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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/11/2018 TO: 28/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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

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	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
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	89.9872	90.1984	55,367.00
28/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1984	2	2	2	4,000.00
28/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	562	1	1	1	4,000.00
28/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	56	0	0	0	0.00
28/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4349	5	4	5	0.00
28/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	197	0	0	0	1,320.00
28/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	59	0	0	0	0.00
28/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	62	0	0	0	0.00
28/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1692	2	2	2	1,320.00
28/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	81	0	0	0	0.00
28/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1067	1	1	1	0.00
28/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	5470	5	5	5	0.00
28/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4249	4	4	4	0.00
28/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1885	2	2	2	0.00
28/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5857	6	6	6	0.00
28/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1258	1	1	1	0.00
28/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5922	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
28/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5987	6	6	6	0.00
28/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	297	0	0	0	4,000.00
28/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2784	3	3	3	0.00
28/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1055	1	1	1	0.00
28/11/2018	2030 On 02-May-19			Bond Future	9.59	91.7844	91.5688	91.7844	0.00
28/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1645	2	2	2	0.00
28/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4610	5	5	5	0.00
28/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1701	2	2	2	0.00
28/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	598	1	1	1	3,000.00
28/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1673	2	2	2	3,000.00
28/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2865	3	3	3	0.00
28/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2830	3	3	3	0.00
28/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4988	5	5	5	0.00
28/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	983	1	1	1	3,000.00
28/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2900	3	3	3	0.00
28/11/2018	2030 On 01-August-19			Bond Future	9.65	89.6086	89.3869	89.6086	0.00
28/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3748	4	4	4	0.00
28/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3784	4	4	4	0.00
28/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3711	4	4	4	0.00
28/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2184	2	2	2	0.00
28/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2229	2	2	2	0.00
28/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2206	2	2	2	0.00
28/11/2018	2032 On 07-February-19			Bond Future	9.74	92.3761	92.1487	92.3761	42,380.00
28/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	53	0	0	0	0.00
28/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	51	0	0	0	0.00
28/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	48	0	0	0	0.00
28/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6638	6	7	6	0.00
28/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6709	6	7	6	0.00
28/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6566	6	7	6	0.00
28/11/2018	2032 On 02-May-19			Bond Future	9.80	89.8432	89.6111	89.8432	0.00
28/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1837	2	2	2	0.00
28/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1867	2	2	2	0.00
28/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1898	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
28/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3035	3	3	3	0.00
28/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3109	3	3	3	0.00
28/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3072	3	3	3	0.00
28/11/2018	2032 On 01-August-19			Bond Future	9.86	91.6345	91.3961	91.6345	0.00
28/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4069	4	4	4	0.00
28/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4030	4	4	4	0.00
28/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3992	4	4	4	0.00
28/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2473	2	2	2	0.00
28/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2422	2	2	2	0.00
28/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2448	2	2	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
28/11/2018	2037 On 07-February-19			Bond Future	9.93	88.6618	88.4071	88.6618	55,962.00
28/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	71	0	0	0	0.00
28/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	79	0	0	0	0.00
28/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	75	0	0	0	0.00
28/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7101	7	7	7	0.00
28/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6940	7	7	7	0.00
28/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7021	7	7	7	0.00
28/11/2018	2037 On 02-May-19			Bond Future	9.99	90.2207	89.9610	90.2207	0.00
28/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2124	2	2	2	0.00
28/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2091	2	2	2	0.00
28/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2158	2	2	2	0.00
28/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3601	3	4	3	0.00
28/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3558	3	4	3	0.00
28/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3515	3	4	3	0.00
28/11/2018	2037 On 01-August-19			Bond Future	10.05	87.7635	87.4968	87.7635	0.00
28/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4495	5	4	5	0.00
28/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4581	5	5	5	0.00
28/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4538	5	5	5	0.00
28/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2720	3	3	3	0.00

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28/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2691	3	3	3	0.00
28/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2748	3	3	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	91.6369	91.7437	33,526.00
28/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	74	0	0	0	0.00
28/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	83	0	0	0	0.00
28/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	79	0	0	0	0.00
28/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7621	8	8	8	0.00
28/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	7709	8	8	8	0.00
28/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7533	7	8	7	0.00
28/11/2018	2040 On 02-May-19			Bond Future	10.05	93.3569	93.2475	93.3569	0.00
28/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3592	4	4	4	1,150.00
28/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2343	2	2	2	0.00
28/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1352	1	1	1	1,150.00
28/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2306	2	2	2	0.00
28/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2268	2	2	2	0.00
28/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3635	4	4	4	0.00
28/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3679	4	4	4	0.00
28/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3590	4	4	4	0.00
28/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5109	5	5	5	0.00
28/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2434	2	2	2	0.00
28/11/2018	2040 On 01-August-19			Bond Future	10.11	90.7119	90.5986	90.7119	0.00
28/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4865	5	5	5	0.00
28/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4911	5	5	5	0.00
28/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4957	5	5	5	0.00
28/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2879	3	3	3	0.00
28/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2940	3	3	3	0.00
28/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2910	3	3	3	0.00
28/11/2018	2044 On 07-February-19			Bond Future	10.00	88.9343	88.8673	88.9343	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
28/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	98	0	0	0	0.00
28/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	103	0	0	0	0.00
28/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	93	0	0	0	0.00
28/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7512	7	8	7	0.00
28/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7423	7	7	7	0.00
28/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7334	7	7	7	0.00
28/11/2018	2044 On 02-May-19			Bond Future	10.06	90.4982	90.4293	90.4982	0.00
28/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2360	2	2	2	0.00
28/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2437	2	2	2	0.00
28/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2398	2	2	2	0.00
28/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3583	4	4	4	0.00
28/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3628	4	4	4	0.00
28/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3673	4	4	4	0.00
28/11/2018	2044 On 01-August-19			Bond Future	10.12	87.9213	87.8493	87.9213	0.00
28/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5078	5	5	5	0.00
28/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5031	5	5	5	0.00
28/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5125	5	5	5	0.00
28/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2936	3	3	3	0.00
28/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2905	3	3	3	0.00
28/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2875	3	3	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

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	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



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	ES33 On 07-February-19			Bond Future	11.15	77.2518	77.0674	77.2518	494.00
28/11/2018	ES33 On 02-May-19			Bond Future	11.25	74.8185	74.6304	74.8185	0.00
28/11/2018	ES33 On 01-August-19			Bond Future	11.35	76.3102	76.1169	76.3102	0.00
28/11/2018	ES42 On 07-February-19			Bond Future	11.38	79.2662	79.1897	79.2662	5,169.00
28/11/2018	ES42 On 02-May-19			Bond Future	11.48	76.3989	76.3206	76.3989	0.00
28/11/2018	ES42 On 01-August-19			Bond Future	11.58	77.9227	77.8413	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	40	38	0.00
28/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	395670	38	40	38	0.00
28/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	395770	38	40	38	0.00
28/11/2018	GOVI On 02-May-19			GOVI	637.97	639.3460	637.9690	639.3460	0.00
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	10	9	0.00
28/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	98910	9	10	9	0.00
28/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	99010	9	10	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	12	13	0.00
28/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	119870	13	12	13	0.00
28/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	119970	13	12	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

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	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
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

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	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	0.1077	0.1077	0.00
28/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
28/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
28/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
28/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
28/11/2018	R023 On 07-February-19			Bond Future	8.39	101.5739	101.3694	101.5739	60,251.00
28/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6934	7	7	7	0.00
28/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6995	7	7	7	0.00
28/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6965	7	7	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	99.2209	99.4297	0.00
28/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1030	1	1	1	0.00
28/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1012	1	1	1	0.00
28/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	994	1	1	1	0.00
28/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	962	1	1	1	0.00
28/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	976	1	1	1	0.00
28/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	948	1	1	1	0.00
28/11/2018	R023 On 01-August-19			Bond Future	8.46	101.4117	101.1968	101.4117	0.00
28/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2187	2	2	2	0.00
28/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2232	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
28/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2209	2	2	2	0.00
28/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	783	1	1	1	0.00
28/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	776	1	1	1	0.00
28/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	790	1	1	1	0.00
28/11/2018	R035 On 07-February-19			Bond Future	9.86	96.4066	96.1544	96.4066	71,612.00
28/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	59	0	0	0	0.00
28/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	65	0	0	0	0.00
28/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	62	0	0	0	0.00
28/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7145	7	7	7	0.00
28/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7064	7	7	7	0.00
28/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7226	7	7	7	0.00
28/11/2018	R035 On 02-May-19			Bond Future	9.92	93.6011	93.3438	93.6011	0.00
28/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2106	2	2	2	0.00
28/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2140	2	2	2	0.00
28/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2072	2	2	2	0.00
28/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3512	3	4	3	0.00
28/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3428	3	3	3	0.00
28/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3470	3	3	3	0.00
28/11/2018	R035 On 01-August-19			Bond Future	9.98	95.4670	95.2028	95.4670	0.00
28/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4598	5	5	5	0.00
28/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4555	5	5	5	0.00
28/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4512	5	5	5	0.00
28/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2731	3	3	3	0.00
28/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2759	3	3	3	0.00
28/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2703	3	3	3	0.00
28/11/2018	R186 On 07-February-19			Bond Future	9.09	109.6063	109.3180	109.6063	70,214.00
28/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1674	2	2	2	3,000.00
28/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2034	2	2	2	0.00
28/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2347	3	2	3	6,000.00
28/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	54	0	0	0	0.00
28/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	206	0	0	0	1,000.00
28/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2851	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
28/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	57	0	0	0	0.00
28/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1351	2	1	2	0.00
28/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4860	5	5	5	0.00
28/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1778	2	2	2	3,000.00
28/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	60	0	0	0	0.00
28/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	87	0	0	0	210.00
28/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4759	5	5	5	0.00
28/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	555	1	1	1	1,170.00
28/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1922	2	2	2	1,170.00
28/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2417	2	2	2	0.00
28/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	167	0	0	0	1,000.00
28/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	865	1	1	1	0.00
28/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5253	5	5	5	0.00
28/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	951	1	1	1	0.00
28/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	485	0	0	0	5,000.00
28/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5372	5	5	5	0.00
28/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4788	5	5	5	0.00
28/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3688	3	4	3	0.00
28/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1274	1	1	1	1,000.00
28/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5312	5	5	5	0.00
28/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	158	0	0	0	1,170.00
28/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	805	1	1	1	2,500.00
28/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	1019	1	1	1	0.00
28/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	661	1	1	1	0.00
28/11/2018	R186 On 02-May-19			Bond Future	9.15	111.5331	111.2390	111.5331	0.00
28/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	811	1	1	1	3,250.00
28/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1671	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4209	4	4	4	0.00
28/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5620	6	6	6	0.00
28/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1644	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2489	3	2	3	200.00
28/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5124	5	5	5	0.00
28/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1617	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2324	2	2	2	3,250.00

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	8.50	Call	Bond Future	570	1	1	1	7,000.00
28/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1591	2	2	2	7,000.00
28/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5393	6	5	6	0.00
28/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	904	1	1	1	200.00
28/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2166	2	2	2	90.00
28/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	759	1	1	1	90.00
28/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4318	4	4	4	0.00
28/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3799	4	4	4	0.00
28/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1631	2	2	2	0.00
28/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3477	3	3	3	0.00
28/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2430	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2369	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1869	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	868	1	1	1	7,000.00
28/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	599	1	1	1	3,250.00
28/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	560	1	1	1	200.00
28/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2399	2	2	2	0.00
28/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	651	1	1	1	90.00
28/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1746	2	2	2	0.00
28/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3676	3	4	3	0.00
28/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2339	2	2	2	0.00
28/11/2018	R186 On 01-August-19			Bond Future	9.20	108.4538	108.1517	108.4538	0.00
28/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	541	1	1	1	6,000.00
28/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2082	2	2	2	6,000.00
28/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3567	4	4	4	0.00
28/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3640	4	4	4	0.00
28/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5787	6	6	6	0.00
28/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3604	4	4	4	0.00
28/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1804	2	2	2	0.00
28/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1787	2	2	2	0.00
28/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1080	1	1	1	6,000.00
28/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1822	2	2	2	0.00
28/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5643	5	6	5	0.00
28/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2908	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
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	101.7208	101.9352	17,219.00
28/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	538	1	1	1	0.00
28/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	529	1	1	1	0.00
28/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	520	1	1	1	0.00
28/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	5	0	0	0	0.00
28/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	5	0	0	0	0.00
28/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	5	0	0	0	0.00
28/11/2018	R207 On 02-May-19			Bond Future	5.34	103.7274	103.5084	103.7274	0.00
28/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1519	2	2	2	0.00
28/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1532	2	2	2	0.00
28/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1526	2	2	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	101.9270	102.1523	0.00
28/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1567	2	2	2	0.00
28/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1571	2	2	2	0.00
28/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1576	2	2	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
28/11/2018	R208 On 07-February-19			Bond Future	7.19	101.8551	101.6395	101.8551	17,015.00
28/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	158	0	0	0	0.00
28/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	152	0	0	0	0.00
28/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	145	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	7.08	Put	Bond Future	369	0	0	0	0.00
28/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	395	0	0	0	0.00
28/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	382	0	0	0	0.00
28/11/2018	R208 On 02-May-19			Bond Future	7.12	100.2446	100.0245	100.2446	0.00
28/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1620	2	2	2	0.00
28/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1636	2	2	2	0.00
28/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1652	2	2	2	0.00
28/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	69	0	0	0	0.00
28/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	71	0	0	0	0.00
28/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	70	0	0	0	0.00
28/11/2018	R208 On 01-August-19			Bond Future	6.97	102.2429	102.0165	102.2429	0.00
28/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1922	2	2	2	0.00
28/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1908	2	2	2	0.00
28/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1895	2	2	2	0.00
28/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	103	0	0	0	0.00
28/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	101	0	0	0	0.00
28/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	102	0	0	0	0.00
28/11/2018	R209 On 07-February-19			Bond Future	9.80	73.3326	73.1161	73.3326	121,807.00
28/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	82	0	0	0	0.00
28/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	794	1	1	1	4,000.00
28/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	79	0	0	0	0.00
28/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	119	0	0	0	4,000.00
28/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3123	3	3	3	0.00
28/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	86	0	0	0	0.00
28/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2484	2	2	2	0.00
28/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5833	6	6	6	0.00
28/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5232	5	5	5	0.00
28/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5765	6	6	6	0.00
28/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	630	1	1	1	4,000.00
28/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5697	5	6	5	0.00
28/11/2018	R209 On 02-May-19			Bond Future	9.85	71.4727	71.2518	71.4727	0.00
28/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1862	2	2	2	0.00
28/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1001	1	1	1	760.00



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	9.68	Call	Bond Future	1833	2	2	2	0.00
28/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2702	3	3	3	760.00
28/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1892	2	2	2	0.00
28/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5889	6	6	6	0.00
28/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2939	3	3	3	0.00
28/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4292	4	4	4	0.00
28/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	755	1	1	1	760.00
28/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2090	2	2	2	0.00
28/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2904	3	3	3	0.00
28/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2869	3	3	3	0.00
28/11/2018	R209 On 01-August-19			Bond Future	9.90	72.8977	72.6710	72.8977	0.00
28/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3899	4	4	4	0.00
28/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3973	4	4	4	0.00
28/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3936	4	4	4	0.00
28/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2340	2	2	2	0.00
28/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2364	2	2	2	0.00
28/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2317	2	2	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	84.6903	84.8969	32,397.00
28/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	50	0	0	0	0.00
28/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	53	0	0	0	0.00
28/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	55	0	0	0	0.00
28/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6080	6	6	6	0.00
28/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6015	6	6	6	0.00
28/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6145	6	6	6	0.00
28/11/2018	R213 On 02-May-19			Bond Future	9.68	82.8398	82.6291	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	2	2	0.00
28/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1689	2	2	2	0.00
28/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1661	2	2	2	0.00
28/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2870	3	3	3	0.00
28/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2904	3	3	3	0.00
28/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2836	3	3	3	0.00
28/11/2018	R213 On 01-August-19			Bond Future	9.74	84.4912	84.2746	84.4912	0.00
28/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3701	4	4	4	0.00
28/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3736	4	4	4	0.00
28/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3773	4	4	4	0.00
28/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2215	2	2	2	0.00
28/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2259	2	2	2	0.00
28/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2237	2	2	2	0.00
28/11/2018	R214 On 07-February-19			Bond Future	9.97	72.3022	72.2145	72.3022	29,831.00
28/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	54	0	0	0	0.00
28/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	57	0	0	0	0.00
28/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	51	0	0	0	0.00
28/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6774	7	7	7	0.00
28/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6700	7	7	7	0.00
28/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6627	7	7	7	0.00
28/11/2018	R214 On 02-May-19			Bond Future	10.02	70.2773	70.1876	70.2773	0.00
28/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2031	2	2	2	0.00
28/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1971	2	2	2	0.00
28/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2001	2	2	2	0.00
28/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3094	3	3	3	0.00
28/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3057	3	3	3	0.00
28/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3131	3	3	3	0.00
28/11/2018	R214 On 01-August-19			Bond Future	10.07	71.6782	71.5854	71.6782	0.00
28/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4086	4	4	4	0.00
28/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4124	4	4	4	0.00
28/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4048	4	4	4	0.00
28/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2471	2	2	2	0.00
28/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2446	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
28/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2421	2	2	2	0.00
28/11/2018	R248 On 07-February-19			Bond Future	9.98	92.4334	92.3648	92.4334	109,114.00
28/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	60	0	0	0	0.00
28/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	53	0	0	0	0.00
28/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	57	0	0	0	0.00
28/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8607	9	9	9	0.00
28/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8416	8	8	8	0.00
28/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8511	8	9	8	0.00
28/11/2018	R248 On 02-May-19			Bond Future	10.03	89.6214	89.5511	89.6214	0.00
28/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2583	3	3	3	0.00
28/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2544	3	3	3	0.00
28/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2622	3	3	3	0.00
28/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3772	4	4	4	0.00
28/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3679	4	4	4	0.00
28/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3726	4	4	4	0.00
28/11/2018	R248 On 01-August-19			Bond Future	10.08	91.4081	91.3346	91.4081	0.00
28/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5203	5	5	5	0.00
28/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5155	5	5	5	0.00
28/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5107	5	5	5	0.00
28/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2994	3	3	3	0.00
28/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3026	3	3	3	0.00
28/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2963	3	3	3	0.00