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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	2025 On 01-November-18			Bond Future	132.76	132.6976	132.7560	132.6976	529.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	2025 On 07-February-19			Bond Future	133.93	133.8665	133.9258	133.8665	0.00
15/10/2018	2025 On 02-May-19			Bond Future	136.17	136.1113	136.1726	136.1113	0.00
15/10/2018	2025 On 01-August-19			Bond Future	138.63	138.5709	138.6298	138.5709	0.00
15/10/2018	2029 On 01-November-18			Bond Future	100.86	100.7499	100.8591	100.7499	1,568.00
15/10/2018	2029 On 07-February-19			Bond Future	102.82	102.7113	102.8225	102.7113	1,386.00
15/10/2018	2029 On 02-May-19			Bond Future	103.47	103.3612	103.4750	103.3612	0.00
15/10/2018	2029 On 01-August-19			Bond Future	105.38	105.2643	105.3776	105.2643	0.00
15/10/2018	2030 On 01-November-18			Bond Future	9.64	90.8887	9.6423	90.8887	49,357.00
15/10/2018	2030 On 01-November-18	8.58	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2030 On 01-November-18	8.90	Call	Bond Future	2	0	2	0	0.00
15/10/2018	2030 On 01-November-18	8.60	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2030 On 01-November-18	9.60	Call	Bond Future	619	1	619	1	0.00
15/10/2018	2030 On 01-November-18	8.59	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2030 On 01-November-18	8.59	Put	Bond Future	6923	7	6923	7	0.00
15/10/2018	2030 On 01-November-18	8.58	Put	Bond Future	6992	7	6992	7	0.00
15/10/2018	2030 On 01-November-18	9.60	Put	Bond Future	884	1	884	1	0.00
15/10/2018	2030 On 01-November-18	8.90	Put	Bond Future	4812	5	4812	5	0.00
15/10/2018	2030 On 01-November-18	8.60	Put	Bond Future	6854	7	6854	7	0.00
15/10/2018	2030 On 07-February-19			Bond Future	9.73	88.6263	9.7338	88.6263	5,954.00
15/10/2018	2030 On 07-February-19	9.68	Call	Bond Future	1828	2	1828	2	4,000.00
15/10/2018	2030 On 07-February-19	9.18	Call	Bond Future	648	1	648	1	4,000.00
15/10/2018	2030 On 07-February-19	8.62	Call	Bond Future	117	0	117	0	0.00
15/10/2018	2030 On 07-February-19	8.63	Call	Bond Future	121	0	121	0	0.00
15/10/2018	2030 On 07-February-19	8.90	Call	Bond Future	290	0	290	0	1,920.00
15/10/2018	2030 On 07-February-19	10.20	Call	Bond Future	3763	4	3763	4	0.00
15/10/2018	2030 On 07-February-19	8.64	Call	Bond Future	125	0	125	0	0.00
15/10/2018	2030 On 07-February-19	9.60	Call	Bond Future	1594	2	1594	2	1,920.00
15/10/2018	2030 On 07-February-19	8.70	Call	Bond Future	151	0	151	0	0.00
15/10/2018	2030 On 07-February-19	9.40	Call	Bond Future	1083	1	1083	1	0.00
15/10/2018	2030 On 07-February-19	8.70	Put	Bond Future	6799	7	6799	7	0.00
15/10/2018	2030 On 07-February-19	8.90	Put	Bond Future	5601	6	5601	6	0.00
15/10/2018	2030 On 07-February-19	9.40	Put	Bond Future	3160	3	3160	3	0.00
15/10/2018	2030 On 07-February-19	8.64	Put	Bond Future	7179	7	7179	7	0.00
15/10/2018	2030 On 07-February-19	9.60	Put	Bond Future	2419	3	2419	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	2030 On 07-February-19	8.63	Put	Bond Future	7243	7	7243	7	0.00
15/10/2018	2030 On 07-February-19	8.62	Put	Bond Future	7307	7	7307	7	0.00
15/10/2018	2030 On 07-February-19	10.20	Put	Bond Future	970	1	970	1	4,000.00
15/10/2018	2030 On 07-February-19	9.18	Put	Bond Future	4129	4	4129	4	0.00
15/10/2018	2030 On 07-February-19	9.68	Put	Bond Future	2159	2	2159	2	0.00
15/10/2018	2030 On 02-May-19			Bond Future	9.82	90.0987	9.8174	90.0987	0.00
15/10/2018	2030 On 02-May-19	9.39	Call	Bond Future	1552	2	1552	2	0.00
15/10/2018	2030 On 02-May-19	9.41	Call	Bond Future	1599	2	1599	2	0.00
15/10/2018	2030 On 02-May-19	9.40	Call	Bond Future	1575	2	1575	2	0.00
15/10/2018	2030 On 02-May-19	9.40	Put	Bond Future	4134	4	4134	4	0.00
15/10/2018	2030 On 02-May-19	9.41	Put	Bond Future	4095	4	4095	4	0.00
15/10/2018	2030 On 02-May-19	9.39	Put	Bond Future	4172	4	4172	4	0.00
15/10/2018	2030 On 01-August-19			Bond Future	9.91	87.7351	9.9112	87.7351	0.00
15/10/2018	2030 On 01-August-19	9.91	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2030 On 01-August-19	9.92	Call	Bond Future	52	0	52	0	0.00
15/10/2018	2030 On 01-August-19	9.90	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2030 On 01-August-19	9.92	Put	Bond Future	0	0	0	0	0.00
15/10/2018	2030 On 01-August-19	9.90	Put	Bond Future	66	0	66	0	0.00
15/10/2018	2030 On 01-August-19	9.91	Put	Bond Future	7	0	7	0	0.00
15/10/2018	2032 On 01-November-18			Bond Future	9.83	89.0674	9.8326	89.0674	38,703.00
15/10/2018	2032 On 01-November-18	8.76	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2032 On 01-November-18	8.77	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2032 On 01-November-18	8.75	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2032 On 01-November-18	8.75	Put	Bond Future	7749	8	7749	8	0.00
15/10/2018	2032 On 01-November-18	8.76	Put	Bond Future	7673	8	7673	8	0.00
15/10/2018	2032 On 01-November-18	8.77	Put	Bond Future	7597	8	7597	8	0.00
15/10/2018	2032 On 07-February-19			Bond Future	9.93	90.7795	9.9259	90.7795	4,456.00
15/10/2018	2032 On 07-February-19	8.82	Call	Bond Future	126	0	126	0	0.00
15/10/2018	2032 On 07-February-19	8.81	Call	Bond Future	122	0	122	0	0.00
15/10/2018	2032 On 07-February-19	8.80	Call	Bond Future	118	0	118	0	0.00
15/10/2018	2032 On 07-February-19	8.81	Put	Bond Future	7968	8	7968	8	0.00
15/10/2018	2032 On 07-February-19	8.80	Put	Bond Future	8039	8	8039	8	0.00
15/10/2018	2032 On 07-February-19	8.82	Put	Bond Future	7898	8	7898	8	0.00
15/10/2018	2032 On 02-May-19			Bond Future	10.01	88.1326	10.0067	88.1326	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
15/10/2018	2032 On 02-May-19	9.61	Call	Bond Future	1821	2	1821	2	0.00
15/10/2018	2032 On 02-May-19	9.62	Call	Bond Future	1847	2	1847	2	0.00
15/10/2018	2032 On 02-May-19	9.63	Call	Bond Future	1874	2	1874	2	0.00
15/10/2018	2032 On 02-May-19	9.63	Put	Bond Future	4377	4	4377	4	0.00
15/10/2018	2032 On 02-May-19	9.61	Put	Bond Future	4459	5	4459	5	0.00
15/10/2018	2032 On 02-May-19	9.62	Put	Bond Future	4418	5	4418	5	0.00
15/10/2018	2032 On 01-August-19			Bond Future	10.09	89.7379	10.0943	89.7379	0.00
15/10/2018	2032 On 01-August-19	10.11	Call	Bond Future	100	0	100	0	0.00
15/10/2018	2032 On 01-August-19	10.10	Call	Bond Future	36	0	36	0	0.00
15/10/2018	2032 On 01-August-19	10.09	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2032 On 01-August-19	10.09	Put	Bond Future	28	0	28	0	0.00
15/10/2018	2032 On 01-August-19	10.11	Put	Bond Future	0	0	0	0	0.00
15/10/2018	2032 On 01-August-19	10.10	Put	Bond Future	0	0	0	0	0.00
15/10/2018	2033 On 01-November-18			Bond Future	102.88	102.8593	102.8750	102.8593	6,373.00
15/10/2018	2033 On 07-February-19			Bond Future	104.88	104.8617	104.8776	104.8617	0.00
15/10/2018	2033 On 02-May-19			Bond Future	105.49	105.4755	105.4925	105.4755	0.00
15/10/2018	2033 On 01-August-19			Bond Future	107.43	107.4177	107.4322	107.4177	0.00
15/10/2018	2037 On 01-November-18			Bond Future	10.06	89.1520	10.0617	89.1520	52,970.00
15/10/2018	2037 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2037 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2037 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2037 On 01-November-18	9.02	Put	Bond Future	8321	8	8321	8	0.00
15/10/2018	2037 On 01-November-18	9.03	Put	Bond Future	8236	8	8236	8	0.00
15/10/2018	2037 On 01-November-18	9.01	Put	Bond Future	8407	9	8407	9	0.00
15/10/2018	2037 On 07-February-19			Bond Future	10.15	86.6056	10.1499	86.6056	11,591.00
15/10/2018	2037 On 07-February-19	9.05	Call	Bond Future	144	0	144	0	0.00
15/10/2018	2037 On 07-February-19	9.06	Call	Bond Future	149	0	149	0	0.00
15/10/2018	2037 On 07-February-19	9.07	Call	Bond Future	154	0	154	0	0.00
15/10/2018	2037 On 07-February-19	9.07	Put	Bond Future	8658	9	8658	9	0.00
15/10/2018	2037 On 07-February-19	9.05	Put	Bond Future	8817	9	8817	9	0.00
15/10/2018	2037 On 07-February-19	9.06	Put	Bond Future	8737	9	8737	9	0.00
15/10/2018	2037 On 02-May-19			Bond Future	10.23	88.0444	10.2289	88.0444	0.00
15/10/2018	2037 On 02-May-19	9.80	Call	Bond Future	1939	2	1939	2	0.00
15/10/2018	2037 On 02-May-19	9.81	Call	Bond Future	1968	2	1968	2	0.00

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15/10/2018	2037 On 02-May-19	9.79	Call	Bond Future	1911	2	1911	2	0.00
15/10/2018	2037 On 02-May-19	9.79	Put	Bond Future	5176	5	5176	5	0.00
15/10/2018	2037 On 02-May-19	9.80	Put	Bond Future	5128	5	5128	5	0.00
15/10/2018	2037 On 02-May-19	9.81	Put	Bond Future	5080	5	5080	5	0.00
15/10/2018	2037 On 01-August-19			Bond Future	10.32	85.3931	10.3172	85.3931	0.00
15/10/2018	2037 On 01-August-19	10.29	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2037 On 01-August-19	10.31	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2037 On 01-August-19	10.30	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2037 On 01-August-19	10.30	Put	Bond Future	122	0	122	0	0.00
15/10/2018	2037 On 01-August-19	10.31	Put	Bond Future	51	0	51	0	0.00
15/10/2018	2037 On 01-August-19	10.29	Put	Bond Future	194	0	194	0	0.00
15/10/2018	2038 On 01-November-18			Bond Future	122.73	122.7102	122.7291	122.7102	6,394.00
15/10/2018	2038 On 07-February-19			Bond Future	123.53	123.5078	123.5269	123.5078	3,452.00
15/10/2018	2038 On 02-May-19			Bond Future	125.60	125.5790	125.5992	125.5790	0.00
15/10/2018	2038 On 01-August-19			Bond Future	127.86	127.8388	127.8561	127.8388	0.00
15/10/2018	2040 On 01-November-18			Bond Future	10.14	92.3631	10.1416	92.3631	26,311.00
15/10/2018	2040 On 01-November-18	9.08	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2040 On 01-November-18	9.20	Call	Bond Future	0	0	0	0	3,940.00
15/10/2018	2040 On 01-November-18	9.60	Call	Bond Future	29	0	29	0	0.00
15/10/2018	2040 On 01-November-18	9.80	Call	Bond Future	158	0	158	0	1,770.00
15/10/2018	2040 On 01-November-18	9.09	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2040 On 01-November-18	10.00	Call	Bond Future	530	1	530	1	3,940.00
15/10/2018	2040 On 01-November-18	9.07	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2040 On 01-November-18	9.10	Call	Bond Future	0	0	0	0	2,950.00
15/10/2018	2040 On 01-November-18	8.50	Call	Bond Future	0	0	0	0	2,950.00
15/10/2018	2040 On 01-November-18	8.50	Put	Bond Future	14762	15	14762	15	0.00
15/10/2018	2040 On 01-November-18	9.07	Put	Bond Future	9228	9	9228	9	0.00
15/10/2018	2040 On 01-November-18	9.10	Put	Bond Future	8949	9	8949	9	0.00
15/10/2018	2040 On 01-November-18	10.00	Put	Bond Future	1669	2	1669	2	0.00
15/10/2018	2040 On 01-November-18	9.09	Put	Bond Future	9042	9	9042	9	0.00
15/10/2018	2040 On 01-November-18	9.80	Put	Bond Future	2946	3	2946	3	0.00
15/10/2018	2040 On 01-November-18	9.60	Put	Bond Future	4513	5	4513	5	0.00
15/10/2018	2040 On 01-November-18	9.08	Put	Bond Future	9135	9	9135	9	0.00
15/10/2018	2040 On 01-November-18	9.20	Put	Bond Future	8030	8	8030	8	0.00

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15/10/2018	2040 On 07-February-19			Bond Future	10.23	89.6279	10.2294	89.6279	2,384.00
15/10/2018	2040 On 07-February-19	9.11	Call	Bond Future	140	0	140	0	0.00
15/10/2018	2040 On 07-February-19	9.13	Call	Bond Future	150	0	150	0	0.00
15/10/2018	2040 On 07-February-19	9.12	Call	Bond Future	145	0	145	0	0.00
15/10/2018	2040 On 07-February-19	9.12	Put	Bond Future	9567	10	9567	10	0.00
15/10/2018	2040 On 07-February-19	9.11	Put	Bond Future	9654	10	9654	10	0.00
15/10/2018	2040 On 07-February-19	9.13	Put	Bond Future	9480	10	9480	10	0.00
15/10/2018	2040 On 02-May-19			Bond Future	10.31	91.1168	10.3079	91.1168	0.00
15/10/2018	2040 On 02-May-19	9.90	Call	Bond Future	2162	2	2162	2	0.00
15/10/2018	2040 On 02-May-19	9.89	Call	Bond Future	2131	2	2131	2	0.00
15/10/2018	2040 On 02-May-19	9.88	Call	Bond Future	2100	2	2100	2	0.00
15/10/2018	2040 On 02-May-19	9.89	Put	Bond Future	5459	6	5459	6	0.00
15/10/2018	2040 On 02-May-19	9.88	Put	Bond Future	5510	6	5510	6	0.00
15/10/2018	2040 On 02-May-19	9.90	Put	Bond Future	5408	6	5408	6	0.00
15/10/2018	2040 On 01-August-19			Bond Future	10.40	88.2712	10.3955	88.2712	0.00
15/10/2018	2040 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2040 On 01-August-19	10.37	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2040 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2040 On 01-August-19	10.38	Put	Bond Future	118	0	118	0	0.00
15/10/2018	2040 On 01-August-19	10.36	Put	Bond Future	271	0	271	0	0.00
15/10/2018	2040 On 01-August-19	10.37	Put	Bond Future	195	0	195	0	0.00
15/10/2018	2044 On 01-November-18			Bond Future	10.17	89.2658	10.1711	89.2658	33,458.00
15/10/2018	2044 On 01-November-18	9.12	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2044 On 01-November-18	9.13	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2044 On 01-November-18	9.14	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2044 On 01-November-18	9.13	Put	Bond Future	9107	9	9107	9	0.00
15/10/2018	2044 On 01-November-18	9.14	Put	Bond Future	9012	9	9012	9	0.00
15/10/2018	2044 On 01-November-18	9.12	Put	Bond Future	9202	9	9202	9	0.00
15/10/2018	2044 On 07-February-19			Bond Future	10.26	86.5963	10.2559	86.5963	6,535.00
15/10/2018	2044 On 07-February-19	9.17	Call	Bond Future	157	0	157	0	0.00
15/10/2018	2044 On 07-February-19	9.18	Call	Bond Future	162	0	162	0	0.00
15/10/2018	2044 On 07-February-19	9.16	Call	Bond Future	152	0	152	0	0.00
15/10/2018	2044 On 07-February-19	9.16	Put	Bond Future	9629	10	9629	10	0.00
15/10/2018	2044 On 07-February-19	9.17	Put	Bond Future	9540	10	9540	10	0.00

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15/10/2018	2044 On 07-February-19	9.18	Put	Bond Future	9452	10	9452	10	0.00
15/10/2018	2044 On 02-May-19			Bond Future	10.33	88.0349	10.3316	88.0349	0.00
15/10/2018	2044 On 02-May-19	9.90	Call	Bond Future	2123	2	2123	2	0.00
15/10/2018	2044 On 02-May-19	9.92	Call	Bond Future	2186	2	2186	2	0.00
15/10/2018	2044 On 02-May-19	9.91	Call	Bond Future	2154	2	2154	2	0.00
15/10/2018	2044 On 02-May-19	9.92	Put	Bond Future	5510	6	5510	6	0.00
15/10/2018	2044 On 02-May-19	9.91	Put	Bond Future	5562	6	5562	6	0.00
15/10/2018	2044 On 02-May-19	9.90	Put	Bond Future	5614	6	5614	6	0.00
15/10/2018	2044 On 01-August-19			Bond Future	10.42	85.2583	10.4159	85.2583	0.00
15/10/2018	2044 On 01-August-19	10.39	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2044 On 01-August-19	10.38	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2044 On 01-August-19	10.40	Call	Bond Future	0	0	0	0	0.00
15/10/2018	2044 On 01-August-19	10.38	Put	Bond Future	278	0	278	0	0.00
15/10/2018	2044 On 01-August-19	10.39	Put	Bond Future	200	0	200	0	0.00
15/10/2018	2044 On 01-August-19	10.40	Put	Bond Future	123	0	123	0	0.00
15/10/2018	2046 On 01-November-18			Bond Future	116.79	116.7742	116.7922	116.7742	9,367.00
15/10/2018	2046 On 07-February-19			Bond Future	119.07	119.0475	119.0656	119.0475	2,715.00
15/10/2018	2046 On 02-May-19			Bond Future	119.38	119.3584	119.3780	119.3584	0.00
15/10/2018	2046 On 01-August-19			Bond Future	121.57	121.5562	121.5728	121.5562	0.00
15/10/2018	2050 On 01-November-18			Bond Future	122.65	122.6319	122.6506	122.6319	7,454.00
15/10/2018	2050 On 07-February-19			Bond Future	123.27	123.2477	123.2669	123.2477	2,630.00
15/10/2018	2050 On 02-May-19			Bond Future	125.33	125.3145	125.3350	125.3145	0.00
15/10/2018	2050 On 01-August-19			Bond Future	125.82	125.8046	125.8220	125.8046	0.00
15/10/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	AL37 On 01-November-18			Index Future	588.39	587.6900	588.3940	587.6900	0.00
15/10/2018	AL37 On 07-February-19			Index Future	599.71	598.9860	599.7050	598.9860	0.00
15/10/2018	AL37 On 02-May-19			Index Future	609.68	608.9400	609.6750	608.9400	0.00
15/10/2018	AL37 On 01-August-19			Index Future	620.77	620.0340	620.7680	620.0340	0.00
15/10/2018	AL7T On 01-November-18			Index Future	677.08	676.1150	677.0800	676.1150	0.00
15/10/2018	AL7T On 07-February-19			Index Future	690.10	689.1110	690.0960	689.1110	0.00
15/10/2018	AL7T On 02-May-19			Index Future	701.57	700.5620	701.5680	700.5620	0.00
15/10/2018	AL7T On 01-August-19			Index Future	714.33	713.3260	714.3330	713.3260	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
15/10/2018	ALBI On 01-November-18			Index Future	611.12	610.1190	611.1200	610.1190	591.00
15/10/2018	ALBI On 07-February-19			Index Future	622.87	621.8470	622.8690	621.8470	513.00
15/10/2018	ALBI On 02-May-19			Index Future	633.22	632.1800	633.2230	632.1800	0.00
15/10/2018	ALBI On 01-August-19			Index Future	644.74	643.6980	644.7440	643.6980	0.00
15/10/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2018	ES33 On 01-November-18			Bond Future	11.27	74.0611	11.2671	74.0611	9,466.00
15/10/2018	ES33 On 07-February-19			Bond Future	11.41	75.4847	11.4114	75.4847	0.00
15/10/2018	ES33 On 02-May-19			Bond Future	11.53	72.9495	11.5339	72.9495	0.00
15/10/2018	ES33 On 01-August-19			Bond Future	11.67	74.2782	11.6683	74.2782	0.00
15/10/2018	ES42 On 01-November-18			Bond Future	11.50	75.9376	11.5006	75.9376	7,957.00
15/10/2018	ES42 On 07-February-19			Bond Future	11.64	77.3972	11.6372	77.3972	0.00
15/10/2018	ES42 On 02-May-19			Bond Future	11.76	74.4231	11.7590	74.4231	0.00
15/10/2018	ES42 On 01-August-19			Bond Future	11.89	75.7786	11.8895	75.7786	0.00
15/10/2018	GOVI On 01-November-18			GOVI	604.93	603.8600	604.9280	603.8600	460.00
15/10/2018	GOVI On 01-November-18	653.49	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 01-November-18	653.50	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 01-November-18	653.51	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 01-November-18	653.51	Put	GOVI	485820	50	485820	50	0.00
15/10/2018	GOVI On 01-November-18	653.49	Put	GOVI	485620	50	485620	50	0.00
15/10/2018	GOVI On 01-November-18	653.50	Put	GOVI	485720	50	485720	50	0.00
15/10/2018	GOVI On 07-February-19			GOVI	616.56	615.4680	616.5570	615.4680	0.00
15/10/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 07-February-19	666.51	Put	GOVI	499530	51	499530	51	0.00
15/10/2018	GOVI On 07-February-19	666.52	Put	GOVI	499630	51	499630	51	0.00
15/10/2018	GOVI On 07-February-19	666.53	Put	GOVI	499730	51	499730	51	0.00
15/10/2018	GOVI On 02-May-19			GOVI	626.81	625.6950	626.8070	625.6950	0.00
15/10/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 02-May-19	647.88	Put	GOVI	210730	22	210730	22	0.00
15/10/2018	GOVI On 02-May-19	647.86	Put	GOVI	210530	22	210530	22	0.00
15/10/2018	GOVI On 02-May-19	647.87	Put	GOVI	210630	22	210630	22	0.00
15/10/2018	GOVI On 01-August-19			GOVI	638.21	637.0950	638.2110	637.0950	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
15/10/2018	GOVI On 01-August-19	638.69	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 01-August-19	638.68	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 01-August-19	638.67	Call	GOVI	0	0	0	0	0.00
15/10/2018	GOVI On 01-August-19	638.68	Put	GOVI	4690	2	4690	2	0.00
15/10/2018	GOVI On 01-August-19	638.67	Put	GOVI	4590	2	4590	2	0.00
15/10/2018	GOVI On 01-August-19	638.69	Put	GOVI	4790	2	4790	2	0.00
15/10/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2018	IGOV On 01-November-18			Index Future	253.70	253.5710	253.6960	253.5710	746.00
15/10/2018	IGOV On 07-February-19			Index Future	258.64	258.5070	258.6350	258.5070	0.00
15/10/2018	IGOV On 02-May-19			Index Future	262.97	262.8420	262.9740	262.8420	0.00
15/10/2018	IGOV On 01-August-19			Index Future	267.81	267.6820	267.8100	267.6820	0.00
15/10/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
15/10/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
15/10/2018	IS01 On 20-June-19			Interest Rate Swap	102.06	102.0700	102.0600	102.0700	0.00
15/10/2018	IS01 On 19-September-19			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
15/10/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
15/10/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3400	99.3300	99.3400	0.00
15/10/2018	IS02 On 21-June-19			Interest Rate Swap	99.79	99.8000	99.7900	99.8000	0.00
15/10/2018	IS02 On 20-September-19			Interest Rate Swap	102.02	102.0400	102.0200	102.0400	0.00
15/10/2018	IS02 On 20-December-19			Interest Rate Swap	103.10	103.1000	103.1000	103.1000	0.00
15/10/2018	IS02 On 23-March-20			Interest Rate Swap	99.25	99.2500	99.2500	99.2500	0.00
15/10/2018	IS02 On 22-June-20			Interest Rate Swap	102.96	102.9700	102.9600	102.9700	0.00
15/10/2018	IS02 On 21-September-20			Interest Rate Swap	100.11	100.1300	100.1100	100.1300	0.00
15/10/2018	IS05 On 17-December-20			Interest Rate Swap	97.06	97.0800	97.0600	97.0800	0.00
15/10/2018	IS05 On 16-March-21			Interest Rate Swap	96.39	96.4200	96.3900	96.4200	0.00
15/10/2018	IS05 On 15-June-21			Interest Rate Swap	95.70	95.7200	95.7000	95.7200	0.00
15/10/2018	IS05 On 21-September-21			Interest Rate Swap	95.98	96.0000	95.9800	96.0000	0.00
15/10/2018	IS05 On 21-December-21			Interest Rate Swap	98.27	98.2900	98.2700	98.2900	51.00
15/10/2018	IS05 On 15-March-22			Interest Rate Swap	98.50	98.5200	98.5000	98.5200	0.00
15/10/2018	IS05 On 21-June-22			Interest Rate Swap	99.79	99.8200	99.7900	99.8200	0.00
15/10/2018	IS05 On 20-September-22			Interest Rate Swap	103.79	103.8300	103.7900	103.8300	0.00
15/10/2018	IS05 On 20-December-22			Interest Rate Swap	105.13	105.1800	105.1300	105.1800	0.00
15/10/2018	IS05 On 22-March-23			Interest Rate Swap	98.65	98.7000	98.6500	98.7000	0.00
15/10/2018	IS05 On 20-June-23			Interest Rate Swap	104.76	104.8100	104.7600	104.8100	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
15/10/2018	IS05 On 19-September-23			Interest Rate Swap	100.39	100.4500	100.3900	100.4500	0.00
15/10/2018	IS10 On 17-December-25			Interest Rate Swap	97.87	97.9400	97.8700	97.9400	0.00
15/10/2018	IS10 On 16-March-26			Interest Rate Swap	94.99	95.0700	94.9900	95.0700	0.00
15/10/2018	IS10 On 15-June-26			Interest Rate Swap	93.85	93.9200	93.8500	93.9200	0.00
15/10/2018	IS10 On 21-September-26			Interest Rate Swap	96.07	96.1500	96.0700	96.1500	0.00
15/10/2018	IS10 On 21-December-26			Interest Rate Swap	99.88	99.9600	99.8800	99.9600	0.00
15/10/2018	IS10 On 15-March-27			Interest Rate Swap	98.55	98.6300	98.5500	98.6300	0.00
15/10/2018	IS10 On 21-June-27			Interest Rate Swap	100.67	100.7500	100.6700	100.7500	0.00
15/10/2018	IS10 On 20-September-27			Interest Rate Swap	106.12	106.2000	106.1200	106.2000	0.00
15/10/2018	IS10 On 20-December-27			Interest Rate Swap	106.53	106.6000	106.5300	106.6000	0.00
15/10/2018	IS10 On 22-March-28			Interest Rate Swap	100.19	100.2700	100.1900	100.2700	0.00
15/10/2018	IS10 On 20-June-28			Interest Rate Swap	107.30	107.3900	107.3000	107.3900	0.00
15/10/2018	IS10 On 19-September-28			Interest Rate Swap	101.03	101.1100	101.0300	101.1100	0.00
15/10/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/10/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/10/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/10/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
15/10/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
15/10/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
15/10/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/10/2018	R023 On 01-November-18			Bond Future	8.59	98.3270	8.5908	98.3270	37,320.00
15/10/2018	R023 On 01-November-18	10.59	Call	Bond Future	6662	7	6662	7	0.00
15/10/2018	R023 On 01-November-18	10.58	Call	Bond Future	6630	7	6630	7	0.00
15/10/2018	R023 On 01-November-18	10.57	Call	Bond Future	6598	6	6598	6	0.00
15/10/2018	R023 On 01-November-18	10.58	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R023 On 01-November-18	10.57	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R023 On 01-November-18	10.59	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R023 On 07-February-19			Bond Future	8.70	100.2170	8.7048	100.2170	17,367.00
15/10/2018	R023 On 07-February-19	10.57	Call	Bond Future	5909	6	5909	6	0.00
15/10/2018	R023 On 07-February-19	10.59	Call	Bond Future	5969	6	5969	6	0.00
15/10/2018	R023 On 07-February-19	10.58	Call	Bond Future	5939	6	5939	6	0.00
15/10/2018	R023 On 07-February-19	10.58	Put	Bond Future	15	0	15	0	0.00
15/10/2018	R023 On 07-February-19	10.59	Put	Bond Future	15	0	15	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
15/10/2018	R023 On 07-February-19	10.57	Put	Bond Future	16	0	16	0	0.00
15/10/2018	R023 On 02-May-19			Bond Future	8.80	97.9549	8.8008	97.9549	0.00
15/10/2018	R023 On 02-May-19	8.46	Call	Bond Future	726	1	726	1	0.00
15/10/2018	R023 On 02-May-19	8.45	Call	Bond Future	712	1	712	1	0.00
15/10/2018	R023 On 02-May-19	8.44	Call	Bond Future	699	1	699	1	0.00
15/10/2018	R023 On 02-May-19	8.45	Put	Bond Future	1814	2	1814	2	0.00
15/10/2018	R023 On 02-May-19	8.44	Put	Bond Future	1832	2	1832	2	0.00
15/10/2018	R023 On 02-May-19	8.46	Put	Bond Future	1796	2	1796	2	0.00
15/10/2018	R023 On 01-August-19			Bond Future	8.91	99.7392	8.9120	99.7392	0.00
15/10/2018	R023 On 01-August-19	8.93	Call	Bond Future	53	0	53	0	0.00
15/10/2018	R023 On 01-August-19	8.95	Call	Bond Future	111	0	111	0	0.00
15/10/2018	R023 On 01-August-19	8.94	Call	Bond Future	82	0	82	0	0.00
15/10/2018	R023 On 01-August-19	8.94	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R023 On 01-August-19	8.95	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R023 On 01-August-19	8.93	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R035 On 01-November-18			Bond Future	9.98	92.6277	9.9829	92.6277	74,680.00
15/10/2018	R035 On 01-November-18	8.94	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R035 On 01-November-18	8.93	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R035 On 01-November-18	8.92	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R035 On 01-November-18	8.93	Put	Bond Future	8368	9	8368	9	0.00
15/10/2018	R035 On 01-November-18	8.92	Put	Bond Future	8453	9	8453	9	0.00
15/10/2018	R035 On 01-November-18	8.94	Put	Bond Future	8283	8	8283	8	0.00
15/10/2018	R035 On 07-February-19			Bond Future	10.08	94.4082	10.0775	94.4082	298.00
15/10/2018	R035 On 07-February-19	8.96	Call	Bond Future	131	0	131	0	0.00
15/10/2018	R035 On 07-February-19	8.98	Call	Bond Future	140	0	140	0	0.00
15/10/2018	R035 On 07-February-19	8.97	Call	Bond Future	135	0	135	0	0.00
15/10/2018	R035 On 07-February-19	8.97	Put	Bond Future	8805	9	8805	9	0.00
15/10/2018	R035 On 07-February-19	8.98	Put	Bond Future	8726	9	8726	9	0.00
15/10/2018	R035 On 07-February-19	8.96	Put	Bond Future	8885	9	8885	9	0.00
15/10/2018	R035 On 02-May-19			Bond Future	10.15	91.4794	10.1549	91.4794	0.00
15/10/2018	R035 On 02-May-19	9.74	Call	Bond Future	1929	2	1929	2	0.00
15/10/2018	R035 On 02-May-19	9.75	Call	Bond Future	1958	2	1958	2	0.00
15/10/2018	R035 On 02-May-19	9.73	Call	Bond Future	1900	2	1900	2	0.00
15/10/2018	R035 On 02-May-19	9.73	Put	Bond Future	5042	5	5042	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
15/10/2018	R035 On 02-May-19	9.75	Put	Bond Future	4949	5	4949	5	0.00
15/10/2018	R035 On 02-May-19	9.74	Put	Bond Future	4995	5	4995	5	0.00
15/10/2018	R035 On 01-August-19			Bond Future	10.24	93.1457	10.2398	93.1457	0.00
15/10/2018	R035 On 01-August-19	10.24	Call	Bond Future	1	0	1	0	0.00
15/10/2018	R035 On 01-August-19	10.23	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R035 On 01-August-19	10.22	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R035 On 01-August-19	10.23	Put	Bond Future	70	0	70	0	0.00
15/10/2018	R035 On 01-August-19	10.22	Put	Bond Future	141	0	141	0	0.00
15/10/2018	R035 On 01-August-19	10.24	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R186 On 01-November-18			Bond Future	9.23	110.9371	9.2290	110.9371	67,821.00
15/10/2018	R186 On 01-November-18	8.53	Call	Bond Future	2	0	2	0	0.00
15/10/2018	R186 On 01-November-18	8.46	Call	Bond Future	1	0	1	0	5,000.00
15/10/2018	R186 On 01-November-18	8.90	Call	Bond Future	95	0	95	0	0.00
15/10/2018	R186 On 01-November-18	9.14	Call	Bond Future	443	0	443	0	0.00
15/10/2018	R186 On 01-November-18	8.54	Call	Bond Future	2	0	2	0	0.00
15/10/2018	R186 On 01-November-18	7.96	Call	Bond Future	0	0	0	0	5,000.00
15/10/2018	R186 On 01-November-18	8.52	Call	Bond Future	2	0	2	0	0.00
15/10/2018	R186 On 01-November-18	8.52	Put	Bond Future	4289	4	4289	4	0.00
15/10/2018	R186 On 01-November-18	8.90	Put	Bond Future	2057	2	2057	2	2,500.00
15/10/2018	R186 On 01-November-18	9.14	Put	Bond Future	969	1	969	1	5,000.00
15/10/2018	R186 On 01-November-18	7.96	Put	Bond Future	7832	8	7832	8	0.00
15/10/2018	R186 On 01-November-18	8.54	Put	Bond Future	4165	4	4165	4	0.00
15/10/2018	R186 On 01-November-18	8.53	Put	Bond Future	4227	4	4227	4	0.00
15/10/2018	R186 On 01-November-18	8.46	Put	Bond Future	4661	5	4661	5	0.00
15/10/2018	R186 On 07-February-19			Bond Future	9.33	107.7650	9.3292	107.7650	839.00
15/10/2018	R186 On 07-February-19	8.20	Call	Bond Future	95	0	95	0	0.00
15/10/2018	R186 On 07-February-19	8.50	Call	Bond Future	259	0	259	0	1,000.00
15/10/2018	R186 On 07-February-19	9.10	Call	Bond Future	1184	1	1184	1	0.00
15/10/2018	R186 On 07-February-19	8.21	Call	Bond Future	98	0	98	0	0.00
15/10/2018	R186 On 07-February-19	9.92	Call	Bond Future	3996	4	3996	4	0.00
15/10/2018	R186 On 07-February-19	8.77	Call	Bond Future	562	1	562	1	1,170.00
15/10/2018	R186 On 07-February-19	9.90	Call	Bond Future	3910	4	3910	4	0.00
15/10/2018	R186 On 07-February-19	8.22	Call	Bond Future	101	0	101	0	0.00
15/10/2018	R186 On 07-February-19	9.27	Call	Bond Future	1620	2	1620	2	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	R186 On 07-February-19	8.30	Call	Bond Future	134	0	134	0	210.00
15/10/2018	R186 On 07-February-19	8.77	Put	Bond Future	3820	4	3820	4	0.00
15/10/2018	R186 On 07-February-19	8.22	Put	Bond Future	6691	7	6691	7	0.00
15/10/2018	R186 On 07-February-19	9.27	Put	Bond Future	1959	2	1959	2	0.00
15/10/2018	R186 On 07-February-19	9.90	Put	Bond Future	714	1	714	1	1,000.00
15/10/2018	R186 On 07-February-19	8.30	Put	Bond Future	6231	6	6231	6	0.00
15/10/2018	R186 On 07-February-19	8.20	Put	Bond Future	6808	7	6808	7	0.00
15/10/2018	R186 On 07-February-19	8.50	Put	Bond Future	5136	5	5136	5	0.00
15/10/2018	R186 On 07-February-19	9.10	Put	Bond Future	2504	3	2504	3	1,000.00
15/10/2018	R186 On 07-February-19	8.21	Put	Bond Future	6749	7	6749	7	0.00
15/10/2018	R186 On 07-February-19	9.92	Put	Bond Future	691	1	691	1	1,170.00
15/10/2018	R186 On 02-May-19			Bond Future	9.42	109.5554	9.4191	109.5554	0.00
15/10/2018	R186 On 02-May-19	9.03	Call	Bond Future	1365	1	1365	1	0.00
15/10/2018	R186 On 02-May-19	10.07	Call	Bond Future	4679	5	4679	5	0.00
15/10/2018	R186 On 02-May-19	9.02	Call	Bond Future	1343	1	1343	1	0.00
15/10/2018	R186 On 02-May-19	9.30	Call	Bond Future	2031	2	2031	2	200.00
15/10/2018	R186 On 02-May-19	9.01	Call	Bond Future	1321	1	1321	1	0.00
15/10/2018	R186 On 02-May-19	8.70	Call	Bond Future	745	1	745	1	200.00
15/10/2018	R186 On 02-May-19	9.30	Put	Bond Future	2696	3	2696	3	0.00
15/10/2018	R186 On 02-May-19	8.70	Put	Bond Future	4841	5	4841	5	0.00
15/10/2018	R186 On 02-May-19	9.02	Put	Bond Future	3591	4	3591	4	0.00
15/10/2018	R186 On 02-May-19	10.07	Put	Bond Future	1142	1	1142	1	200.00
15/10/2018	R186 On 02-May-19	9.01	Put	Bond Future	3626	4	3626	4	0.00
15/10/2018	R186 On 02-May-19	9.03	Put	Bond Future	3556	4	3556	4	0.00
15/10/2018	R186 On 01-August-19			Bond Future	9.52	106.2525	9.5187	106.2525	0.00
15/10/2018	R186 On 01-August-19	9.52	Call	Bond Future	7	0	7	0	0.00
15/10/2018	R186 On 01-August-19	9.54	Call	Bond Future	114	0	114	0	0.00
15/10/2018	R186 On 01-August-19	9.53	Call	Bond Future	61	0	61	0	0.00
15/10/2018	R186 On 01-August-19	9.53	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R186 On 01-August-19	9.54	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R186 On 01-August-19	9.52	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R197 On 01-November-18			Bond Future	300.85	300.5386	300.8503	300.5386	953.00
15/10/2018	R197 On 07-February-19			Bond Future	299.36	299.0420	299.3596	299.0420	1,400.00
15/10/2018	R197 On 02-May-19			Bond Future	304.38	304.0566	304.3817	304.0566	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
15/10/2018	R197 On 01-August-19			Bond Future	302.42	302.1015	302.4247	302.1015	0.00
15/10/2018	R202 On 01-November-18			Bond Future	235.85	236.0944	235.8546	236.0944	8,088.00
15/10/2018	R202 On 07-February-19			Bond Future	236.54	236.7881	236.5436	236.7881	2,057.00
15/10/2018	R202 On 02-May-19			Bond Future	240.51	240.7588	240.5120	240.7588	0.00
15/10/2018	R202 On 01-August-19			Bond Future	240.92	241.1799	240.9222	241.1799	0.00
15/10/2018	R207 On 01-November-18			Bond Future	7.21	102.2301	7.2090	102.2301	18,869.00
15/10/2018	R207 On 01-November-18	6.75	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R207 On 01-November-18	6.76	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R207 On 01-November-18	6.74	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R207 On 01-November-18	6.74	Put	Bond Future	529	1	529	1	0.00
15/10/2018	R207 On 01-November-18	6.75	Put	Bond Future	518	1	518	1	0.00
15/10/2018	R207 On 01-November-18	6.76	Put	Bond Future	506	1	506	1	0.00
15/10/2018	R207 On 07-February-19			Bond Future	7.20	100.5502	7.1983	100.5502	62.00
15/10/2018	R207 On 07-February-19	6.53	Call	Bond Future	22	0	22	0	0.00
15/10/2018	R207 On 07-February-19	6.52	Call	Bond Future	22	0	22	0	0.00
15/10/2018	R207 On 07-February-19	6.51	Call	Bond Future	21	0	21	0	0.00
15/10/2018	R207 On 07-February-19	6.52	Put	Bond Future	621	1	621	1	0.00
15/10/2018	R207 On 07-February-19	6.51	Put	Bond Future	629	1	629	1	0.00
15/10/2018	R207 On 07-February-19	6.53	Put	Bond Future	612	1	612	1	0.00
15/10/2018	R207 On 02-May-19			Bond Future	7.19	102.2208	7.1870	102.2208	0.00
15/10/2018	R207 On 02-May-19	7.61	Call	Bond Future	351	0	351	0	0.00
15/10/2018	R207 On 02-May-19	7.63	Call	Bond Future	362	0	362	0	0.00
15/10/2018	R207 On 02-May-19	7.62	Call	Bond Future	356	0	356	0	0.00
15/10/2018	R207 On 02-May-19	7.62	Put	Bond Future	69	0	69	0	0.00
15/10/2018	R207 On 02-May-19	7.63	Put	Bond Future	68	0	68	0	0.00
15/10/2018	R207 On 02-May-19	7.61	Put	Bond Future	70	0	70	0	0.00
15/10/2018	R207 On 01-August-19			Bond Future	7.03	100.4419	7.0313	100.4419	0.00
15/10/2018	R207 On 01-August-19	7.33	Call	Bond Future	129	0	129	0	0.00
15/10/2018	R207 On 01-August-19	7.34	Call	Bond Future	133	0	133	0	0.00
15/10/2018	R207 On 01-August-19	7.35	Call	Bond Future	138	0	138	0	0.00
15/10/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R208 On 01-November-18			Bond Future	7.84	98.2660	7.8356	98.2660	29,067.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	R208 On 01-November-18	7.11	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R208 On 01-November-18	7.12	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R208 On 01-November-18	7.10	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R208 On 01-November-18	7.12	Put	Bond Future	1531	2	1531	2	0.00
15/10/2018	R208 On 01-November-18	7.10	Put	Bond Future	1574	2	1574	2	0.00
15/10/2018	R208 On 01-November-18	7.11	Put	Bond Future	1553	2	1553	2	0.00
15/10/2018	R208 On 07-February-19			Bond Future	7.92	100.1548	7.9229	100.1548	0.00
15/10/2018	R208 On 07-February-19	7.08	Call	Bond Future	34	0	34	0	0.00
15/10/2018	R208 On 07-February-19	7.07	Call	Bond Future	34	0	34	0	0.00
15/10/2018	R208 On 07-February-19	7.06	Call	Bond Future	33	0	33	0	0.00
15/10/2018	R208 On 07-February-19	7.08	Put	Bond Future	1651	2	1651	2	0.00
15/10/2018	R208 On 07-February-19	7.06	Put	Bond Future	1688	2	1688	2	0.00
15/10/2018	R208 On 07-February-19	7.07	Put	Bond Future	1670	2	1670	2	0.00
15/10/2018	R208 On 02-May-19			Bond Future	8.01	98.4193	8.0055	98.4193	0.00
15/10/2018	R208 On 02-May-19	8.02	Call	Bond Future	584	1	584	1	0.00
15/10/2018	R208 On 02-May-19	8.03	Call	Bond Future	594	1	594	1	0.00
15/10/2018	R208 On 02-May-19	8.04	Call	Bond Future	604	1	604	1	0.00
15/10/2018	R208 On 02-May-19	8.04	Put	Bond Future	546	1	546	1	0.00
15/10/2018	R208 On 02-May-19	8.02	Put	Bond Future	559	1	559	1	0.00
15/10/2018	R208 On 02-May-19	8.03	Put	Bond Future	553	1	553	1	0.00
15/10/2018	R208 On 01-August-19			Bond Future	8.11	100.2120	8.1054	100.2120	0.00
15/10/2018	R208 On 01-August-19	8.17	Call	Bond Future	97	0	97	0	0.00
15/10/2018	R208 On 01-August-19	8.16	Call	Bond Future	82	0	82	0	0.00
15/10/2018	R208 On 01-August-19	8.15	Call	Bond Future	67	0	67	0	0.00
15/10/2018	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-November-18			Bond Future	9.95	70.1991	9.9455	70.1991	122,967.00
15/10/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	69443	69	69443	69	0.00
15/10/2018	R209 On 01-November-18	8.89	Call	Bond Future	0	0	0	0	2,000.00
15/10/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	69443	69	69443	69	0.00
15/10/2018	R209 On 01-November-18	9.97	Call	Bond Future	859	1	859	1	0.00
15/10/2018	R209 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-November-18	10.00	Call	Bond Future	963	1	963	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	R209 On 01-November-18	9.64	Call	Bond Future	149	0	149	0	2,000.00
15/10/2018	R209 On 01-November-18	9.47	Call	Bond Future	38	0	38	0	0.00
15/10/2018	R209 On 01-November-18	9.82	Call	Bond Future	438	0	438	0	0.00
15/10/2018	R209 On 01-November-18	9.94	Call	Bond Future	761	1	761	1	0.00
15/10/2018	R209 On 01-November-18	10.57	Call	Bond Future	3797	4	3797	4	0.00
15/10/2018	R209 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	760.00
15/10/2018	R209 On 01-November-18	9.84	Call	Bond Future	484	0	484	0	0.00
15/10/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	69443	69	69443	69	0.00
15/10/2018	R209 On 01-November-18	9.34	Call	Bond Future	11	0	11	0	0.00
15/10/2018	R209 On 01-November-18	9.49	Call	Bond Future	45	0	45	0	0.00
15/10/2018	R209 On 01-November-18	9.98	Call	Bond Future	893	1	893	1	0.00
15/10/2018	R209 On 01-November-18	8.98	Put	Bond Future	6487	7	6487	7	0.00
15/10/2018	R209 On 01-November-18	10.00	Put	Bond Future	622	1	622	1	5,850.00
15/10/2018	R209 On 01-November-18	9.64	Put	Bond Future	2111	2	2111	2	0.00
15/10/2018	R209 On 01-November-18	9.47	Put	Bond Future	3127	3	3127	3	760.00
15/10/2018	R209 On 01-November-18	9.82	Put	Bond Future	1234	1	1234	1	760.00
15/10/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-November-18	9.97	Put	Bond Future	705	1	705	1	0.00
15/10/2018	R209 On 01-November-18	9.84	Put	Bond Future	1153	1	1153	1	0.00
15/10/2018	R209 On 01-November-18	8.99	Put	Bond Future	6415	7	6415	7	0.00
15/10/2018	R209 On 01-November-18	9.49	Put	Bond Future	3000	3	3000	3	0.00
15/10/2018	R209 On 01-November-18	10.57	Put	Bond Future	28	0	28	0	0.00
15/10/2018	R209 On 01-November-18	9.94	Put	Bond Future	796	1	796	1	0.00
15/10/2018	R209 On 01-November-18	9.98	Put	Bond Future	677	1	677	1	2,000.00
15/10/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-November-18	9.34	Put	Bond Future	3979	4	3979	4	0.00
15/10/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-November-18	8.89	Put	Bond Future	7136	7	7136	7	0.00
15/10/2018	R209 On 07-February-19			Bond Future	10.03	71.5485	10.0273	71.5485	340.00
15/10/2018	R209 On 07-February-19	8.96	Call	Bond Future	148	0	148	0	0.00
15/10/2018	R209 On 07-February-19	8.95	Call	Bond Future	144	0	144	0	0.00
15/10/2018	R209 On 07-February-19	9.54	Call	Bond Future	831	1	831	1	4,000.00
15/10/2018	R209 On 07-February-19	9.04	Call	Bond Future	194	0	194	0	4,000.00
15/10/2018	R209 On 07-February-19	8.97	Call	Bond Future	153	0	153	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
15/10/2018	R209 On 07-February-19	10.20	Call	Bond Future	2684	3	2684	3	0.00
15/10/2018	R209 On 07-February-19	9.04	Put	Bond Future	6740	7	6740	7	0.00
15/10/2018	R209 On 07-February-19	8.95	Put	Bond Future	7332	7	7332	7	0.00
15/10/2018	R209 On 07-February-19	9.54	Put	Bond Future	3954	4	3954	4	0.00
15/10/2018	R209 On 07-February-19	8.96	Put	Bond Future	7265	7	7265	7	0.00
15/10/2018	R209 On 07-February-19	8.97	Put	Bond Future	7198	7	7198	7	0.00
15/10/2018	R209 On 07-February-19	10.20	Put	Bond Future	1625	2	1625	2	4,000.00
15/10/2018	R209 On 02-May-19			Bond Future	10.10	69.5894	10.0977	69.5894	0.00
15/10/2018	R209 On 02-May-19	9.69	Call	Bond Future	1719	2	1719	2	0.00
15/10/2018	R209 On 02-May-19	9.68	Call	Bond Future	1694	2	1694	2	0.00
15/10/2018	R209 On 02-May-19	9.70	Call	Bond Future	1744	2	1744	2	0.00
15/10/2018	R209 On 02-May-19	9.68	Put	Bond Future	4326	4	4326	4	0.00
15/10/2018	R209 On 02-May-19	9.69	Put	Bond Future	4286	4	4286	4	0.00
15/10/2018	R209 On 02-May-19	9.70	Put	Bond Future	4247	4	4247	4	0.00
15/10/2018	R209 On 01-August-19			Bond Future	10.17	70.8569	10.1734	70.8569	0.00
15/10/2018	R209 On 01-August-19	10.15	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-August-19	10.17	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-August-19	10.16	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R209 On 01-August-19	10.16	Put	Bond Future	81	0	81	0	0.00
15/10/2018	R209 On 01-August-19	10.15	Put	Bond Future	142	0	142	0	0.00
15/10/2018	R209 On 01-August-19	10.17	Put	Bond Future	21	0	21	0	0.00
15/10/2018	R210 On 01-November-18			Bond Future	185.82	185.7947	185.8228	185.7947	1,976.00
15/10/2018	R210 On 07-February-19			Bond Future	189.44	189.4117	189.4400	189.4117	712.00
15/10/2018	R210 On 02-May-19			Bond Future	190.06	190.0331	190.0635	190.0331	0.00
15/10/2018	R210 On 01-August-19			Bond Future	193.56	193.5322	193.5580	193.5322	0.00
15/10/2018	R212 On 01-November-18			Bond Future	155.55	155.5238	155.5463	155.5238	2,920.00
15/10/2018	R212 On 07-February-19			Bond Future	156.42	156.3963	156.4191	156.3963	1,526.00
15/10/2018	R212 On 02-May-19			Bond Future	159.04	159.0189	159.0432	159.0189	0.00
15/10/2018	R212 On 01-August-19			Bond Future	161.90	161.8758	161.8964	161.8758	0.00
15/10/2018	R213 On 01-November-18			Bond Future	9.74	81.7826	9.7376	81.7826	32,893.00
15/10/2018	R213 On 01-November-18	8.66	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R213 On 01-November-18	8.65	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R213 On 01-November-18	8.64	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R213 On 01-November-18	8.65	Put	Bond Future	7046	7	7046	7	0.00

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15/10/2018	R213 On 01-November-18	8.64	Put	Bond Future	7114	7	7114	7	0.00
15/10/2018	R213 On 01-November-18	8.66	Put	Bond Future	6977	7	6977	7	0.00
15/10/2018	R213 On 07-February-19			Bond Future	9.83	83.3547	9.8306	83.3547	1,609.00
15/10/2018	R213 On 07-February-19	8.68	Call	Bond Future	109	0	109	0	0.00
15/10/2018	R213 On 07-February-19	8.69	Call	Bond Future	112	0	112	0	0.00
15/10/2018	R213 On 07-February-19	8.70	Call	Bond Future	116	0	116	0	0.00
15/10/2018	R213 On 07-February-19	8.69	Put	Bond Future	7376	7	7376	7	0.00
15/10/2018	R213 On 07-February-19	8.70	Put	Bond Future	7312	7	7312	7	0.00
15/10/2018	R213 On 07-February-19	8.68	Put	Bond Future	7440	8	7440	8	0.00
15/10/2018	R213 On 02-May-19			Bond Future	9.91	81.1924	9.9067	81.1924	0.00
15/10/2018	R213 On 02-May-19	9.50	Call	Bond Future	1548	2	1548	2	0.00
15/10/2018	R213 On 02-May-19	9.49	Call	Bond Future	1525	2	1525	2	0.00
15/10/2018	R213 On 02-May-19	9.48	Call	Bond Future	1501	1	1501	1	0.00
15/10/2018	R213 On 02-May-19	9.49	Put	Bond Future	4040	4	4040	4	0.00
15/10/2018	R213 On 02-May-19	9.48	Put	Bond Future	4078	4	4078	4	0.00
15/10/2018	R213 On 02-May-19	9.50	Put	Bond Future	4003	4	4003	4	0.00
15/10/2018	R213 On 01-August-19			Bond Future	9.99	82.6714	9.9904	82.6714	0.00
15/10/2018	R213 On 01-August-19	9.98	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R213 On 01-August-19	9.99	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R213 On 01-August-19	10.00	Call	Bond Future	56	0	56	0	0.00
15/10/2018	R213 On 01-August-19	10.00	Put	Bond Future	0	0	0	0	0.00
15/10/2018	R213 On 01-August-19	9.98	Put	Bond Future	60	0	60	0	0.00
15/10/2018	R213 On 01-August-19	9.99	Put	Bond Future	2	0	2	0	0.00
15/10/2018	R214 On 01-November-18			Bond Future	10.12	69.2226	10.1211	69.2226	24,893.00
15/10/2018	R214 On 01-November-18	8.98	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R214 On 01-November-18	8.99	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R214 On 01-November-18	9.00	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R214 On 01-November-18	9.00	Put	Bond Future	7946	8	7946	8	0.00
15/10/2018	R214 On 01-November-18	8.98	Put	Bond Future	8101	8	8101	8	0.00
15/10/2018	R214 On 01-November-18	8.99	Put	Bond Future	8023	8	8023	8	0.00
15/10/2018	R214 On 07-February-19			Bond Future	10.21	70.5532	10.2059	70.5532	3,572.00
15/10/2018	R214 On 07-February-19	9.04	Call	Bond Future	111	0	111	0	0.00
15/10/2018	R214 On 07-February-19	9.05	Call	Bond Future	115	0	115	0	0.00
15/10/2018	R214 On 07-February-19	9.03	Call	Bond Future	107	0	107	0	0.00

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15/10/2018	R214 On 07-February-19	9.03	Put	Bond Future	8353	8	8353	8	0.00
15/10/2018	R214 On 07-February-19	9.04	Put	Bond Future	8280	8	8280	8	0.00
15/10/2018	R214 On 07-February-19	9.05	Put	Bond Future	8208	8	8208	8	0.00
15/10/2018	R214 On 02-May-19			Bond Future	10.27	68.4316	10.2748	68.4316	0.00
15/10/2018	R214 On 02-May-19	9.87	Call	Bond Future	1818	2	1818	2	0.00
15/10/2018	R214 On 02-May-19	9.85	Call	Bond Future	1766	2	1766	2	0.00
15/10/2018	R214 On 02-May-19	9.86	Call	Bond Future	1792	2	1792	2	0.00
15/10/2018	R214 On 02-May-19	9.86	Put	Bond Future	4500	5	4500	5	0.00
15/10/2018	R214 On 02-May-19	9.87	Put	Bond Future	4458	5	4458	5	0.00
15/10/2018	R214 On 02-May-19	9.85	Put	Bond Future	4542	5	4542	5	0.00
15/10/2018	R214 On 01-August-19			Bond Future	10.35	69.6781	10.3501	69.6781	0.00
15/10/2018	R214 On 01-August-19	10.33	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R214 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R214 On 01-August-19	10.32	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R214 On 01-August-19	10.32	Put	Bond Future	189	0	189	0	0.00
15/10/2018	R214 On 01-August-19	10.33	Put	Bond Future	126	0	126	0	0.00
15/10/2018	R214 On 01-August-19	10.34	Put	Bond Future	63	0	63	0	0.00
15/10/2018	R248 On 01-November-18			Bond Future	10.15	88.3749	10.1513	88.3749	91,180.00
15/10/2018	R248 On 01-November-18	9.01	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R248 On 01-November-18	9.03	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R248 On 01-November-18	9.02	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R248 On 01-November-18	9.02	Put	Bond Future	10282	10	10282	10	0.00
15/10/2018	R248 On 01-November-18	9.03	Put	Bond Future	10182	10	10182	10	0.00
15/10/2018	R248 On 01-November-18	9.01	Put	Bond Future	10382	11	10382	11	0.00
15/10/2018	R248 On 07-February-19			Bond Future	10.24	90.0736	10.2375	90.0736	10,093.00
15/10/2018	R248 On 07-February-19	9.06	Call	Bond Future	111	0	111	0	0.00
15/10/2018	R248 On 07-February-19	9.07	Call	Bond Future	115	0	115	0	0.00
15/10/2018	R248 On 07-February-19	9.05	Call	Bond Future	107	0	107	0	0.00
15/10/2018	R248 On 07-February-19	9.07	Put	Bond Future	10587	11	10587	11	0.00
15/10/2018	R248 On 07-February-19	9.05	Put	Bond Future	10777	11	10777	11	0.00
15/10/2018	R248 On 07-February-19	9.06	Put	Bond Future	10682	11	10682	11	0.00
15/10/2018	R248 On 02-May-19			Bond Future	10.31	87.1362	10.3075	87.1362	0.00
15/10/2018	R248 On 02-May-19	9.90	Call	Bond Future	2234	2	2234	2	0.00
15/10/2018	R248 On 02-May-19	9.91	Call	Bond Future	2267	2	2267	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2018	R248 On 02-May-19	9.89	Call	Bond Future	2202	2	2202	2	0.00
15/10/2018	R248 On 02-May-19	9.91	Put	Bond Future	5560	6	5560	6	0.00
15/10/2018	R248 On 02-May-19	9.89	Put	Bond Future	5666	6	5666	6	0.00
15/10/2018	R248 On 02-May-19	9.90	Put	Bond Future	5613	6	5613	6	0.00
15/10/2018	R248 On 01-August-19			Bond Future	10.38	88.7234	10.3841	88.7234	0.00
15/10/2018	R248 On 01-August-19	10.36	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R248 On 01-August-19	10.35	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R248 On 01-August-19	10.34	Call	Bond Future	0	0	0	0	0.00
15/10/2018	R248 On 01-August-19	10.35	Put	Bond Future	271	0	271	0	0.00
15/10/2018	R248 On 01-August-19	10.34	Put	Bond Future	350	1	350	1	0.00
15/10/2018	R248 On 01-August-19	10.36	Put	Bond Future	191	0	191	0	0.00