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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
28/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	2025 On 07-February-19			Bond Future	132.29	132.1301	132.2935	132.1301	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
28/11/2018	2025 On 02-May-19			Bond Future	134.65	134.4823	134.6478	134.4823	0.00
28/11/2018	2025 On 01-August-19			Bond Future	137.31	137.1465	137.3128	137.1465	0.00
28/11/2018	2029 On 07-February-19			Bond Future	100.42	100.4145	100.4240	100.4145	2,954.00
28/11/2018	2029 On 02-May-19			Bond Future	101.14	101.1289	101.1380	101.1289	0.00
28/11/2018	2029 On 01-August-19			Bond Future	103.18	103.1677	103.1750	103.1677	0.00
28/11/2018	2030 On 07-February-19			Bond Future	9.53	90.1984	9.5302	90.1984	55,367.00
28/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1984	2	1984	2	4,000.00
28/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	562	1	562	1	4,000.00
28/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	56	0	56	0	0.00
28/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4349	5	4349	5	0.00
28/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	197	0	197	0	1,320.00
28/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	59	0	59	0	0.00
28/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	62	0	62	0	0.00
28/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1692	2	1692	2	1,320.00
28/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	81	0	81	0	0.00
28/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1067	1	1067	1	0.00
28/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	5470	5	5470	5	0.00
28/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4249	4	4249	4	0.00
28/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1885	2	1885	2	0.00
28/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5857	6	5857	6	0.00
28/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1258	1	1258	1	0.00
28/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5922	6	5922	6	0.00
28/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5987	6	5987	6	0.00
28/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	297	0	297	0	4,000.00
28/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2784	3	2784	3	0.00
28/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1055	1	1055	1	0.00
28/11/2018	2030 On 02-May-19			Bond Future	9.59	91.7844	9.5925	91.7844	0.00
28/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1645	2	1645	2	0.00
28/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4610	5	4610	5	0.00
28/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1701	2	1701	2	0.00
28/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	598	1	598	1	3,000.00
28/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1673	2	1673	2	3,000.00
28/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2865	3	2865	3	0.00
28/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2830	3	2830	3	0.00

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28/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4988	5	4988	5	0.00
28/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	983	1	983	1	3,000.00
28/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2900	3	2900	3	0.00
28/11/2018	2030 On 01-August-19			Bond Future	9.65	89.6086	9.6513	89.6086	0.00
28/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3748	4	3748	4	0.00
28/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3784	4	3784	4	0.00
28/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3711	4	3711	4	0.00
28/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2184	2	2184	2	0.00
28/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2229	2	2229	2	0.00
28/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2206	2	2206	2	0.00
28/11/2018	2032 On 07-February-19			Bond Future	9.74	92.3761	9.7375	92.3761	42,380.00
28/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	53	0	53	0	0.00
28/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	51	0	51	0	0.00
28/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	48	0	48	0	0.00
28/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6638	6	6638	6	0.00
28/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6709	6	6709	6	0.00
28/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6566	6	6566	6	0.00
28/11/2018	2032 On 02-May-19			Bond Future	9.80	89.8432	9.7992	89.8432	0.00
28/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1837	2	1837	2	0.00
28/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1867	2	1867	2	0.00
28/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1898	2	1898	2	0.00
28/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3035	3	3035	3	0.00
28/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3109	3	3109	3	0.00
28/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3072	3	3072	3	0.00
28/11/2018	2032 On 01-August-19			Bond Future	9.86	91.6345	9.8558	91.6345	0.00
28/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4069	4	4069	4	0.00
28/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4030	4	4030	4	0.00
28/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3992	4	3992	4	0.00
28/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2473	2	2473	2	0.00
28/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2422	2	2422	2	0.00
28/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2448	2	2448	2	0.00
28/11/2018	2033 On 07-February-19			Bond Future	102.35	102.3359	102.3462	102.3359	6,770.00
28/11/2018	2033 On 02-May-19			Bond Future	103.02	103.0123	103.0220	103.0123	0.00
28/11/2018	2033 On 01-August-19			Bond Future	105.10	105.0889	105.0969	105.0889	0.00

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28/11/2018	2037 On 07-February-19			Bond Future	9.93	88.6618	9.9289	88.6618	55,962.00
28/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	71	0	71	0	0.00
28/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	79	0	79	0	0.00
28/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	75	0	75	0	0.00
28/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7101	7	7101	7	0.00
28/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6940	7	6940	7	0.00
28/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7021	7	7021	7	0.00
28/11/2018	2037 On 02-May-19			Bond Future	9.99	90.2207	9.9899	90.2207	0.00
28/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2124	2	2124	2	0.00
28/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2091	2	2091	2	0.00
28/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2158	2	2158	2	0.00
28/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3601	3	3601	3	0.00
28/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3558	3	3558	3	0.00
28/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3515	3	3515	3	0.00
28/11/2018	2037 On 01-August-19			Bond Future	10.05	87.7635	10.0490	87.7635	0.00
28/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4495	5	4495	5	0.00
28/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4581	5	4581	5	0.00
28/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4538	5	4538	5	0.00
28/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2720	3	2720	3	0.00
28/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2691	3	2691	3	0.00
28/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2748	3	2748	3	0.00
28/11/2018	2038 On 07-February-19			Bond Future	119.94	119.9288	119.9408	119.9288	9,912.00
28/11/2018	2038 On 02-May-19			Bond Future	122.08	122.0638	122.0752	122.0638	0.00
28/11/2018	2038 On 01-August-19			Bond Future	124.48	124.4719	124.4814	124.4719	0.00
28/11/2018	2040 On 07-February-19			Bond Future	9.99	91.7437	9.9935	91.7437	33,526.00
28/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	74	0	74	0	0.00
28/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	83	0	83	0	0.00
28/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	79	0	79	0	0.00
28/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7621	8	7621	8	0.00
28/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	7709	8	7709	8	0.00
28/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7533	7	7533	7	0.00
28/11/2018	2040 On 02-May-19			Bond Future	10.05	93.3569	10.0540	93.3569	0.00
28/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3592	4	3592	4	1,150.00
28/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2343	2	2343	2	0.00

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28/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1352	1	1352	1	1,150.00
28/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2306	2	2306	2	0.00
28/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2268	2	2268	2	0.00
28/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3635	4	3635	4	0.00
28/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3679	4	3679	4	0.00
28/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3590	4	3590	4	0.00
28/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5109	5	5109	5	0.00
28/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2434	2	2434	2	0.00
28/11/2018	2040 On 01-August-19			Bond Future	10.11	90.7119	10.1127	90.7119	0.00
28/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4865	5	4865	5	0.00
28/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4911	5	4911	5	0.00
28/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4957	5	4957	5	0.00
28/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2879	3	2879	3	0.00
28/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2940	3	2940	3	0.00
28/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2910	3	2910	3	0.00
28/11/2018	2044 On 07-February-19			Bond Future	10.00	88.9343	10.0012	88.9343	37,185.00
28/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	98	0	98	0	0.00
28/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	103	0	103	0	0.00
28/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	93	0	93	0	0.00
28/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7512	7	7512	7	0.00
28/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7423	7	7423	7	0.00
28/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7334	7	7334	7	0.00
28/11/2018	2044 On 02-May-19			Bond Future	10.06	90.4982	10.0590	90.4982	0.00
28/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2360	2	2360	2	0.00
28/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2437	2	2437	2	0.00
28/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2398	2	2398	2	0.00
28/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3583	4	3583	4	0.00
28/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3628	4	3628	4	0.00
28/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3673	4	3673	4	0.00
28/11/2018	2044 On 01-August-19			Bond Future	10.12	87.9213	10.1150	87.9213	0.00
28/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5078	5	5078	5	0.00
28/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5031	5	5031	5	0.00
28/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5125	5	5125	5	0.00
28/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2936	3	2936	3	0.00

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28/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2905	3	2905	3	0.00
28/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2875	3	2875	3	0.00
28/11/2018	2046 On 07-February-19			Bond Future	113.95	113.9370	113.9491	113.9370	12,458.00
28/11/2018	2046 On 02-May-19			Bond Future	114.29	114.2792	114.2907	114.2792	0.00
28/11/2018	2046 On 01-August-19			Bond Future	116.59	116.5833	116.5929	116.5833	0.00
28/11/2018	2050 On 07-February-19			Bond Future	117.66	117.6441	117.6562	117.6441	10,349.00
28/11/2018	2050 On 02-May-19			Bond Future	119.75	119.7383	119.7500	119.7383	0.00
28/11/2018	2050 On 01-August-19			Bond Future	120.34	120.3336	120.3433	120.3336	0.00
28/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	AL37 On 07-February-19			Index Future	606.56	607.8070	606.5640	607.8070	0.00
28/11/2018	AL37 On 02-May-19			Index Future	617.22	618.4890	617.2220	618.4890	0.00
28/11/2018	AL37 On 01-August-19			Index Future	629.51	630.8080	629.5070	630.8080	0.00
28/11/2018	AL7T On 07-February-19			Index Future	698.88	700.6450	698.8780	700.6450	0.00
28/11/2018	AL7T On 02-May-19			Index Future	711.16	712.9580	711.1580	712.9580	0.00
28/11/2018	AL7T On 01-August-19			Index Future	725.31	727.1580	725.3130	727.1580	0.00
28/11/2018	ALBI On 07-February-19			Index Future	633.56	634.8670	633.5550	634.8670	910.00
28/11/2018	ALBI On 02-May-19			Index Future	644.69	646.0240	644.6870	646.0240	0.00
28/11/2018	ALBI On 01-August-19			Index Future	657.52	658.8910	657.5190	658.8910	0.00
28/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2018	ES33 On 07-February-19			Bond Future	11.15	77.2518	11.1527	77.2518	494.00
28/11/2018	ES33 On 02-May-19			Bond Future	11.25	74.8185	11.2538	74.8185	0.00
28/11/2018	ES33 On 01-August-19			Bond Future	11.35	76.3102	11.3545	76.3102	0.00
28/11/2018	ES42 On 07-February-19			Bond Future	11.38	79.2662	11.3777	79.2662	5,169.00
28/11/2018	ES42 On 02-May-19			Bond Future	11.48	76.3989	11.4787	76.3989	0.00
28/11/2018	ES42 On 01-August-19			Bond Future	11.58	77.9227	11.5776	77.9227	0.00
28/11/2018	GOVI On 07-February-19			GOVI	626.95	628.3050	626.9530	628.3050	454.00
28/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
28/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	395570	38	395570	38	0.00
28/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	395670	38	395670	38	0.00
28/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	395770	38	395770	38	0.00
28/11/2018	GOVI On 02-May-19			GOVI	637.97	639.3460	637.9690	639.3460	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
28/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0		0	0	0	0.00
28/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0		0	0	0	0.00
28/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0		0	0	0	0.00
28/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	99110		9	99110	9	0.00
28/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	98910		9	98910	9	0.00
28/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	99010		9	99010	9	0.00
28/11/2018	GOVI On 01-August-19			GOVI	650.67		652.0810	650.6670	652.0810	0.00
28/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	119770		13	119770	13	0.00
28/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	119870		13	119870	13	0.00
28/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	119970		13	119970	13	0.00
28/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0		0	0	0	0.00
28/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0		0	0	0	0.00
28/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0		0	0	0	0.00
28/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
28/11/2018	IGOV On 07-February-19			Index Future	253.80		253.5310	253.8030	253.5310	528.00
28/11/2018	IGOV On 02-May-19			Index Future	258.32		258.0430	258.3190	258.0430	215.00
28/11/2018	IGOV On 01-August-19			Index Future	263.52		263.2430	263.5210	263.2430	0.00
28/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24		102.2400	102.2400	102.2400	0.00
28/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58		99.5800	99.5800	99.5800	0.00
28/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04		102.0400	102.0400	102.0400	0.00
28/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.96		99.9600	99.9600	99.9600	0.00
28/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90		98.9000	98.9000	98.9000	0.00
28/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34		99.3400	99.3400	99.3400	0.00
28/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77		99.7700	99.7700	99.7700	0.00
28/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.96		101.9600	101.9600	101.9600	0.00
28/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.00		102.9800	103.0000	102.9800	0.00
28/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.08		99.0600	99.0800	99.0600	0.00
28/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.74		102.7100	102.7400	102.7100	0.00
28/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.83		99.7900	99.8300	99.7900	0.00
28/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.71		96.6700	96.7100	96.6700	0.00
28/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.97		95.9300	95.9700	95.9300	0.00
28/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.19		95.1400	95.1900	95.1400	0.00
28/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.39		95.3300	95.3900	95.3300	0.00
28/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.61		97.5400	97.6100	97.5400	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
28/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.76	97.6800	97.7600	97.6800	0.00
28/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.96	98.8800	98.9600	98.8800	0.00
28/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.90	102.8100	102.9000	102.8100	0.00
28/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.16	104.0600	104.1600	104.0600	0.00
28/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.56	97.4500	97.5600	97.4500	0.00
28/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.60	103.4900	103.6000	103.4900	0.00
28/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.13	99.0100	99.1300	99.0100	0.00
28/11/2018	IS10 On 17-December-25			Interest Rate Swap	96.04	95.8200	96.0400	95.8200	0.00
28/11/2018	IS10 On 16-March-26			Interest Rate Swap	93.09	92.8500	93.0900	92.8500	0.00
28/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.87	91.6300	91.8700	91.6300	0.00
28/11/2018	IS10 On 21-September-26			Interest Rate Swap	94.05	93.8200	94.0500	93.8200	0.00
28/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.86	97.6300	97.8600	97.6300	0.00
28/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.46	96.2300	96.4600	96.2300	0.00
28/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.56	98.3300	98.5600	98.3300	0.00
28/11/2018	IS10 On 20-September-27			Interest Rate Swap	104.02	103.7900	104.0200	103.7900	0.00
28/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.40	104.1700	104.4000	104.1700	0.00
28/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.98	97.7400	97.9800	97.7400	0.00
28/11/2018	IS10 On 20-June-28			Interest Rate Swap	105.15	104.9100	105.1500	104.9100	0.00
28/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.78	98.5300	98.7800	98.5300	0.00
28/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
28/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/11/2018	R023 On 07-February-19			Bond Future	8.39	101.5739	8.3898	101.5739	60,251.00
28/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6934	7	6934	7	0.00
28/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6995	7	6995	7	0.00
28/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6965	7	6965	7	0.00
28/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R023 On 02-May-19			Bond Future	8.43	99.4297	8.4340	99.4297	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
28/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1030	1	1030	1	0.00
28/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1012	1	1012	1	0.00
28/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	994	1	994	1	0.00
28/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	962	1	962	1	0.00
28/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	976	1	976	1	0.00
28/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	948	1	948	1	0.00
28/11/2018	R023 On 01-August-19			Bond Future	8.46	101.4117	8.4581	101.4117	0.00
28/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2187	2	2187	2	0.00
28/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2232	2	2232	2	0.00
28/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2209	2	2209	2	0.00
28/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	783	1	783	1	0.00
28/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	776	1	776	1	0.00
28/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	790	1	790	1	0.00
28/11/2018	R035 On 07-February-19			Bond Future	9.86	96.4066	9.8633	96.4066	71,612.00
28/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	59	0	59	0	0.00
28/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	65	0	65	0	0.00
28/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	62	0	62	0	0.00
28/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7145	7	7145	7	0.00
28/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7064	7	7064	7	0.00
28/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7226	7	7226	7	0.00
28/11/2018	R035 On 02-May-19			Bond Future	9.92	93.6011	9.9221	93.6011	0.00
28/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2106	2	2106	2	0.00
28/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2140	2	2140	2	0.00
28/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2072	2	2072	2	0.00
28/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3512	3	3512	3	0.00
28/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3428	3	3428	3	0.00
28/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3470	3	3470	3	0.00
28/11/2018	R035 On 01-August-19			Bond Future	9.98	95.4670	9.9770	95.4670	0.00
28/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4598	5	4598	5	0.00
28/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4555	5	4555	5	0.00
28/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4512	5	4512	5	0.00
28/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2731	3	2731	3	0.00
28/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2759	3	2759	3	0.00
28/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2703	3	2703	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
28/11/2018	R186 On 07-February-19			Bond Future	9.09	109.6063	9.0869	109.6063	70,214.00
28/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1674	2	1674	2	3,000.00
28/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2034	2	2034	2	0.00
28/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2347	3	2347	3	6,000.00
28/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	54	0	54	0	0.00
28/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	206	0	206	0	1,000.00
28/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2851	3	2851	3	0.00
28/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	57	0	57	0	0.00
28/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1351	2	1351	2	0.00
28/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4860	5	4860	5	0.00
28/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	87	0	87	0	210.00
28/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4759	5	4759	5	0.00
28/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1922	2	1922	2	1,170.00
28/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	555	1	555	1	1,170.00
28/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1778	2	1778	2	3,000.00
28/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	60	0	60	0	0.00
28/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5253	5	5253	5	0.00
28/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	951	1	951	1	0.00
28/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2417	2	2417	2	0.00
28/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	167	0	167	0	1,000.00
28/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	865	1	865	1	0.00
28/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	485	0	485	0	5,000.00
28/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5372	5	5372	5	0.00
28/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4788	5	4788	5	0.00
28/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3688	3	3688	3	0.00
28/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1274	1	1274	1	1,000.00
28/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5312	5	5312	5	0.00
28/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	158	0	158	0	1,170.00
28/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	805	1	805	1	2,500.00
28/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	661	1	661	1	0.00
28/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	1019	1	1019	1	0.00
28/11/2018	R186 On 02-May-19			Bond Future	9.15	111.5331	9.1475	111.5331	0.00
28/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	811	1	811	1	3,250.00
28/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1671	2	1671	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
28/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5620	6	5620	6	0.00
28/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4209	4	4209	4	0.00
28/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1644	2	1644	2	0.00
28/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2489	3	2489	3	200.00
28/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5124	5	5124	5	0.00
28/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2324	2	2324	2	3,250.00
28/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1617	2	1617	2	0.00
28/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	904	1	904	1	200.00
28/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2166	2	2166	2	90.00
28/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	759	1	759	1	90.00
28/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	570	1	570	1	7,000.00
28/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1591	2	1591	2	7,000.00
28/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5393	6	5393	6	0.00
28/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2430	2	2430	2	0.00
28/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4318	4	4318	4	0.00
28/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3799	4	3799	4	0.00
28/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1631	2	1631	2	0.00
28/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3477	3	3477	3	0.00
28/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2369	2	2369	2	0.00
28/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1869	2	1869	2	0.00
28/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	868	1	868	1	7,000.00
28/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	599	1	599	1	3,250.00
28/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	560	1	560	1	200.00
28/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2399	2	2399	2	0.00
28/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1746	2	1746	2	0.00
28/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3676	3	3676	3	0.00
28/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	651	1	651	1	90.00
28/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2339	2	2339	2	0.00
28/11/2018	R186 On 01-August-19			Bond Future	9.20	108.4538	9.1995	108.4538	0.00
28/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2082	2	2082	2	6,000.00
28/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3567	4	3567	4	0.00
28/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	541	1	541	1	6,000.00
28/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3640	4	3640	4	0.00
28/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5787	6	5787	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3604	4	3604	4	0.00
28/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1804	2	1804	2	0.00
28/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1787	2	1787	2	0.00
28/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1080	1	1080	1	6,000.00
28/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1822	2	1822	2	0.00
28/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5643	5	5643	5	0.00
28/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2908	3	2908	3	0.00
28/11/2018	R197 On 07-February-19			Bond Future	298.73	298.5767	298.7301	298.5767	2,355.00
28/11/2018	R197 On 02-May-19			Bond Future	304.05	303.8917	304.0459	303.8917	0.00
28/11/2018	R197 On 01-August-19			Bond Future	302.61	302.4576	302.6092	302.4576	0.00
28/11/2018	R202 On 07-February-19			Bond Future	232.08	231.1096	232.0805	231.1096	8,990.00
28/11/2018	R202 On 02-May-19			Bond Future	236.21	235.2237	236.2102	235.2237	0.00
28/11/2018	R202 On 01-August-19			Bond Future	236.95	235.9497	236.9518	235.9497	0.00
28/11/2018	R207 On 07-February-19			Bond Future	5.93	101.9352	5.9317	101.9352	17,219.00
28/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	538	1	538	1	0.00
28/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	529	1	529	1	0.00
28/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	520	1	520	1	0.00
28/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	5	0	5	0	0.00
28/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	5	0	5	0	0.00
28/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	5	0	5	0	0.00
28/11/2018	R207 On 02-May-19			Bond Future	5.34	103.7274	5.3426	103.7274	0.00
28/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1519	2	1519	2	0.00
28/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1532	2	1532	2	0.00
28/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1526	2	1526	2	0.00
28/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R207 On 01-August-19			Bond Future	3.75	102.1523	3.7533	102.1523	0.00
28/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1567	2	1567	2	0.00
28/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1571	2	1571	2	0.00
28/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1576	2	1576	2	0.00
28/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
28/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2018	R208 On 07-February-19			Bond Future	7.19	101.8551	7.1889	101.8551	17,015.00
28/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	158	0	158	0	0.00
28/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	152	0	152	0	0.00
28/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	145	0	145	0	0.00
28/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	369	0	369	0	0.00
28/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	395	0	395	0	0.00
28/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	382	0	382	0	0.00
28/11/2018	R208 On 02-May-19			Bond Future	7.12	100.2446	7.1211	100.2446	0.00
28/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1620	2	1620	2	0.00
28/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1636	2	1636	2	0.00
28/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1652	2	1652	2	0.00
28/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	69	0	69	0	0.00
28/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	71	0	71	0	0.00
28/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	70	0	70	0	0.00
28/11/2018	R208 On 01-August-19			Bond Future	6.97	102.2429	6.9664	102.2429	0.00
28/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1922	2	1922	2	0.00
28/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1908	2	1908	2	0.00
28/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1895	2	1895	2	0.00
28/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	103	0	103	0	0.00
28/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	101	0	101	0	0.00
28/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	102	0	102	0	0.00
28/11/2018	R209 On 07-February-19			Bond Future	9.80	73.3326	9.7997	73.3326	121,807.00
28/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	82	0	82	0	0.00
28/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	119	0	119	0	4,000.00
28/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	794	1	794	1	4,000.00
28/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	79	0	79	0	0.00
28/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3123	3	3123	3	0.00
28/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	86	0	86	0	0.00
28/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5833	6	5833	6	0.00
28/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2484	2	2484	2	0.00
28/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5232	5	5232	5	0.00
28/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5765	6	5765	6	0.00
28/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	630	1	630	1	4,000.00
28/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5697	5	5697	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
28/11/2018	R209 On 02-May-19			Bond Future	9.85	71.4727	9.8528	71.4727	0.00
28/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1862	2	1862	2	0.00
28/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1833	2	1833	2	0.00
28/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1001	1	1001	1	760.00
28/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2702	3	2702	3	760.00
28/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1892	2	1892	2	0.00
28/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5889	6	5889	6	0.00
28/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	755	1	755	1	760.00
28/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2090	2	2090	2	0.00
28/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2939	3	2939	3	0.00
28/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4292	4	4292	4	0.00
28/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2904	3	2904	3	0.00
28/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2869	3	2869	3	0.00
28/11/2018	R209 On 01-August-19			Bond Future	9.90	72.8977	9.9013	72.8977	0.00
28/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3899	4	3899	4	0.00
28/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3973	4	3973	4	0.00
28/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3936	4	3936	4	0.00
28/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2340	2	2340	2	0.00
28/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2364	2	2364	2	0.00
28/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2317	2	2317	2	0.00
28/11/2018	R210 On 07-February-19			Bond Future	186.70	186.0799	186.7044	186.0799	3,308.00
28/11/2018	R210 On 02-May-19			Bond Future	187.47	186.8365	187.4710	186.8365	0.00
28/11/2018	R210 On 01-August-19			Bond Future	191.25	190.6033	191.2469	190.6033	0.00
28/11/2018	R212 On 07-February-19			Bond Future	155.76	155.6989	155.7563	155.6989	4,976.00
28/11/2018	R212 On 02-May-19			Bond Future	158.53	158.4707	158.5281	158.4707	0.00
28/11/2018	R212 On 01-August-19			Bond Future	161.65	161.5942	161.6498	161.5942	0.00
28/11/2018	R213 On 07-February-19			Bond Future	9.63	84.8969	9.6268	84.8969	32,397.00
28/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	50	0	50	0	0.00
28/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	53	0	53	0	0.00
28/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	55	0	55	0	0.00
28/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6080	6	6080	6	0.00
28/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6015	6	6015	6	0.00
28/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6145	6	6145	6	0.00
28/11/2018	R213 On 02-May-19			Bond Future	9.68	82.8398	9.6834	82.8398	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
28/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1716	2	1716	2	0.00
28/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1689	2	1689	2	0.00
28/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1661	2	1661	2	0.00
28/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2870	3	2870	3	0.00
28/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2904	3	2904	3	0.00
28/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2836	3	2836	3	0.00
28/11/2018	R213 On 01-August-19			Bond Future	9.74	84.4912	9.7352	84.4912	0.00
28/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3701	4	3701	4	0.00
28/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3736	4	3736	4	0.00
28/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3773	4	3773	4	0.00
28/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2215	2	2215	2	0.00
28/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2259	2	2259	2	0.00
28/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2237	2	2237	2	0.00
28/11/2018	R214 On 07-February-19			Bond Future	9.97	72.3022	9.9719	72.3022	29,831.00
28/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	54	0	54	0	0.00
28/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	57	0	57	0	0.00
28/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	51	0	51	0	0.00
28/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6774	7	6774	7	0.00
28/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6700	7	6700	7	0.00
28/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6627	7	6627	7	0.00
28/11/2018	R214 On 02-May-19			Bond Future	10.02	70.2773	10.0243	70.2773	0.00
28/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2031	2	2031	2	0.00
28/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1971	2	1971	2	0.00
28/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2001	2	2001	2	0.00
28/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3094	3	3094	3	0.00
28/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3057	3	3057	3	0.00
28/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3131	3	3131	3	0.00
28/11/2018	R214 On 01-August-19			Bond Future	10.07	71.6782	10.0733	71.6782	0.00
28/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4086	4	4086	4	0.00
28/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4124	4	4124	4	0.00
28/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4048	4	4048	4	0.00
28/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2471	2	2471	2	0.00
28/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2446	2	2446	2	0.00
28/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2421	2	2421	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
28/11/2018	R248 On 07-February-19			Bond Future	9.98	92.4334	9.9822	92.4334	109,114.00
28/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	60	0	60	0	0.00
28/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	53	0	53	0	0.00
28/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	57	0	57	0	0.00
28/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8607	9	8607	9	0.00
28/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8416	8	8416	8	0.00
28/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8511	8	8511	8	0.00
28/11/2018	R248 On 02-May-19			Bond Future	10.03	89.6214	10.0348	89.6214	0.00
28/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2583	3	2583	3	0.00
28/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2544	3	2544	3	0.00
28/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2622	3	2622	3	0.00
28/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3772	4	3772	4	0.00
28/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3679	4	3679	4	0.00
28/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3726	4	3726	4	0.00
28/11/2018	R248 On 01-August-19			Bond Future	10.08	91.4081	10.0840	91.4081	0.00
28/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5203	5	5203	5	0.00
28/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5155	5	5155	5	0.00
28/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5107	5	5107	5	0.00
28/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2994	3	2994	3	0.00
28/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3026	3	3026	3	0.00
28/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2963	3	2963	3	0.00