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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/11/2018 TO: 15/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	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
15/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	2025 On 07-February-19			Bond Future	132.49	132.8986	132.4937	132.8986	355.00
15/11/2018	2025 On 02-May-19			Bond Future	134.86	135.2677	134.8553	135.2677	0.00
15/11/2018	2025 On 01-August-19			Bond Future	137.55	137.9700	137.5476	137.9700	0.00
15/11/2018	2029 On 07-February-19			Bond Future	100.76	101.4243	100.7558	101.4243	2,954.00
15/11/2018	2029 On 02-May-19			Bond Future	101.48	102.1592	101.4787	102.1592	0.00
15/11/2018	2029 On 01-August-19			Bond Future	103.54	104.2355	103.5399	104.2355	0.00
15/11/2018	2030 On 07-February-19			Bond Future	9.69	89.0639	89.0044	89.0639	55,495.00
15/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	457	0	0	0	4,000.00
15/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1611	2	2	2	4,000.00
15/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	52	0	0	0	0.00
15/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3670	4	4	4	0.00
15/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	166	0	0	0	1,320.00
15/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	54	0	0	0	0.00
15/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	57	0	0	0	0.00
15/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1370	1	1	1	1,320.00
15/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	73	0	0	0	0.00
15/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	860	1	1	1	0.00
15/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6444	6	6	6	0.00
15/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5201	5	5	5	0.00
15/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2660	3	3	3	0.00
15/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6834	7	7	7	0.00
15/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1918	2	2	2	0.00
15/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6900	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6965	7	7	7	0.00
15/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	601	1	1	1	4,000.00
15/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3661	4	4	4	0.00
15/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1665	2	2	2	0.00
15/11/2018	2030 On 02-May-19			Bond Future	9.76	90.6321	90.5714	90.6321	0.00
15/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1341	1	1	1	0.00
15/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	3987	4	4	4	0.00
15/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1389	1	1	1	0.00
15/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	466	0	0	0	3,000.00
15/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1365	1	1	1	3,000.00
15/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3554	4	4	4	0.00
15/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3516	3	4	3	0.00
15/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5854	6	6	6	0.00
15/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3593	4	4	4	0.00
15/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1357	1	1	1	3,000.00
15/11/2018	2030 On 01-August-19			Bond Future	9.82	88.4484	88.3854	88.4484	0.00
15/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3172	3	3	3	0.00
15/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3206	3	3	3	0.00
15/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3139	3	3	3	0.00
15/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2607	3	3	3	0.00
15/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2658	3	3	3	0.00
15/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2632	3	3	3	0.00
15/11/2018	2032 On 07-February-19			Bond Future	9.87	91.3542	91.2902	91.3542	41,753.00
15/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	56	0	0	0	0.00
15/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	53	0	0	0	0.00
15/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	51	0	0	0	0.00
15/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7499	7	7	7	0.00
15/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7571	8	8	8	0.00
15/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7426	7	7	7	0.00
15/11/2018	2032 On 02-May-19			Bond Future	9.93	88.8056	88.7402	88.8056	0.00
15/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1569	2	2	2	0.00
15/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1597	2	2	2	0.00
15/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1624	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
15/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3631	4	4	4	0.00
15/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3713	4	4	4	0.00
15/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3672	4	4	4	0.00
15/11/2018	2032 On 01-August-19			Bond Future	9.99	90.5911	90.5233	90.5911	0.00
15/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3632	4	4	4	0.00
15/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3596	4	4	4	0.00
15/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3560	4	4	4	0.00
15/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2914	3	3	3	0.00
15/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2858	3	3	3	0.00
15/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2886	3	3	3	0.00
15/11/2018	2033 On 07-February-19			Bond Future	102.62	103.1959	102.6174	103.1959	6,770.00
15/11/2018	2033 On 02-May-19			Bond Future	103.30	103.8899	103.3010	103.8899	0.00
15/11/2018	2033 On 01-August-19			Bond Future	105.40	106.0013	105.3991	106.0013	0.00
15/11/2018	2037 On 07-February-19			Bond Future	10.04	87.6809	87.5709	87.6809	58,272.00
15/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	80	0	0	0	0.00
15/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	88	0	0	0	0.00
15/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	84	0	0	0	0.00
15/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7947	8	8	8	0.00
15/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7785	8	8	8	0.00
15/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7866	8	8	8	0.00
15/11/2018	2037 On 02-May-19			Bond Future	10.10	89.2247	89.1127	89.2247	0.00
15/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1786	2	2	2	0.00
15/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1755	2	2	2	0.00
15/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1817	2	2	2	0.00
15/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4114	4	4	4	0.00
15/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4068	4	4	4	0.00
15/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	4022	4	4	4	0.00
15/11/2018	2037 On 01-August-19			Bond Future	10.17	86.7626	86.6471	86.7626	0.00
15/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4071	4	4	4	0.00
15/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4151	4	4	4	0.00
15/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4111	4	4	4	0.00
15/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3142	3	3	3	0.00

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15/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3111	3	3	3	0.00
15/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3174	3	3	3	0.00
15/11/2018	2038 On 07-February-19			Bond Future	121.21	121.5090	121.2136	121.5090	9,892.00
15/11/2018	2038 On 02-May-19			Bond Future	123.37	123.6752	123.3740	123.6752	0.00
15/11/2018	2038 On 01-August-19			Bond Future	125.83	126.1361	125.8274	126.1361	0.00
15/11/2018	2040 On 07-February-19			Bond Future	10.11	90.8577	90.6987	90.8577	33,526.00
15/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	76	0	0	0	0.00
15/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	83	0	0	0	0.00
15/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	80	0	0	0	0.00
15/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8560	8	9	8	0.00
15/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8649	8	9	8	0.00
15/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8472	8	8	8	0.00
15/11/2018	2040 On 02-May-19			Bond Future	10.17	92.4576	92.2955	92.4576	0.00
15/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2030	2	2	2	0.00
15/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3161	3	3	3	1,150.00
15/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1149	1	1	1	1,150.00
15/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	1997	2	2	2	0.00
15/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	1963	2	2	2	0.00
15/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4278	4	4	4	0.00
15/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4326	4	4	4	0.00
15/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5859	6	6	6	0.00
15/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4229	4	4	4	0.00
15/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2955	3	3	3	0.00
15/11/2018	2040 On 01-August-19			Bond Future	10.23	89.8100	89.6437	89.8100	0.00
15/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4379	4	4	4	0.00
15/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4422	5	4	5	0.00
15/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4465	5	4	5	0.00
15/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3342	3	3	3	0.00
15/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3409	3	3	3	0.00
15/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3376	3	3	3	0.00
15/11/2018	2044 On 07-February-19			Bond Future	10.11	88.1206	88.0005	88.1206	36,223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	99	0	0	0	0.00
15/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	103	0	0	0	0.00
15/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	95	0	0	0	0.00
15/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8381	8	8	8	0.00
15/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8291	8	8	8	0.00
15/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8201	8	8	8	0.00
15/11/2018	2044 On 02-May-19			Bond Future	10.17	89.6722	89.5499	89.6722	0.00
15/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2076	2	2	2	0.00
15/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2146	2	2	2	0.00
15/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2111	2	2	2	0.00
15/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4172	4	4	4	0.00
15/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4220	4	4	4	0.00
15/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4269	4	4	4	0.00
15/11/2018	2044 On 01-August-19			Bond Future	10.23	87.0939	86.9679	87.0939	0.00
15/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4616	5	5	5	0.00
15/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4572	5	5	5	0.00
15/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4660	5	5	5	0.00
15/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3358	3	3	3	0.00
15/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3324	3	3	3	0.00
15/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3291	3	3	3	0.00
15/11/2018	2046 On 07-February-19			Bond Future	115.41	115.4269	115.4092	115.4269	12,458.00
15/11/2018	2046 On 02-May-19			Bond Future	115.78	115.7985	115.7803	115.7985	0.00
15/11/2018	2046 On 01-August-19			Bond Future	118.13	118.1522	118.1321	118.1522	0.00
15/11/2018	2050 On 07-February-19			Bond Future	118.44	119.9627	118.4439	119.9627	10,255.00
15/11/2018	2050 On 02-May-19			Bond Future	120.56	122.1012	120.5550	122.1012	0.00
15/11/2018	2050 On 01-August-19			Bond Future	121.19	122.7641	121.1850	122.7641	0.00
15/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	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
15/11/2018	AL37 On 07-February-19			Index Future	602.78	602.9740	602.7780	602.9740	0.00
15/11/2018	AL37 On 02-May-19			Index Future	613.39	613.5880	613.3880	613.5880	0.00
15/11/2018	AL37 On 01-August-19			Index Future	625.70	625.9140	625.7020	625.9140	0.00
15/11/2018	AL7T On 07-February-19			Index Future	692.85	693.2180	692.8480	693.2180	0.00
15/11/2018	AL7T On 02-May-19			Index Future	705.04	705.4210	705.0430	705.4210	0.00
15/11/2018	AL7T On 01-August-19			Index Future	719.20	719.5920	719.1970	719.5920	0.00
15/11/2018	ALBI On 07-February-19			Index Future	627.78	628.4120	627.7820	628.4120	906.00
15/11/2018	ALBI On 02-May-19			Index Future	638.83	639.4740	638.8310	639.4740	0.00
15/11/2018	ALBI On 01-August-19			Index Future	651.66	652.3200	651.6570	652.3200	0.00
15/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	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
15/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2018	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
15/11/2018	ES33 On 07-February-19			Bond Future	11.29	76.4127	76.3029	76.4127	494.00
15/11/2018	ES33 On 02-May-19			Bond Future	11.39	73.9665	73.8545	73.9665	0.00
15/11/2018	ES33 On 01-August-19			Bond Future	11.50	75.4536	75.3385	75.4536	0.00
15/11/2018	ES42 On 07-February-19			Bond Future	11.50	78.5533	78.4286	78.5533	5,169.00
15/11/2018	ES42 On 02-May-19			Bond Future	11.60	75.6755	75.5484	75.6755	0.00
15/11/2018	ES42 On 01-August-19			Bond Future	11.70	77.1977	77.0671	77.1977	0.00
15/11/2018	GOVI On 07-February-19			GOVI	621.20	621.8200	621.1980	621.8200	461.00
15/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	453120	45	45	45	0.00
15/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	453220	45	45	45	0.00
15/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	453320	45	45	45	0.00
15/11/2018	GOVI On 02-May-19			GOVI	632.13	632.7660	632.1320	632.7660	0.00
15/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	157480	15	16	15	0.00
15/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	157280	15	16	15	0.00
15/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	157380	15	16	15	0.00
15/11/2018	GOVI On 01-August-19			GOVI	644.82	645.4770	644.8230	645.4770	0.00
15/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	61330	7	6	7	0.00
15/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	61430	7	6	7	0.00
15/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	61530	7	6	7	0.00
15/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
15/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
15/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2018	IGOV On 07-February-19			Index Future	254.76	255.3950	254.7560	255.3950	518.00
15/11/2018	IGOV On 02-May-19			Index Future	259.30	259.9480	259.2960	259.9480	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
15/11/2018	IGOV On 01-August-19			Index Future	264.56	265.2300	264.5620	265.2300	0.00
15/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
15/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
15/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
15/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9700	99.9700	99.9700	0.00
15/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
15/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
15/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
15/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.97	101.9700	101.9700	101.9700	0.00
15/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.01	103.0000	103.0100	103.0000	0.00
15/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.12	99.1000	99.1200	99.1000	0.00
15/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.80	102.7800	102.8000	102.7800	0.00
15/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.91	99.8900	99.9100	99.8900	0.00
15/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.84	96.8100	96.8400	96.8100	0.00
15/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.14	96.1000	96.1400	96.1000	0.00
15/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.42	95.3700	95.4200	95.3700	0.00
15/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.68	95.6200	95.6800	95.6200	0.00
15/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.94	97.8900	97.9400	97.8900	51.00
15/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.14	98.0900	98.1400	98.0900	0.00
15/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.40	99.3600	99.4000	99.3600	0.00
15/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.38	103.3500	103.3800	103.3500	0.00
15/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.70	104.6700	104.7000	104.6700	0.00
15/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.16	98.1400	98.1600	98.1400	0.00
15/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.25	104.2300	104.2500	104.2300	0.00
15/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.84	99.8200	99.8400	99.8200	0.00
15/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.12	97.0300	97.1200	97.0300	0.00
15/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.20	94.1100	94.2000	94.1100	0.00
15/11/2018	IS10 On 15-June-26			Interest Rate Swap	93.00	92.9200	93.0000	92.9200	0.00
15/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.20	95.1200	95.2000	95.1200	0.00
15/11/2018	IS10 On 21-December-26			Interest Rate Swap	99.00	98.9300	99.0000	98.9300	0.00
15/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.64	97.5600	97.6400	97.5600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.76	99.6500	99.7600	99.6500	0.00
15/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.22	105.1000	105.2200	105.1000	0.00
15/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.62	105.5000	105.6200	105.5000	0.00
15/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.24	99.1200	99.2400	99.1200	0.00
15/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.38	106.2700	106.3800	106.2700	0.00
15/11/2018	IS10 On 19-September-28			Interest Rate Swap	100.06	99.9500	100.0600	99.9500	0.00
15/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	35,000.00
15/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
15/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
15/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
15/11/2018	R023 On 07-February-19			Bond Future	8.56	100.8478	100.8145	100.8478	60,251.00
15/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6381	6	6	6	0.00
15/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6441	6	6	6	0.00
15/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6411	6	6	6	0.00
15/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	1	0	0	0	0.00
15/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	0	0	0.00
15/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	1	0	0	0	0.00
15/11/2018	R023 On 02-May-19			Bond Future	8.61	98.6933	98.6591	98.6933	0.00
15/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	771	1	1	1	0.00
15/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	756	1	1	1	0.00
15/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	741	1	1	1	0.00
15/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1267	1	1	1	0.00
15/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1284	1	1	1	0.00
15/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1251	1	1	1	0.00
15/11/2018	R023 On 01-August-19			Bond Future	8.64	100.6770	100.6409	100.6770	0.00
15/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1804	2	2	2	0.00
15/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1844	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
15/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1824	2	2	2	0.00
15/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	954	1	1	1	0.00
15/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	944	1	1	1	0.00
15/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	963	1	1	1	0.00
15/11/2018	R035 On 07-February-19			Bond Future	9.99	95.3097	95.2007	95.3097	71,612.00
15/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	63	0	0	0	0.00
15/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	69	0	0	0	0.00
15/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	66	0	0	0	0.00
15/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8103	8	8	8	0.00
15/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	8022	8	8	8	0.00
15/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8183	8	8	8	0.00
15/11/2018	R035 On 02-May-19			Bond Future	10.05	92.4871	92.3760	92.4871	0.00
15/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1800	2	2	2	0.00
15/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1830	2	2	2	0.00
15/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1770	2	2	2	0.00
15/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4178	4	4	4	0.00
15/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4087	4	4	4	0.00
15/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4132	4	4	4	0.00
15/11/2018	R035 On 01-August-19			Bond Future	10.11	94.3464	94.2319	94.3464	0.00
15/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4032	4	4	4	0.00
15/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	3992	4	4	4	0.00
15/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	3952	4	4	4	0.00
15/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3138	3	3	3	0.00
15/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3170	3	3	3	0.00
15/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3107	3	3	3	0.00
15/11/2018	R186 On 07-February-19			Bond Future	9.24	108.4794	108.4234	108.4794	67,961.00
15/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1915	2	2	2	6,000.00
15/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	49	0	0	0	0.00
15/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	172	0	0	0	1,000.00
15/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2349	2	2	2	0.00
15/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1085	1	1	1	0.00
15/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	51	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
15/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4162	4	4	4	0.00
15/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1436	1	1	1	3,000.00
15/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	447	0	0	0	1,170.00
15/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	54	0	0	0	0.00
15/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1556	2	2	2	1,170.00
15/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	76	0	0	0	210.00
15/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4069	4	4	4	0.00
15/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	372	0	0	0	1,000.00
15/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6142	6	6	6	0.00
15/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1393	1	1	1	0.00
15/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	1503	1	2	1	0.00
15/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3204	3	3	3	0.00
15/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	878	1	1	1	2,500.00
15/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4548	5	5	5	0.00
15/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5672	6	6	6	0.00
15/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6261	6	6	6	0.00
15/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	355	0	0	0	1,170.00
15/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1903	2	2	2	1,000.00
15/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6201	6	6	6	0.00
15/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1124	1	1	1	0.00
15/11/2018	R186 On 02-May-19			Bond Future	9.31	110.3893	110.3321	110.3893	0.00
15/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	597	1	1	1	3,250.00
15/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1318	1	1	1	0.00
15/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4898	5	5	5	0.00
15/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3574	4	4	4	0.00
15/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1294	1	1	1	0.00
15/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1271	1	1	1	0.00
15/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2039	2	2	2	200.00
15/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4427	4	4	4	0.00
15/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1894	2	2	2	3,250.00
15/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	556	1	1	1	90.00
15/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	672	1	1	1	200.00
15/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1753	2	2	2	90.00
15/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	408	0	0	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1248	1	1	1	7,000.00
15/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4681	5	5	5	0.00
15/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2994	3	3	3	0.00
15/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5063	5	5	5	0.00
15/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2087	2	2	2	0.00
15/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4151	4	4	4	0.00
15/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4503	4	5	4	0.00
15/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2926	3	3	3	0.00
15/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2363	2	2	2	0.00
15/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1140	1	1	1	7,000.00
15/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	794	1	1	1	3,250.00
15/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	744	1	1	1	200.00
15/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	861	1	1	1	90.00
15/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4369	4	4	4	0.00
15/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2960	3	3	3	0.00
15/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2223	2	2	2	0.00
15/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2893	3	3	3	0.00
15/11/2018	R186 On 01-August-19			Bond Future	9.36	107.3054	107.2456	107.3054	0.00
15/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1680	2	2	2	6,000.00
15/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	415	0	0	0	6,000.00
15/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3025	3	3	3	0.00
15/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3091	3	3	3	0.00
15/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5084	5	5	5	0.00
15/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3058	3	3	3	0.00
15/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2165	2	2	2	0.00
15/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2143	2	2	2	0.00
15/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1283	1	1	1	6,000.00
15/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2186	2	2	2	0.00
15/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3412	3	3	3	0.00
15/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6424	6	6	6	0.00
15/11/2018	R197 On 07-February-19			Bond Future	297.87	297.9229	297.8740	297.9229	2,355.00
15/11/2018	R197 On 02-May-19			Bond Future	303.18	303.2337	303.1831	303.2337	0.00
15/11/2018	R197 On 01-August-19			Bond Future	301.78	301.8359	301.7806	301.8359	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	R202 On 07-February-19			Bond Future	232.70	232.7327	232.6957	232.7327	8,990.00
15/11/2018	R202 On 02-May-19			Bond Future	236.84	236.8813	236.8433	236.8813	0.00
15/11/2018	R202 On 01-August-19			Bond Future	237.64	237.6795	237.6378	237.6795	0.00
15/11/2018	R207 On 07-February-19			Bond Future	6.13	101.5512	101.5416	101.5512	17,072.00
15/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	365	0	0	0	0.00
15/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	356	0	0	0	0.00
15/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	348	0	0	0	0.00
15/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	12	0	0	0	0.00
15/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	12	0	0	0	0.00
15/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	11	0	0	0	0.00
15/11/2018	R207 On 02-May-19			Bond Future	5.61	103.3392	103.3291	103.3392	0.00
15/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1340	1	1	1	0.00
15/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1353	1	1	1	0.00
15/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1347	1	1	1	0.00
15/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
15/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
15/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
15/11/2018	R207 On 01-August-19			Bond Future	4.12	101.7735	101.7620	101.7735	0.00
15/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1402	1	1	1	0.00
15/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1406	1	1	1	0.00
15/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1411	1	1	1	0.00
15/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
15/11/2018	R208 On 07-February-19			Bond Future	7.54	100.9372	100.9686	100.9372	17,015.00
15/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	44	0	0	0	0.00
15/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	42	0	0	0	0.00
15/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	40	0	0	0	0.00
15/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	925	1	1	1	0.00
15/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	961	1	1	1	0.00
15/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	943	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	R208 On 02-May-19			Bond Future	7.51	99.3130	99.3448	99.3130	0.00
15/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1084	1	1	1	0.00
15/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1098	1	1	1	0.00
15/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1113	1	1	1	0.00
15/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	209	0	0	0	0.00
15/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	214	0	0	0	0.00
15/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	212	0	0	0	0.00
15/11/2018	R208 On 01-August-19			Bond Future	7.41	101.3093	101.3406	101.3093	0.00
15/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1358	1	1	1	0.00
15/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1346	1	1	1	0.00
15/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1333	1	1	1	0.00
15/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	217	0	0	0	0.00
15/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	213	0	0	0	0.00
15/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	215	0	0	0	0.00
15/11/2018	R209 On 07-February-19			Bond Future	9.93	72.4411	72.3156	72.4411	123,676.00
15/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	85	0	0	0	0.00
15/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	118	0	0	0	4,000.00
15/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	700	1	1	1	4,000.00
15/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	81	0	0	0	0.00
15/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2716	3	3	3	0.00
15/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	88	0	0	0	0.00
15/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6636	7	7	7	0.00
15/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3190	3	3	3	0.00
15/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	6032	6	6	6	0.00
15/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6568	6	7	6	0.00
15/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	1024	1	1	1	4,000.00
15/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6500	6	6	6	0.00
15/11/2018	R209 On 02-May-19			Bond Future	9.98	70.5673	70.4394	70.5673	0.00
15/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1603	2	2	2	0.00
15/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	844	1	1	1	760.00
15/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2357	2	2	2	760.00
15/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1576	2	2	2	0.00
15/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1629	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
15/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5326	5	5	5	0.00
15/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3495	3	3	3	0.00
15/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4947	5	5	5	0.00
15/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	1005	1	1	1	760.00
15/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2557	3	3	3	0.00
15/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3457	3	3	3	0.00
15/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3418	3	3	3	0.00
15/11/2018	R209 On 01-August-19			Bond Future	10.03	71.9861	71.8548	71.9861	0.00
15/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3489	4	3	4	0.00
15/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3557	4	4	4	0.00
15/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3523	4	4	4	0.00
15/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2743	3	3	3	0.00
15/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2770	3	3	3	0.00
15/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2717	3	3	3	0.00
15/11/2018	R210 On 07-February-19			Bond Future	187.59	187.6221	187.5926	187.6221	3,308.00
15/11/2018	R210 On 02-May-19			Bond Future	188.38	188.4107	188.3802	188.4107	0.00
15/11/2018	R210 On 01-August-19			Bond Future	192.21	192.2403	192.2068	192.2403	0.00
15/11/2018	R212 On 07-February-19			Bond Future	155.53	155.6046	155.5314	155.6046	4,976.00
15/11/2018	R212 On 02-May-19			Bond Future	158.30	158.3785	158.3036	158.3785	0.00
15/11/2018	R212 On 01-August-19			Bond Future	161.45	161.5261	161.4478	161.5261	0.00
15/11/2018	R213 On 07-February-19			Bond Future	9.77	83.8760	83.8180	83.8760	32,397.00
15/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	50	0	0	0	0.00
15/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	52	0	0	0	0.00
15/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	55	0	0	0	0.00
15/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6952	7	7	7	0.00
15/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6887	7	7	7	0.00
15/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	7018	7	7	7	0.00
15/11/2018	R213 On 02-May-19			Bond Future	9.83	81.8030	81.7437	81.8030	0.00
15/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1380	1	1	1	0.00
15/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1356	1	1	1	0.00
15/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1332	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3422	3	3	3	0.00
15/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3460	3	3	3	0.00
15/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3385	3	3	3	0.00
15/11/2018	R213 On 01-August-19			Bond Future	9.89	83.4473	83.3858	83.4473	0.00
15/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3188	3	3	3	0.00
15/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3221	3	3	3	0.00
15/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3254	3	3	3	0.00
15/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2585	3	3	3	0.00
15/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2635	3	3	3	0.00
15/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2610	3	3	3	0.00
15/11/2018	R214 On 07-February-19			Bond Future	10.08	71.6132	71.4832	71.6132	29,770.00
15/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	61	0	0	0	0.00
15/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	64	0	0	0	0.00
15/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	58	0	0	0	0.00
15/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7513	7	8	7	0.00
15/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7438	7	7	7	0.00
15/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7365	7	7	7	0.00
15/11/2018	R214 On 02-May-19			Bond Future	10.14	69.5778	69.4454	69.5778	0.00
15/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1723	2	2	2	0.00
15/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1667	2	2	2	0.00
15/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1695	2	2	2	0.00
15/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3530	3	4	3	0.00
15/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3491	3	3	3	0.00
15/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3570	3	4	3	0.00
15/11/2018	R214 On 01-August-19			Bond Future	10.19	70.9765	70.8406	70.9765	0.00
15/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3704	4	4	4	0.00
15/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3740	4	4	4	0.00
15/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3669	4	4	4	0.00
15/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2837	3	3	3	0.00
15/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2810	3	3	3	0.00
15/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2782	3	3	3	0.00
15/11/2018	R248 On 07-February-19			Bond Future	10.09	91.5962	91.4303	91.5962	110,265.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	65	0	0	0	0.00
15/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	59	0	0	0	0.00
15/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	62	0	0	0	0.00
15/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9548	9	10	9	0.00
15/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9355	9	9	9	0.00
15/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9451	9	9	9	0.00
15/11/2018	R248 On 02-May-19			Bond Future	10.15	88.7716	88.6027	88.7716	0.00
15/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2179	2	2	2	0.00
15/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2143	2	2	2	0.00
15/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2215	2	2	2	0.00
15/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4320	4	4	4	0.00
15/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4220	4	4	4	0.00
15/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4269	4	4	4	0.00
15/11/2018	R248 On 01-August-19			Bond Future	10.20	90.5562	90.3828	90.5562	0.00
15/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4697	5	5	5	0.00
15/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4652	5	5	5	0.00
15/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4607	5	5	5	0.00
15/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3443	3	3	3	0.00
15/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3478	3	3	3	0.00
15/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3409	3	3	3	0.00