018	R197 On 02-May-19			Bond Future	304.99	304.8065	304.9903	304.8065	0.00
22/10/2018	R197 On 01-August-19			Bond Future	303.03	302.8498	303.0317	302.8498	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
22/10/2018	R202 On 01-November-18			Bond Future	235.56	235.5257	235.5621	235.5257	2,075.00
22/10/2018	R202 On 07-February-19			Bond Future	236.25	236.2103	236.2482	236.2103	8,070.00
22/10/2018	R202 On 02-May-19			Bond Future	240.21	240.1728	240.2095	240.1728	0.00
22/10/2018	R202 On 01-August-19			Bond Future	240.60	240.5708	240.6041	240.5708	0.00
22/10/2018	R207 On 01-November-18			Bond Future	6.78	102.6886	102.7572	102.6886	18,869.00
22/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	16	0	0	0	0.00
22/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	20	0	0	0	0.00
22/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	13	0	0	0	0.00
22/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	62	0	0	0	0.00
22/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	53	0	0	0	0.00
22/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	46	0	0	0	0.00
22/10/2018	R207 On 07-February-19			Bond Future	6.64	101.0181	101.0877	101.0181	62.00
22/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	76	0	0	0	0.00
22/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	73	0	0	0	0.00
22/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	70	0	0	0	0.00
22/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	182	0	0	0	0.00
22/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	188	0	0	0	0.00
22/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	176	0	0	0	0.00
22/10/2018	R207 On 02-May-19			Bond Future	6.44	102.6968	102.7675	102.6968	0.00
22/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	790	1	1	1	0.00
22/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	803	1	1	1	0.00
22/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	797	1	1	1	0.00
22/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	12	0	0	0	0.00
22/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	12	0	0	0	0.00
22/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	12	0	0	0	0.00
22/10/2018	R207 On 01-August-19			Bond Future	5.87	100.9216	100.9921	100.9216	0.00
22/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	647	1	1	1	0.00
22/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	651	1	1	1	0.00
22/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	655	1	1	1	0.00
22/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	14	0	0	0	0.00
22/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	15	0	0	0	0.00
22/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	15	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
22/10/2018	R208 On 01-November-18			Bond Future	7.70	98.5689	98.6349	98.5689	29,067.00
22/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1239	1	1	1	0.00
22/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1282	1	1	1	0.00
22/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1261	1	1	1	0.00
22/10/2018	R208 On 07-February-19			Bond Future	7.77	100.4641	100.5311	100.4641	176.00
22/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	36	0	0	0	0.00
22/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	35	0	0	0	0.00
22/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	34	0	0	0	0.00
22/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1356	1	1	1	0.00
22/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1392	1	1	1	0.00
22/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1374	1	1	1	0.00
22/10/2018	R208 On 02-May-19			Bond Future	7.83	98.7341	98.8020	98.7341	0.00
22/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	767	1	1	1	0.00
22/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	779	1	1	1	0.00
22/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	791	1	1	1	0.00
22/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	430	0	0	0	0.00
22/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	440	0	0	0	0.00
22/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	435	0	0	0	0.00
22/10/2018	R208 On 01-August-19			Bond Future	7.90	100.5277	100.5955	100.5277	0.00
22/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	925	1	1	1	0.00
22/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	915	1	1	1	0.00
22/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	906	1	1	1	0.00
22/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	535	1	1	1	0.00
22/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	524	1	1	1	0.00
22/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	530	1	1	1	0.00
22/10/2018	R209 On 01-November-18			Bond Future	9.86	70.4878	70.8425	70.4878	113,096.00
22/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69955	70	70	70	0.00
22/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
22/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69955	70	70	70	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
22/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	1125	1	1	1	0.00
22/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	994	1	1	1	0.00
22/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	126	0	0	0	2,000.00
22/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	22	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	466	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	871	1	1	1	0.00
22/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	4283	4	4	4	0.00
22/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	524	0	1	0	0.00
22/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
22/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69955	70	70	70	0.00
22/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	4	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	1037	1	1	1	0.00
22/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	27	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	751	1	1	1	760.00
22/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	5975	6	6	6	0.00
22/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	272	0	0	0	5,850.00
22/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	329	1	0	1	0.00
22/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	1576	2	2	2	0.00
22/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	2599	3	3	3	760.00
22/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	680	1	1	1	0.00
22/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	5903	6	6	6	0.00
22/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	2	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	394	1	0	1	0.00
22/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	2470	3	2	3	0.00
22/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	309	1	0	1	2,000.00
22/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
22/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3460	4	3	4	0.00
22/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
22/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	6624	7	7	7	0.00
22/10/2018	R209 On 07-February-19			Bond Future	9.94	71.8430	72.2044	71.8430	87,230.00
22/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	174	0	0	0	0.00
22/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	169	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
22/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	944	1	1	1	4,000.00
22/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	227	0	0	0	4,000.00
22/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	180	0	0	0	0.00
22/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2955	3	3	3	0.00
22/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6251	7	6	7	0.00
22/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	6835	7	7	7	0.00
22/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3546	4	4	4	0.00
22/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	6768	7	7	7	0.00
22/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	6702	7	7	7	0.00
22/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1374	2	1	2	4,000.00
22/10/2018	R209 On 02-May-19			Bond Future	10.01	69.8891	70.2564	69.8891	0.00
22/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1827	2	2	2	0.00
22/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1801	2	2	2	0.00
22/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1854	2	2	2	0.00
22/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	3902	4	4	4	0.00
22/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	3864	4	4	4	0.00
22/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	3826	4	4	4	0.00
22/10/2018	R209 On 01-August-19			Bond Future	10.09	71.1586	71.5316	71.1586	0.00
22/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	3734	4	4	4	0.00
22/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	3800	4	4	4	0.00
22/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	3767	4	4	4	0.00
22/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	3311	4	3	4	0.00
22/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	3338	4	3	4	0.00
22/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	3283	3	3	3	0.00
22/10/2018	R210 On 01-November-18			Bond Future	186.02	185.9951	186.0235	185.9951	1,706.00
22/10/2018	R210 On 07-February-19			Bond Future	189.65	189.6176	189.6470	189.6176	1,238.00
22/10/2018	R210 On 02-May-19			Bond Future	190.27	190.2435	190.2723	190.2435	0.00
22/10/2018	R210 On 01-August-19			Bond Future	193.76	193.7366	193.7625	193.7366	0.00
22/10/2018	R212 On 01-November-18			Bond Future	155.66	155.6364	155.6591	155.6364	2,920.00
22/10/2018	R212 On 07-February-19			Bond Future	156.54	156.5125	156.5361	156.5125	1,526.00
22/10/2018	R212 On 02-May-19			Bond Future	159.16	159.1378	159.1609	159.1378	0.00
22/10/2018	R212 On 01-August-19			Bond Future	162.01	161.9888	162.0095	161.9888	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
22/10/2018	R213 On 01-November-18			Bond Future	9.67	82.0065	82.3208	82.0065	32,893.00
22/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	6605	7	7	7	0.00
22/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	6674	7	7	7	0.00
22/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6537	7	7	7	0.00
22/10/2018	R213 On 07-February-19			Bond Future	9.76	83.5832	83.9033	83.5832	1,609.00
22/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	122	0	0	0	0.00
22/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	126	0	0	0	0.00
22/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	131	0	0	0	0.00
22/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	6941	7	7	7	0.00
22/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	6878	7	7	7	0.00
22/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7004	7	7	7	0.00
22/10/2018	R213 On 02-May-19			Bond Future	9.83	81.4251	81.7504	81.4251	0.00
22/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1708	2	2	2	0.00
22/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1683	2	2	2	0.00
22/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1658	2	2	2	0.00
22/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	3742	4	4	4	0.00
22/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	3779	4	4	4	0.00
22/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	3706	4	4	4	0.00
22/10/2018	R213 On 01-August-19			Bond Future	9.91	82.9043	83.2343	82.9043	0.00
22/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	3545	3	4	3	0.00
22/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	3577	3	4	3	0.00
22/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	3610	3	4	3	0.00
22/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	3092	3	3	3	0.00
22/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	3143	3	3	3	0.00
22/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	3118	3	3	3	0.00
22/10/2018	R214 On 01-November-18			Bond Future	10.02	69.5542	69.9869	69.5542	23,730.00
22/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R214 On 01-November-18	9.00	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
22/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7317	8	7	8	0.00
22/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	7472	8	7	8	0.00
22/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	7394	8	7	8	0.00
22/10/2018	R214 On 07-February-19			Bond Future	10.11	70.8916	71.3324	70.8916	3,972.00
22/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	138	0	0	0	0.00
22/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	142	0	0	0	0.00
22/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	133	0	0	0	0.00
22/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	7738	8	8	8	0.00
22/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	7666	8	8	8	0.00
22/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	7594	8	8	8	0.00
22/10/2018	R214 On 02-May-19			Bond Future	10.17	68.7759	69.2240	68.7759	0.00
22/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1958	2	2	2	0.00
22/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1902	2	2	2	0.00
22/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1930	2	2	2	0.00
22/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	3987	4	4	4	0.00
22/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	3947	4	4	4	0.00
22/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4026	4	4	4	0.00
22/10/2018	R214 On 01-August-19			Bond Future	10.25	70.0252	70.4805	70.0252	0.00
22/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	4041	4	4	4	0.00
22/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	4075	4	4	4	0.00
22/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	4007	4	4	4	0.00
22/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	3535	4	4	4	0.00
22/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	3506	4	4	4	0.00
22/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	3477	4	3	4	0.00
22/10/2018	R248 On 01-November-18			Bond Future	10.06	88.8387	89.3474	88.8387	91,415.00
22/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
22/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	9482	10	9	10	0.00
22/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	9382	10	9	10	0.00
22/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	9582	10	10	10	0.00
22/10/2018	R248 On 07-February-19			Bond Future	10.14	90.5467	91.0650	90.5467	17,610.00
22/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	139	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
22/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	144	0	0	0	0.00
22/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	134	0	0	0	0.00
22/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	9800	10	10	10	0.00
22/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	9988	10	10	10	0.00
22/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	9894	10	10	10	0.00
22/10/2018	R248 On 02-May-19			Bond Future	10.20	87.6175	88.1444	87.6175	0.00
22/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2405	2	2	2	0.00
22/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2441	2	2	2	0.00
22/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2370	2	2	2	0.00
22/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	4904	5	5	5	0.00
22/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5005	5	5	5	0.00
22/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	4955	5	5	5	0.00
22/10/2018	R248 On 01-August-19			Bond Future	10.28	89.2092	89.7443	89.2092	0.00
22/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	5020	5	5	5	0.00
22/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	4978	5	5	5	0.00
22/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	4936	5	5	5	0.00
22/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	4408	5	4	5	0.00
22/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	4445	5	4	5	0.00
22/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	4371	5	4	5	0.00