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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/11/2018 TO: 27/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	2025 On 07-February-19			Bond Future	132.13	132.0745	132.1301	132.0745	355.00
27/11/2018	2025 On 02-May-19			Bond Future	134.48	134.4254	134.4823	134.4254	0.00
27/11/2018	2025 On 01-August-19			Bond Future	137.15	137.0895	137.1465	137.0895	0.00
27/11/2018	2029 On 07-February-19			Bond Future	100.41	100.4295	100.4145	100.4295	2,954.00
27/11/2018	2029 On 02-May-19			Bond Future	101.13	101.1442	101.1289	101.1442	0.00
27/11/2018	2029 On 01-August-19			Bond Future	103.17	103.1839	103.1677	103.1839	0.00
27/11/2018	2030 On 07-February-19			Bond Future	9.50	90.3556	90.1984	90.3556	55,609.00
27/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2124	2	2	2	4,000.00
27/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	630	1	1	1	4,000.00
27/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	68	0	0	0	0.00
27/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	71	0	0	0	0.00
27/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4537	5	5	5	0.00
27/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	229	0	0	0	1,320.00
27/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	75	0	0	0	0.00
27/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1822	2	2	2	1,320.00
27/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	98	0	0	0	0.00
27/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1168	1	1	1	0.00
27/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	5275	5	5	5	0.00
27/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4070	4	4	4	0.00
27/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1774	2	2	2	0.00
27/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5658	6	6	6	0.00
27/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1177	1	1	1	0.00
27/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5723	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5788	6	6	6	0.00
27/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	274	0	0	0	4,000.00
27/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2641	3	3	3	0.00
27/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	984	1	1	1	0.00
27/11/2018	2030 On 02-May-19			Bond Future	9.56	91.9441	91.7844	91.9441	0.00
27/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1745	2	2	2	0.00
27/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4777	5	5	5	0.00
27/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1802	2	2	2	0.00
27/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	650	1	1	1	3,000.00
27/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1773	2	2	2	3,000.00
27/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2750	3	3	3	0.00
27/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2716	3	3	3	0.00
27/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4824	5	5	5	0.00
27/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	934	1	1	1	3,000.00
27/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2784	3	3	3	0.00
27/11/2018	2030 On 01-August-19			Bond Future	9.61	89.7722	89.6086	89.7722	0.00
27/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3887	4	4	4	0.00
27/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3924	4	4	4	0.00
27/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3850	4	4	4	0.00
27/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2103	2	2	2	0.00
27/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2146	2	2	2	0.00
27/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2124	2	2	2	0.00
27/11/2018	2032 On 07-February-19			Bond Future	9.70	92.5807	92.3761	92.5807	42,380.00
27/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	65	0	0	0	0.00
27/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	62	0	0	0	0.00
27/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	58	0	0	0	0.00
27/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6421	6	6	6	0.00
27/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6493	6	6	6	0.00
27/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6350	6	6	6	0.00
27/11/2018	2032 On 02-May-19			Bond Future	9.76	90.0511	89.8432	90.0511	0.00
27/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1946	2	2	2	0.00
27/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1978	2	2	2	0.00
27/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2009	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2914	3	3	3	0.00
27/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2986	3	3	3	0.00
27/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2950	3	3	3	0.00
27/11/2018	2032 On 01-August-19			Bond Future	9.82	91.8473	91.6345	91.8473	0.00
27/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4219	4	4	4	0.00
27/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4180	4	4	4	0.00
27/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4141	4	4	4	0.00
27/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2384	2	2	2	0.00
27/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2334	2	2	2	0.00
27/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2359	2	2	2	0.00
27/11/2018	2033 On 07-February-19			Bond Future	102.34	102.1654	102.3359	102.1654	6,770.00
27/11/2018	2033 On 02-May-19			Bond Future	103.01	102.8383	103.0123	102.8383	0.00
27/11/2018	2033 On 01-August-19			Bond Future	105.09	104.9123	105.0889	104.9123	0.00
27/11/2018	2037 On 07-February-19			Bond Future	9.90	88.8123	88.6618	88.8123	55,962.00
27/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	86	0	0	0	0.00
27/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	95	0	0	0	0.00
27/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	91	0	0	0	0.00
27/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6862	7	7	7	0.00
27/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6702	7	7	7	0.00
27/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6782	7	7	7	0.00
27/11/2018	2037 On 02-May-19			Bond Future	9.96	90.3737	90.2207	90.3737	0.00
27/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2248	2	2	2	0.00
27/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2213	2	2	2	0.00
27/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2282	2	2	2	0.00
27/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3464	3	3	3	0.00
27/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3421	3	3	3	0.00
27/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3380	3	3	3	0.00
27/11/2018	2037 On 01-August-19			Bond Future	10.01	87.9202	87.7635	87.9202	0.00
27/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4663	5	5	5	0.00
27/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4751	5	5	5	0.00
27/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4707	5	5	5	0.00
27/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2622	3	3	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
27/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2594	3	3	3	0.00
27/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2649	3	3	3	0.00
27/11/2018	2038 On 07-February-19			Bond Future	119.93	119.9469	119.9288	119.9469	9,912.00
27/11/2018	2038 On 02-May-19			Bond Future	122.06	122.0819	122.0638	122.0819	0.00
27/11/2018	2038 On 01-August-19			Bond Future	124.47	124.4913	124.4719	124.4913	0.00
27/11/2018	2040 On 07-February-19			Bond Future	9.98	91.9467	91.7437	91.9467	33,526.00
27/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	82	0	0	0	0.00
27/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	91	0	0	0	0.00
27/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	87	0	0	0	0.00
27/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7522	7	8	7	0.00
27/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	7609	7	8	7	0.00
27/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7435	7	7	7	0.00
27/11/2018	2040 On 02-May-19			Bond Future	10.04	93.5633	93.3569	93.5633	0.00
27/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2402	3	2	3	0.00
27/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3665	4	4	4	1,150.00
27/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1394	1	1	1	1,150.00
27/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2364	2	2	2	0.00
27/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2326	2	2	2	0.00
27/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3583	3	4	3	0.00
27/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3628	4	4	4	0.00
27/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5042	5	5	5	0.00
27/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3539	3	4	3	0.00
27/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2398	2	2	2	0.00
27/11/2018	2040 On 01-August-19			Bond Future	10.10	90.9231	90.7119	90.9231	0.00
27/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4941	5	5	5	0.00
27/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4987	5	5	5	0.00
27/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5033	5	5	5	0.00
27/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2843	3	3	3	0.00
27/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2903	3	3	3	0.00
27/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2873	3	3	3	0.00
27/11/2018	2044 On 07-February-19			Bond Future	9.99	89.1834	88.9343	89.1834	37,185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	105	0	0	0	0.00
27/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	111	0	0	0	0.00
27/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	100	0	0	0	0.00
27/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7452	7	7	7	0.00
27/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7363	7	7	7	0.00
27/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7275	7	7	7	0.00
27/11/2018	2044 On 02-May-19			Bond Future	10.05	90.7514	90.4982	90.7514	0.00
27/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2400	3	2	3	0.00
27/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2478	3	2	3	0.00
27/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2439	3	2	3	0.00
27/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3555	3	4	3	0.00
27/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3599	3	4	3	0.00
27/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3644	4	4	4	0.00
27/11/2018	2044 On 01-August-19			Bond Future	10.11	88.1802	87.9213	88.1802	0.00
27/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5130	5	5	5	0.00
27/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5083	5	5	5	0.00
27/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5177	5	5	5	0.00
27/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2915	3	3	3	0.00
27/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2885	3	3	3	0.00
27/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2855	3	3	3	0.00
27/11/2018	2046 On 07-February-19			Bond Future	113.94	113.7395	113.9370	113.7395	12,458.00
27/11/2018	2046 On 02-May-19			Bond Future	114.28	114.0782	114.2792	114.0782	0.00
27/11/2018	2046 On 01-August-19			Bond Future	116.58	116.3789	116.5833	116.3789	0.00
27/11/2018	2050 On 07-February-19			Bond Future	117.64	117.1718	117.6441	117.1718	10,329.00
27/11/2018	2050 On 02-May-19			Bond Future	119.74	119.2573	119.7383	119.2573	0.00
27/11/2018	2050 On 01-August-19			Bond Future	120.33	119.8438	120.3336	119.8438	0.00
27/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	8657 On 21-December-26			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
27/11/2018	AL37 On 07-February-19			Index Future	607.81	607.8370	607.8070	607.8370	0.00
27/11/2018	AL37 On 02-May-19			Index Future	618.49	618.5180	618.4890	618.5180	0.00
27/11/2018	AL37 On 01-August-19			Index Future	630.81	630.8420	630.8080	630.8420	0.00
27/11/2018	AL7T On 07-February-19			Index Future	700.65	701.4920	700.6450	701.4920	0.00
27/11/2018	AL7T On 02-May-19			Index Future	712.96	713.8190	712.9580	713.8190	0.00
27/11/2018	AL7T On 01-August-19			Index Future	727.16	728.0420	727.1580	728.0420	0.00
27/11/2018	ALBI On 07-February-19			Index Future	634.87	635.9010	634.8670	635.9010	910.00
27/11/2018	ALBI On 02-May-19			Index Future	646.02	647.0750	646.0240	647.0750	0.00
27/11/2018	ALBI On 01-August-19			Index Future	658.89	659.9680	658.8910	659.9680	0.00
27/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C186 On 21-December-26			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
27/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/11/2018	CS33 On 15-September-33			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
27/11/2018	ES33 On 07-February-19			Bond Future	11.12	77.3632	77.2518	77.3632	494.00
27/11/2018	ES33 On 02-May-19			Bond Future	11.22	74.9317	74.8185	74.9317	0.00
27/11/2018	ES33 On 01-August-19			Bond Future	11.32	76.4262	76.3102	76.4262	0.00
27/11/2018	ES42 On 07-February-19			Bond Future	11.37	79.4261	79.2662	79.4261	5,169.00
27/11/2018	ES42 On 02-May-19			Bond Future	11.47	76.5615	76.3989	76.5615	0.00
27/11/2018	ES42 On 01-August-19			Bond Future	11.56	78.0892	77.9227	78.0892	0.00
27/11/2018	GOVI On 07-February-19			GOVI	628.31	629.3740	628.3050	629.3740	457.00
27/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	382050	37	38	37	0.00
27/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	382150	37	38	37	0.00
27/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	382250	37	38	37	0.00
27/11/2018	GOVI On 02-May-19			GOVI	639.35	640.4330	639.3460	640.4330	0.00
27/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	85340	7	9	7	0.00
27/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	85140	7	9	7	0.00
27/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	85240	7	9	7	0.00
27/11/2018	GOVI On 01-August-19			GOVI	652.08	653.1940	652.0810	653.1940	0.00
27/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	133910	15	13	15	0.00
27/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	134010	15	13	15	0.00
27/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	134110	15	13	15	0.00
27/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
27/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
27/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2018	IGOV On 07-February-19			Index Future	253.53	253.2860	253.5310	253.2860	528.00
27/11/2018	IGOV On 02-May-19			Index Future	258.04	257.7940	258.0430	257.7940	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	IGOV On 01-August-19			Index Future	263.24	262.9900	263.2430	262.9900	0.00
27/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
27/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
27/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
27/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
27/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
27/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
27/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
27/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
27/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	102.9800	102.9800	102.9800	0.00
27/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	99.0600	99.0600	99.0600	0.00
27/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7000	102.7100	102.7000	0.00
27/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.79	99.7800	99.7900	99.7800	0.00
27/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.67	96.6600	96.6700	96.6600	0.00
27/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	95.9100	95.9300	95.9100	0.00
27/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.14	95.1200	95.1400	95.1200	0.00
27/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.33	95.3100	95.3300	95.3100	0.00
27/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.54	97.5200	97.5400	97.5200	51.00
27/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.68	97.6700	97.6800	97.6700	0.00
27/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.88	98.8700	98.8800	98.8700	0.00
27/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.81	102.8000	102.8100	102.8000	0.00
27/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.06	104.0600	104.0600	104.0600	0.00
27/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.45	97.4400	97.4500	97.4400	0.00
27/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.49	103.4800	103.4900	103.4800	0.00
27/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.01	98.9900	99.0100	98.9900	0.00
27/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.82	95.8100	95.8200	95.8100	0.00
27/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.85	92.8500	92.8500	92.8500	0.00
27/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.63	91.6200	91.6300	91.6200	0.00
27/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.82	93.8100	93.8200	93.8100	0.00
27/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.63	97.6200	97.6300	97.6200	0.00
27/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.23	96.2200	96.2300	96.2200	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
27/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.33	98.3100	98.3300	98.3100	0.00
27/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.79	103.7700	103.7900	103.7700	0.00
27/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.17	104.1500	104.1700	104.1500	0.00
27/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.74	97.7100	97.7400	97.7100	0.00
27/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.91	104.8800	104.9100	104.8800	0.00
27/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.53	98.5000	98.5300	98.5000	0.00
27/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
27/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
27/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
27/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
27/11/2018	R023 On 07-February-19			Bond Future	8.33	101.5897	101.5739	101.5897	60,251.00
27/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7139	7	7	7	0.00
27/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7200	7	7	7	0.00
27/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7169	7	7	7	0.00
27/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R023 On 02-May-19			Bond Future	8.37	99.4456	99.4297	99.4456	0.00
27/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1145	1	1	1	0.00
27/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1126	1	1	1	0.00
27/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1107	1	1	1	0.00
27/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	867	1	1	1	0.00
27/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	880	1	1	1	0.00
27/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	854	1	1	1	0.00
27/11/2018	R023 On 01-August-19			Bond Future	8.39	101.4285	101.4117	101.4285	0.00
27/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2335	2	2	2	0.00
27/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2380	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2357	2	2	2	0.00
27/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	716	1	1	1	0.00
27/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	710	1	1	1	0.00
27/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	723	1	1	1	0.00
27/11/2018	R035 On 07-February-19			Bond Future	9.83	96.5949	96.4066	96.5949	71,612.00
27/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	72	0	0	0	0.00
27/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	79	0	0	0	0.00
27/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	75	0	0	0	0.00
27/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6906	7	7	7	0.00
27/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6826	7	7	7	0.00
27/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6986	7	7	7	0.00
27/11/2018	R035 On 02-May-19			Bond Future	9.89	93.7925	93.6011	93.7925	0.00
27/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2228	2	2	2	0.00
27/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2264	2	2	2	0.00
27/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2193	2	2	2	0.00
27/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3376	3	3	3	0.00
27/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3295	3	3	3	0.00
27/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3335	3	3	3	0.00
27/11/2018	R035 On 01-August-19			Bond Future	9.94	95.6629	95.4670	95.6629	0.00
27/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4766	5	5	5	0.00
27/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4722	5	5	5	0.00
27/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4678	5	5	5	0.00
27/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2634	3	3	3	0.00
27/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2661	3	3	3	0.00
27/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2606	3	3	3	0.00
27/11/2018	R186 On 07-February-19			Bond Future	9.04	109.7234	109.6063	109.7234	69,680.00
27/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1856	2	2	2	3,000.00
27/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2234	2	2	2	0.00
27/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2560	3	3	3	6,000.00
27/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	71	0	0	0	0.00
27/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	254	0	0	0	1,000.00
27/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3081	3	3	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
27/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	74	0	0	0	0.00
27/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1513	2	2	2	0.00
27/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5128	5	5	5	0.00
27/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2117	2	2	2	1,170.00
27/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	650	1	1	1	1,170.00
27/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1966	2	2	2	3,000.00
27/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	77	0	0	0	0.00
27/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	111	0	0	0	210.00
27/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5026	5	5	5	0.00
27/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4983	5	5	5	0.00
27/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	850	1	1	1	0.00
27/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2223	2	2	2	0.00
27/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	146	0	0	0	1,000.00
27/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	772	1	1	1	0.00
27/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	427	0	0	0	5,000.00
27/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5100	5	5	5	0.00
27/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4524	4	5	4	0.00
27/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3446	3	3	3	0.00
27/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	138	0	0	0	1,170.00
27/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1149	1	1	1	1,000.00
27/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5041	5	5	5	0.00
27/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	717	1	1	1	2,500.00
27/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	913	1	1	1	0.00
27/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	586	1	1	1	0.00
27/11/2018	R186 On 02-May-19			Bond Future	9.10	111.6521	111.5331	111.6521	0.00
27/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	903	1	1	1	3,250.00
27/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1815	2	2	2	0.00
27/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4435	5	4	5	0.00
27/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5868	6	6	6	0.00
27/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1787	2	2	2	0.00
27/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2669	3	3	3	200.00
27/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5366	5	5	5	0.00
27/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2497	3	2	3	3,250.00
27/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1759	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1002	1	1	1	200.00
27/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2332	2	2	2	90.00
27/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	846	1	1	1	90.00
27/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	642	1	1	1	7,000.00
27/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1731	2	2	2	7,000.00
27/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5639	6	6	6	0.00
27/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2276	2	2	2	0.00
27/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4096	4	4	4	0.00
27/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3593	4	4	4	0.00
27/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1516	1	2	1	0.00
27/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3281	3	3	3	0.00
27/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2217	2	2	2	0.00
27/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1741	2	2	2	0.00
27/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	800	1	1	1	7,000.00
27/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	551	1	1	1	3,250.00
27/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	514	0	1	0	200.00
27/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2246	2	2	2	0.00
27/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	598	1	1	1	90.00
27/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1625	2	2	2	0.00
27/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3473	3	3	3	0.00
27/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2188	2	2	2	0.00
27/11/2018	R186 On 01-August-19			Bond Future	9.14	108.5760	108.4538	108.5760	0.00
27/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2228	2	2	2	6,000.00
27/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3761	4	4	4	0.00
27/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	602	1	1	1	6,000.00
27/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3836	4	4	4	0.00
27/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6022	6	6	6	0.00
27/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3799	4	4	4	0.00
27/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1697	2	2	2	0.00
27/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1680	2	2	2	0.00
27/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1013	1	1	1	6,000.00
27/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1714	2	2	2	0.00
27/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5403	5	5	5	0.00
27/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2753	3	3	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
27/11/2018	R197 On 07-February-19			Bond Future	298.58	297.9632	298.5767	297.9632	2,355.00
27/11/2018	R197 On 02-May-19			Bond Future	303.89	303.2665	303.8917	303.2665	0.00
27/11/2018	R197 On 01-August-19			Bond Future	302.46	301.8220	302.4576	301.8220	0.00
27/11/2018	R202 On 07-February-19			Bond Future	231.11	231.0089	231.1096	231.0089	8,990.00
27/11/2018	R202 On 02-May-19			Bond Future	235.22	235.1206	235.2237	235.1206	0.00
27/11/2018	R202 On 01-August-19			Bond Future	235.95	235.8464	235.9497	235.8464	0.00
27/11/2018	R207 On 07-February-19			Bond Future	5.69	101.9619	101.9352	101.9619	17,351.00
27/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	748	1	1	1	0.00
27/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	739	1	1	1	0.00
27/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	730	1	1	1	0.00
27/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	1	0	0	0	0.00
27/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	1	0	0	0	0.00
27/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	1	0	0	0	0.00
27/11/2018	R207 On 02-May-19			Bond Future	5.02	103.7543	103.7274	103.7543	0.00
27/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1738	2	2	2	0.00
27/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1751	2	2	2	0.00
27/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1745	2	2	2	0.00
27/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R207 On 01-August-19			Bond Future	3.25	102.1806	102.1523	102.1806	0.00
27/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1792	2	2	2	0.00
27/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1797	2	2	2	0.00
27/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1801	2	2	2	0.00
27/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
27/11/2018	R208 On 07-February-19			Bond Future	7.08	101.8778	101.8551	101.8778	17,015.00
27/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	254	0	0	0	0.00
27/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	245	0	0	0	0.00
27/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	236	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
27/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	249	0	0	0	0.00
27/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	270	0	0	0	0.00
27/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	259	0	0	0	0.00
27/11/2018	R208 On 02-May-19			Bond Future	6.99	100.2675	100.2446	100.2675	0.00
27/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1819	2	2	2	0.00
27/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1836	2	2	2	0.00
27/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1852	2	2	2	0.00
27/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	49	0	0	0	0.00
27/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	50	0	0	0	0.00
27/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	49	0	0	0	0.00
27/11/2018	R208 On 01-August-19			Bond Future	6.82	102.2670	102.2429	102.2670	0.00
27/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	2124	2	2	2	0.00
27/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	2110	2	2	2	0.00
27/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	2096	2	2	2	0.00
27/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	78	0	0	0	0.00
27/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	76	0	0	0	0.00
27/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	77	0	0	0	0.00
27/11/2018	R209 On 07-February-19			Bond Future	9.77	73.4604	73.3326	73.4604	121,807.00
27/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	99	0	0	0	0.00
27/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	141	0	0	0	4,000.00
27/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	878	1	1	1	4,000.00
27/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	94	0	0	0	0.00
27/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3295	3	3	3	0.00
27/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	103	0	0	0	0.00
27/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5632	6	6	6	0.00
27/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2352	2	2	2	0.00
27/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5037	5	5	5	0.00
27/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5565	5	6	5	0.00
27/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	586	1	1	1	4,000.00
27/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5497	5	5	5	0.00
27/11/2018	R209 On 02-May-19			Bond Future	9.82	71.6025	71.4727	71.6025	0.00
27/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1970	2	2	2	0.00
27/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1940	2	2	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2834	3	3	3	760.00
27/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1074	1	1	1	760.00
27/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2001	2	2	2	0.00
27/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6073	6	6	6	0.00
27/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	719	1	1	1	760.00
27/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2001	2	2	2	0.00
27/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2825	3	3	3	0.00
27/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4144	4	4	4	0.00
27/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2791	3	3	3	0.00
27/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2757	3	3	3	0.00
27/11/2018	R209 On 01-August-19			Bond Future	9.87	73.0306	72.8977	73.0306	0.00
27/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4042	4	4	4	0.00
27/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4117	4	4	4	0.00
27/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4080	4	4	4	0.00
27/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2257	2	2	2	0.00
27/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2281	2	2	2	0.00
27/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2235	2	2	2	0.00
27/11/2018	R210 On 07-February-19			Bond Future	186.08	186.5636	186.0799	186.5636	3,308.00
27/11/2018	R210 On 02-May-19			Bond Future	186.84	187.3284	186.8365	187.3284	0.00
27/11/2018	R210 On 01-August-19			Bond Future	190.60	191.1065	190.6033	191.1065	0.00
27/11/2018	R212 On 07-February-19			Bond Future	155.70	155.5356	155.6989	155.5356	4,976.00
27/11/2018	R212 On 02-May-19			Bond Future	158.47	158.3042	158.4707	158.3042	0.00
27/11/2018	R212 On 01-August-19			Bond Future	161.59	161.4255	161.5942	161.4255	0.00
27/11/2018	R213 On 07-February-19			Bond Future	9.59	85.0509	84.8969	85.0509	32,397.00
27/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	61	0	0	0	0.00
27/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	64	0	0	0	0.00
27/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	67	0	0	0	0.00
27/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5885	6	6	6	0.00
27/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5820	6	6	6	0.00
27/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5950	6	6	6	0.00
27/11/2018	R213 On 02-May-19			Bond Future	9.65	82.9964	82.8398	82.9964	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
27/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1816	2	2	2	0.00
27/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1788	2	2	2	0.00
27/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1760	2	2	2	0.00
27/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2758	3	3	3	0.00
27/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2791	3	3	3	0.00
27/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2725	3	3	3	0.00
27/11/2018	R213 On 01-August-19			Bond Future	9.70	84.6514	84.4912	84.6514	0.00
27/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3836	4	4	4	0.00
27/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3873	4	4	4	0.00
27/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3910	4	4	4	0.00
27/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2135	2	2	2	0.00
27/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2178	2	2	2	0.00
27/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2157	2	2	2	0.00
27/11/2018	R214 On 07-February-19			Bond Future	9.96	72.4681	72.3022	72.4681	29,831.00
27/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	60	0	0	0	0.00
27/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	63	0	0	0	0.00
27/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	57	0	0	0	0.00
27/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6692	7	7	7	0.00
27/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6618	6	7	6	0.00
27/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6545	6	7	6	0.00
27/11/2018	R214 On 02-May-19			Bond Future	10.01	70.4460	70.2773	70.4460	0.00
27/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2080	2	2	2	0.00
27/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2019	2	2	2	0.00
27/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2049	2	2	2	0.00
27/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3052	3	3	3	0.00
27/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3016	3	3	3	0.00
27/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3089	3	3	3	0.00
27/11/2018	R214 On 01-August-19			Bond Future	10.06	71.8508	71.6782	71.8508	0.00
27/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4149	4	4	4	0.00
27/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4186	4	4	4	0.00
27/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4111	4	4	4	0.00
27/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2441	2	2	2	0.00
27/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2416	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2391	2	2	2	0.00
27/11/2018	R248 On 07-February-19			Bond Future	9.97	92.6453	92.4334	92.6453	109,519.00
27/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	65	0	0	0	0.00
27/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	58	0	0	0	0.00
27/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	61	0	0	0	0.00
27/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8543	8	9	8	0.00
27/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8352	8	8	8	0.00
27/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8448	8	8	8	0.00
27/11/2018	R248 On 02-May-19			Bond Future	10.03	89.8369	89.6214	89.8369	0.00
27/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2625	3	3	3	0.00
27/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2586	3	3	3	0.00
27/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2665	3	3	3	0.00
27/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3744	4	4	4	0.00
27/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3652	4	4	4	0.00
27/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3698	4	4	4	0.00
27/11/2018	R248 On 01-August-19			Bond Future	10.08	91.6285	91.4081	91.6285	0.00
27/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5256	5	5	5	0.00
27/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5208	5	5	5	0.00
27/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5160	5	5	5	0.00
27/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2974	3	3	3	0.00
27/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3005	3	3	3	0.00
27/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2942	3	3	3	0.00