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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For November 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	2025 On 07-February-19			Bond Future	133.12	133.1439	133.1221	133.1439	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2018	2025 On 02-May-19			Bond Future	135.50	135.5241	135.5032	135.5241	0.00
13/11/2018	2025 On 01-August-19			Bond Future	138.21	138.2325	138.2099	138.2325	0.00
13/11/2018	2029 On 07-February-19			Bond Future	101.48	101.9622	101.4761	101.9622	2,954.00
13/11/2018	2029 On 02-May-19			Bond Future	102.22	102.7118	102.2181	102.7118	0.00
13/11/2018	2029 On 01-August-19			Bond Future	104.30	104.8001	104.2952	104.8001	0.00
13/11/2018	2030 On 07-February-19			Bond Future	9.75	88.7959	9.7532	88.7959	55,495.00
13/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	386	0	386	0	4,000.00
13/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1434	2	1434	2	4,000.00
13/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	41	0	41	0	0.00
13/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3385	4	3385	4	0.00
13/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	135	0	135	0	1,320.00
13/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	43	0	43	0	0.00
13/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	44	0	44	0	0.00
13/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1211	1	1211	1	1,320.00
13/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	746	1	746	1	0.00
13/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	58	0	58	0	0.00
13/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5564	5	5564	5	0.00
13/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6824	7	6824	7	0.00
13/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2941	3	2941	3	0.00
13/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	7217	7	7217	7	0.00
13/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	2154	2	2154	2	0.00
13/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	7283	7	7283	7	0.00
13/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	7349	7	7349	7	0.00
13/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	710	1	710	1	4,000.00
13/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3985	4	3985	4	0.00
13/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1883	2	1883	2	0.00
13/11/2018	2030 On 02-May-19			Bond Future	9.82	90.3638	9.8219	90.3638	0.00
13/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1255	1	1255	1	0.00
13/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	3773	4	3773	4	0.00
13/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1300	1	1300	1	0.00
13/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	435	0	435	0	3,000.00
13/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1278	1	1278	1	3,000.00
13/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3863	4	3863	4	0.00
13/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3823	4	3823	4	0.00

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13/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	6219	6	6219	6	0.00
13/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1540	1	1540	1	3,000.00
13/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3903	4	3903	4	0.00
13/11/2018	2030 On 01-August-19			Bond Future	9.89	88.1754	9.8868	88.1754	0.00
13/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3030	3	3030	3	0.00
13/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3062	3	3062	3	0.00
13/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	2998	3	2998	3	0.00
13/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2866	3	2866	3	0.00
13/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2920	3	2920	3	0.00
13/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2893	3	2893	3	0.00
13/11/2018	2032 On 07-February-19			Bond Future	9.93	91.0632	9.9300	91.0632	41,731.00
13/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	46	0	46	0	0.00
13/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	44	0	44	0	0.00
13/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	42	0	42	0	0.00
13/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7917	8	7917	8	0.00
13/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7990	8	7990	8	0.00
13/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7845	8	7845	8	0.00
13/11/2018	2032 On 02-May-19			Bond Future	10.00	88.5139	9.9966	88.5139	0.00
13/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1499	2	1499	2	0.00
13/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1524	2	1524	2	0.00
13/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1550	2	1550	2	0.00
13/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3987	4	3987	4	0.00
13/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	4072	4	4072	4	0.00
13/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	4030	4	4030	4	0.00
13/11/2018	2032 On 01-August-19			Bond Future	10.06	90.2942	10.0575	90.2942	0.00
13/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3393	4	3393	4	0.00
13/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3359	3	3359	3	0.00
13/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3325	3	3325	3	0.00
13/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	3116	3	3116	3	0.00
13/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	3057	3	3057	3	0.00
13/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	3087	3	3087	3	0.00
13/11/2018	2033 On 07-February-19			Bond Future	103.44	104.0208	103.4363	104.0208	6,770.00
13/11/2018	2033 On 02-May-19			Bond Future	104.14	104.7347	104.1408	104.7347	0.00
13/11/2018	2033 On 01-August-19			Bond Future	106.26	106.8640	106.2570	106.8640	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
13/11/2018	2037 On 07-February-19			Bond Future	10.09	87.3961	10.0944	87.3961	58,272.00
13/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	67	0	67	0	0.00
13/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	74	0	74	0	0.00
13/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	70	0	70	0	0.00
13/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	8332	8	8332	8	0.00
13/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	8170	8	8170	8	0.00
13/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	8251	8	8251	8	0.00
13/11/2018	2037 On 02-May-19			Bond Future	10.16	88.9394	10.1593	88.9394	0.00
13/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1815	2	1815	2	0.00
13/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1786	2	1786	2	0.00
13/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1844	2	1844	2	0.00
13/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4545	4	4545	4	0.00
13/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4497	4	4497	4	0.00
13/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4449	4	4449	4	0.00
13/11/2018	2037 On 01-August-19			Bond Future	10.22	86.4721	10.2216	86.4721	0.00
13/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	3850	4	3850	4	0.00
13/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	3927	4	3927	4	0.00
13/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	3888	4	3888	4	0.00
13/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3327	3	3327	3	0.00
13/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3294	3	3294	3	0.00
13/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3359	3	3359	3	0.00
13/11/2018	2038 On 07-February-19			Bond Future	123.06	121.9609	123.0599	121.9609	9,871.00
13/11/2018	2038 On 02-May-19			Bond Future	125.26	124.1411	125.2611	124.1411	0.00
13/11/2018	2038 On 01-August-19			Bond Future	127.75	126.6124	127.7538	126.6124	0.00
13/11/2018	2040 On 07-February-19			Bond Future	10.15	90.4704	10.1537	90.4704	33,526.00
13/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	73	0	73	0	0.00
13/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	80	0	80	0	0.00
13/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	76	0	76	0	0.00
13/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8902	9	8902	9	0.00
13/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8991	9	8991	9	0.00
13/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8814	9	8814	9	0.00
13/11/2018	2040 On 02-May-19			Bond Future	10.22	92.0680	10.2178	92.0680	0.00
13/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3107	3	3107	3	1,150.00
13/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2016	2	2016	2	0.00

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13/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1161	1	1161	1	1,150.00
13/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	1983	2	1983	2	0.00
13/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	1951	2	1951	2	0.00
13/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4610	5	4610	5	0.00
13/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4660	5	4660	5	0.00
13/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4561	4	4561	4	0.00
13/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	6217	6	6217	6	0.00
13/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	3247	3	3247	3	0.00
13/11/2018	2040 On 01-August-19			Bond Future	10.28	89.4133	10.2797	89.4133	0.00
13/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4197	4	4197	4	0.00
13/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4239	4	4239	4	0.00
13/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4281	4	4281	4	0.00
13/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3511	3	3511	3	0.00
13/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3580	4	3580	4	0.00
13/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3545	3	3545	3	0.00
13/11/2018	2044 On 07-February-19			Bond Future	10.16	87.7695	10.1557	87.7695	35,870.00
13/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	95	0	95	0	0.00
13/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	100	0	100	0	0.00
13/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	91	0	91	0	0.00
13/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8769	9	8769	9	0.00
13/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8679	9	8679	9	0.00
13/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8590	8	8590	8	0.00
13/11/2018	2044 On 02-May-19			Bond Future	10.22	89.3195	10.2169	89.3195	0.00
13/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2047	2	2047	2	0.00
13/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2114	2	2114	2	0.00
13/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2080	2	2080	2	0.00
13/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4533	4	4533	4	0.00
13/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4582	4	4582	4	0.00
13/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4633	5	4633	5	0.00
13/11/2018	2044 On 01-August-19			Bond Future	10.28	86.7346	10.2758	86.7346	0.00
13/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4410	5	4410	5	0.00
13/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4367	4	4367	4	0.00
13/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4453	5	4453	5	0.00
13/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3553	3	3553	3	0.00

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13/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3519	3	3519	3	0.00
13/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3484	3	3484	3	0.00
13/11/2018	2046 On 07-February-19			Bond Future	116.36	116.9335	116.3622	116.9335	12,065.00
13/11/2018	2046 On 02-May-19			Bond Future	116.76	117.3378	116.7574	117.3378	0.00
13/11/2018	2046 On 01-August-19			Bond Future	119.13	119.7234	119.1302	119.7234	0.00
13/11/2018	2050 On 07-February-19			Bond Future	120.28	120.6763	120.2767	120.6763	10,255.00
13/11/2018	2050 On 02-May-19			Bond Future	122.43	122.8334	122.4279	122.8334	0.00
13/11/2018	2050 On 01-August-19			Bond Future	123.10	123.5121	123.0971	123.5121	0.00
13/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	AL37 On 07-February-19			Index Future	601.50	601.7100	601.4990	601.7100	0.00
13/11/2018	AL37 On 02-May-19			Index Future	612.12	612.3320	612.1220	612.3320	0.00
13/11/2018	AL37 On 01-August-19			Index Future	624.41	624.6340	624.4140	624.6340	0.00
13/11/2018	AL7T On 07-February-19			Index Future	690.45	691.3500	690.4460	691.3500	0.00
13/11/2018	AL7T On 02-May-19			Index Future	702.64	703.5540	702.6400	703.5540	0.00
13/11/2018	AL7T On 01-August-19			Index Future	716.75	717.6890	716.7490	717.6890	0.00
13/11/2018	ALBI On 07-February-19			Index Future	625.50	626.4680	625.4950	626.4680	906.00
13/11/2018	ALBI On 02-May-19			Index Future	636.54	637.5270	636.5420	637.5270	0.00
13/11/2018	ALBI On 01-August-19			Index Future	649.32	650.3350	649.3240	650.3350	0.00
13/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2018	ES33 On 07-February-19			Bond Future	11.34	76.1547	11.3384	76.1547	494.00
13/11/2018	ES33 On 02-May-19			Bond Future	11.44	73.7076	11.4445	73.7076	0.00
13/11/2018	ES33 On 01-August-19			Bond Future	11.55	75.1900	11.5495	75.1900	0.00
13/11/2018	ES42 On 07-February-19			Bond Future	11.54	78.2627	11.5415	78.2627	5,169.00
13/11/2018	ES42 On 02-May-19			Bond Future	11.65	75.3837	11.6470	75.3837	0.00
13/11/2018	ES42 On 01-August-19			Bond Future	11.75	76.9004	11.7496	76.9004	0.00
13/11/2018	GOVI On 07-February-19			GOVI	618.84	619.8750	618.8360	619.8750	461.00
13/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
13/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
13/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
13/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	476740	47	476740	47	0.00
13/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	476840	47	476840	47	0.00
13/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	476940	47	476940	47	0.00
13/11/2018	GOVI On 02-May-19			GOVI	629.77	630.8170	629.7650	630.8170	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
13/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0		0	0	0	0.00
13/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0		0	0	0	0.00
13/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0		0	0	0	0.00
13/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	181150		17	181150	17	0.00
13/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	180950		17	180950	17	0.00
13/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	181050		17	181050	17	0.00
13/11/2018	GOVI On 01-August-19			GOVI	642.41		643.4910	642.4120	643.4910	0.00
13/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	37220		5	37220	5	0.00
13/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	37320		5	37320	5	0.00
13/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	37420		5	37420	5	0.00
13/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0		0	0	0	0.00
13/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0		0	0	0	0.00
13/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0		0	0	0	0.00
13/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
13/11/2018	IGOV On 07-February-19			Index Future	256.35		256.8740	256.3450	256.8740	518.00
13/11/2018	IGOV On 02-May-19			Index Future	260.93		261.4650	260.9290	261.4650	215.00
13/11/2018	IGOV On 01-August-19			Index Future	266.23		266.7780	266.2290	266.7780	0.00
13/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24		102.2400	102.2400	102.2400	0.00
13/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59		99.5900	99.5900	99.5900	0.00
13/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.06		102.0600	102.0600	102.0600	0.00
13/11/2018	IS01 On 19-September-19			Interest Rate Swap	100.00		100.0000	100.0000	100.0000	0.00
13/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90		98.9000	98.9000	98.9000	0.00
13/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34		99.3400	99.3400	99.3400	0.00
13/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.79		99.7900	99.7900	99.7900	0.00
13/11/2018	IS02 On 20-September-19			Interest Rate Swap	102.00		102.0000	102.0000	102.0000	0.00
13/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.04		103.0400	103.0400	103.0400	0.00
13/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.16		99.1600	99.1600	99.1600	0.00
13/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.86		102.8600	102.8600	102.8600	0.00
13/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.98		99.9800	99.9800	99.9800	0.00
13/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.91		96.9000	96.9100	96.9000	0.00
13/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.22		96.2100	96.2200	96.2100	0.00
13/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.50		95.4800	95.5000	95.4800	0.00
13/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.76		95.7400	95.7600	95.7400	0.00
13/11/2018	IS05 On 21-December-21			Interest Rate Swap	98.04		98.0100	98.0400	98.0100	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.24	98.2200	98.2400	98.2200	0.00
13/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.51	99.5000	99.5100	99.5000	0.00
13/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.49	103.4900	103.4900	103.4900	0.00
13/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.81	104.8200	104.8100	104.8200	0.00
13/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.29	98.3000	98.2900	98.3000	0.00
13/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.39	104.4000	104.3900	104.4000	0.00
13/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.99	100.0000	99.9900	100.0000	0.00
13/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.28	97.2800	97.2800	97.2800	0.00
13/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.36	94.3600	94.3600	94.3600	0.00
13/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.17	93.1600	93.1700	93.1600	0.00
13/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.36	95.3600	95.3600	95.3600	0.00
13/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.16	99.1600	99.1600	99.1600	0.00
13/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.80	97.8100	97.8000	97.8100	0.00
13/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.91	99.9200	99.9100	99.9200	0.00
13/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.36	105.3700	105.3600	105.3700	0.00
13/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.76	105.7700	105.7600	105.7700	0.00
13/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.39	99.4000	99.3900	99.4000	0.00
13/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.52	106.5300	106.5200	106.5300	0.00
13/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.21	100.2100	100.2100	100.2100	0.00
13/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
13/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/11/2018	R023 On 07-February-19			Bond Future	8.62	100.6315	8.6228	100.6315	53,011.00
13/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6165	6	6165	6	0.00
13/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6226	6	6226	6	0.00
13/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6195	6	6195	6	0.00
13/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	2	0	2	0	0.00
13/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	2	0	2	0	0.00
13/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	2	0	2	0	0.00
13/11/2018	R023 On 02-May-19			Bond Future	8.68	98.4780	8.6804	98.4780	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
13/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	742	1	742	1	0.00
13/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	728	1	728	1	0.00
13/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	714	1	714	1	0.00
13/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1453	1	1453	1	0.00
13/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1471	1	1471	1	0.00
13/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1436	1	1436	1	0.00
13/11/2018	R023 On 01-August-19			Bond Future	8.72	100.4581	8.7183	100.4581	0.00
13/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1674	2	1674	2	0.00
13/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1712	2	1712	2	0.00
13/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1693	2	1693	2	0.00
13/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	1040	1	1040	1	0.00
13/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	1030	1	1030	1	0.00
13/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	1050	1	1050	1	0.00
13/11/2018	R035 On 07-February-19			Bond Future	10.05	94.9864	10.0456	94.9864	71,516.00
13/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	52	0	52	0	0.00
13/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	57	0	57	0	0.00
13/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	55	0	55	0	0.00
13/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8490	8	8490	8	0.00
13/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	8409	8	8409	8	0.00
13/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8572	8	8572	8	0.00
13/11/2018	R035 On 02-May-19			Bond Future	10.11	92.1628	10.1087	92.1628	0.00
13/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1751	2	1751	2	0.00
13/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1780	2	1780	2	0.00
13/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1722	2	1722	2	0.00
13/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4530	4	4530	4	0.00
13/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4436	4	4436	4	0.00
13/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4483	4	4483	4	0.00
13/11/2018	R035 On 01-August-19			Bond Future	10.17	94.0161	10.1674	94.0161	0.00
13/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	3883	4	3883	4	0.00
13/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	3845	4	3845	4	0.00
13/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	3806	4	3806	4	0.00
13/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3399	3	3399	3	0.00
13/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3431	3	3431	3	0.00
13/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3366	3	3366	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
13/11/2018	R186 On 07-February-19			Bond Future	9.31	108.1675	9.3065	108.1675	66,185.00
13/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1714	2	1714	2	6,000.00
13/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2122	2	2122	2	0.00
13/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	38	0	38	0	0.00
13/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	139	0	139	0	1,000.00
13/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	948	1	948	1	0.00
13/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	40	0	40	0	0.00
13/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	3864	4	3864	4	0.00
13/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1380	1	1380	1	1,170.00
13/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	377	0	377	0	1,170.00
13/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	42	0	42	0	0.00
13/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	60	0	60	0	210.00
13/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	3774	4	3774	4	0.00
13/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6502	6	6502	6	0.00
13/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3505	3	3505	3	0.00
13/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	448	0	448	0	1,000.00
13/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1589	2	1589	2	0.00
13/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6622	7	6622	7	0.00
13/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	6027	6	6027	6	0.00
13/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4887	5	4887	5	0.00
13/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	1023	1	1023	1	2,500.00
13/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	2138	2	2138	2	1,000.00
13/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	429	0	429	0	1,170.00
13/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6562	6	6562	6	0.00
13/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1295	1	1295	1	0.00
13/11/2018	R186 On 02-May-19			Bond Future	9.38	110.0773	9.3751	110.0773	0.00
13/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	583	1	583	1	3,250.00
13/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1260	1	1260	1	0.00
13/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3422	4	3422	4	0.00
13/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1238	1	1238	1	0.00
13/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4705	5	4705	5	0.00
13/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	1932	2	1932	2	200.00
13/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1794	2	1794	2	3,250.00
13/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4250	4	4250	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
13/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1217	1	1217	1	0.00
13/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	400	0	400	0	7,000.00
13/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1195	1	1195	1	7,000.00
13/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4496	5	4496	5	0.00
13/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	654	1	654	1	200.00
13/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1663	2	1663	2	90.00
13/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	542	1	542	1	90.00
13/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5427	5	5427	5	0.00
13/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4862	5	4862	5	0.00
13/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2352	2	2352	2	0.00
13/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	3313	3	3313	3	0.00
13/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4505	4	4505	4	0.00
13/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2645	3	2645	3	0.00
13/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1360	1	1360	1	7,000.00
13/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	981	1	981	1	3,250.00
13/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	3241	3	3241	3	0.00
13/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	923	1	923	1	200.00
13/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	1055	1	1055	1	90.00
13/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	3277	3	3277	3	0.00
13/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2495	2	2495	2	0.00
13/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4726	5	4726	5	0.00
13/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	3206	3	3206	3	0.00
13/11/2018	R186 On 01-August-19			Bond Future	9.43	106.9878	9.4346	106.9878	0.00
13/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1615	2	1615	2	6,000.00
13/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	2897	3	2897	3	0.00
13/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	374	0	374	0	6,000.00
13/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	2962	3	2962	3	0.00
13/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	4921	5	4921	5	0.00
13/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	2930	3	2930	3	0.00
13/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2414	2	2414	2	0.00
13/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2393	2	2393	2	0.00
13/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1498	1	1498	1	6,000.00
13/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2436	2	2436	2	0.00
13/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6761	7	6761	7	0.00

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13/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3726	4	3726	4	0.00
13/11/2018	R197 On 07-February-19			Bond Future	298.48	299.1983	298.4808	299.1983	2,355.00
13/11/2018	R197 On 02-May-19			Bond Future	303.82	304.5470	303.8194	304.5470	0.00
13/11/2018	R197 On 01-August-19			Bond Future	302.43	303.1777	302.4326	303.1777	0.00
13/11/2018	R202 On 07-February-19			Bond Future	234.09	234.9533	234.0874	234.9533	8,990.00
13/11/2018	R202 On 02-May-19			Bond Future	238.27	239.1535	238.2742	239.1535	0.00
13/11/2018	R202 On 01-August-19			Bond Future	239.10	239.9994	239.1001	239.9994	0.00
13/11/2018	R207 On 07-February-19			Bond Future	6.19	101.4975	6.1925	101.4975	18,412.00
13/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	320	0	320	0	0.00
13/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	312	0	312	0	0.00
13/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	304	0	304	0	0.00
13/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	21	0	21	0	0.00
13/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	21	0	21	0	0.00
13/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	20	0	20	0	0.00
13/11/2018	R207 On 02-May-19			Bond Future	5.68	103.2896	5.6785	103.2896	0.00
13/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1292	1	1292	1	0.00
13/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1305	1	1305	1	0.00
13/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1298	1	1298	1	0.00
13/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
13/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
13/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
13/11/2018	R207 On 01-August-19			Bond Future	4.23	101.7237	4.2337	101.7237	0.00
13/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1354	1	1354	1	0.00
13/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1358	1	1358	1	0.00
13/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1362	1	1362	1	0.00
13/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
13/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
13/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
13/11/2018	R208 On 07-February-19			Bond Future	7.62	100.8145	7.6240	100.8145	25,597.00
13/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	30	0	30	0	0.00
13/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	28	0	28	0	0.00
13/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	27	0	27	0	0.00
13/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	1077	1	1077	1	0.00
13/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	1113	1	1113	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
13/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	1095	1	1095	1	0.00
13/11/2018	R208 On 02-May-19			Bond Future	7.61	99.1932	7.6073	99.1932	0.00
13/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	970	1	970	1	0.00
13/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	983	1	983	1	0.00
13/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	997	1	997	1	0.00
13/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	256	0	256	0	0.00
13/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	262	0	262	0	0.00
13/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	259	0	259	0	0.00
13/11/2018	R208 On 01-August-19			Bond Future	7.52	101.1878	7.5181	101.1878	0.00
13/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1238	1	1238	1	0.00
13/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1225	1	1225	1	0.00
13/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1213	1	1213	1	0.00
13/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	262	0	262	0	0.00
13/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	256	0	256	0	0.00
13/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	259	0	259	0	0.00
13/11/2018	R209 On 07-February-19			Bond Future	9.97	72.1694	9.9744	72.1694	123,676.00
13/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	71	0	71	0	0.00
13/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	629	1	629	1	4,000.00
13/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	68	0	68	0	0.00
13/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	100	0	100	0	4,000.00
13/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2536	3	2536	3	0.00
13/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	74	0	74	0	0.00
13/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3422	3	3422	3	0.00
13/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6926	7	6926	7	0.00
13/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	6317	6	6317	6	0.00
13/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6858	7	6858	7	0.00
13/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1147	1	1147	1	4,000.00
13/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6789	7	6789	7	0.00
13/11/2018	R209 On 02-May-19			Bond Future	10.03	70.2943	10.0313	70.2943	0.00
13/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1555	2	1555	2	0.00
13/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	825	1	825	1	760.00
13/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2278	2	2278	2	760.00
13/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1530	2	1530	2	0.00
13/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1580	2	1580	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
13/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5152	5	5152	5	0.00
13/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3753	4	3753	4	0.00
13/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	5234	5	5234	5	0.00
13/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1135	1	1135	1	760.00
13/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2783	3	2783	3	0.00
13/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3713	4	3713	4	0.00
13/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3674	4	3674	4	0.00
13/11/2018	R209 On 01-August-19			Bond Future	10.08	71.7080	10.0830	71.7080	0.00
13/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3317	3	3317	3	0.00
13/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3383	3	3383	3	0.00
13/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3350	3	3350	3	0.00
13/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2880	3	2880	3	0.00
13/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2908	3	2908	3	0.00
13/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2853	3	2853	3	0.00
13/11/2018	R210 On 07-February-19			Bond Future	188.26	189.0611	188.2572	189.0611	3,308.00
13/11/2018	R210 On 02-May-19			Bond Future	189.07	189.8847	189.0683	189.8847	0.00
13/11/2018	R210 On 01-August-19			Bond Future	192.91	193.7454	192.9107	193.7454	0.00
13/11/2018	R212 On 07-February-19			Bond Future	155.81	156.0004	155.8069	156.0004	4,976.00
13/11/2018	R212 On 02-May-19			Bond Future	158.59	158.7892	158.5938	158.7892	0.00
13/11/2018	R212 On 01-August-19			Bond Future	161.75	161.9462	161.7454	161.9462	0.00
13/11/2018	R213 On 07-February-19			Bond Future	9.83	83.5811	9.8346	83.5811	32,324.00
13/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	40	0	40	0	0.00
13/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	41	0	41	0	0.00
13/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	43	0	43	0	0.00
13/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	7329	7	7329	7	0.00
13/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	7263	7	7263	7	0.00
13/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	7395	7	7395	7	0.00
13/11/2018	R213 On 02-May-19			Bond Future	9.90	81.5069	9.8966	81.5069	0.00
13/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1353	1	1353	1	0.00
13/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1330	1	1330	1	0.00
13/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1307	1	1307	1	0.00
13/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3786	4	3786	4	0.00
13/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3825	4	3825	4	0.00
13/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3747	4	3747	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
13/11/2018	R213 On 01-August-19			Bond Future	9.95	83.1459	9.9533	83.1459	0.00
13/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3056	3	3056	3	0.00
13/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3088	3	3088	3	0.00
13/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3120	3	3120	3	0.00
13/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2848	3	2848	3	0.00
13/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2900	3	2900	3	0.00
13/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2874	3	2874	3	0.00
13/11/2018	R214 On 07-February-19			Bond Future	10.13	71.3306	10.1266	71.3306	29,770.00
13/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	54	0	54	0	0.00
13/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	57	0	57	0	0.00
13/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	51	0	51	0	0.00
13/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7788	8	7788	8	0.00
13/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7714	8	7714	8	0.00
13/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7640	8	7640	8	0.00
13/11/2018	R214 On 02-May-19			Bond Future	10.18	69.2936	10.1821	69.2936	0.00
13/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1770	2	1770	2	0.00
13/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1717	2	1717	2	0.00
13/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1744	2	1744	2	0.00
13/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3861	4	3861	4	0.00
13/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3820	4	3820	4	0.00
13/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3902	4	3902	4	0.00
13/11/2018	R214 On 01-August-19			Bond Future	10.23	70.6871	10.2338	70.6871	0.00
13/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3551	4	3551	4	0.00
13/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3586	4	3586	4	0.00
13/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3517	4	3517	4	0.00
13/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2972	3	2972	3	0.00
13/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2944	3	2944	3	0.00
13/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2916	3	2916	3	0.00
13/11/2018	R248 On 07-February-19			Bond Future	10.14	91.2353	10.1371	91.2353	110,910.00
13/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	55	0	55	0	0.00
13/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	61	0	61	0	0.00
13/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	58	0	58	0	0.00
13/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9904	10	9904	10	0.00
13/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9711	10	9711	10	0.00

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13/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9807	10	9807	10	0.00
13/11/2018	R248 On 02-May-19			Bond Future	10.19	88.4088	10.1930	88.4088	0.00
13/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2247	2	2247	2	0.00
13/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2213	2	2213	2	0.00
13/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2281	2	2281	2	0.00
13/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4750	5	4750	5	0.00
13/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4647	5	4647	5	0.00
13/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4698	5	4698	5	0.00
13/11/2018	R248 On 01-August-19			Bond Future	10.25	90.1867	10.2450	90.1867	0.00
13/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4514	5	4514	5	0.00
13/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4470	5	4470	5	0.00
13/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4426	5	4426	5	0.00
13/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3628	4	3628	4	0.00
13/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3664	4	3664	4	0.00
13/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3593	4	3593	4	0.00