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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/11/2018 TO: 26/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	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
26/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	2025 On 07-February-19			Bond Future	132.07	132.0957	132.0745	132.0957	355.00
26/11/2018	2025 On 02-May-19			Bond Future	134.43	134.4496	134.4254	134.4496	0.00
26/11/2018	2025 On 01-August-19			Bond Future	137.09	137.1176	137.0895	137.1176	0.00
26/11/2018	2029 On 07-February-19			Bond Future	100.43	100.4453	100.4295	100.4453	2,954.00
26/11/2018	2029 On 02-May-19			Bond Future	101.14	101.1622	101.1442	101.1622	0.00
26/11/2018	2029 On 01-August-19			Bond Future	103.18	103.2048	103.1839	103.2048	0.00
26/11/2018	2030 On 07-February-19			Bond Future	9.47	90.6437	90.3556	90.6437	55,560.00
26/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	686	1	1	1	4,000.00
26/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2234	2	2	2	4,000.00
26/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	79	0	0	0	0.00
26/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4680	5	5	5	0.00
26/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	257	0	0	0	1,320.00
26/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	83	0	0	0	0.00
26/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	86	0	0	0	0.00
26/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1924	2	2	2	1,320.00
26/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1249	1	1	1	0.00
26/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	112	0	0	0	0.00
26/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	3940	4	4	4	0.00
26/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	5132	5	5	5	0.00
26/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1698	2	2	2	0.00
26/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5513	5	6	5	0.00
26/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1122	1	1	1	0.00
26/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5577	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5641	5	6	5	0.00
26/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	259	0	0	0	4,000.00
26/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2539	2	3	2	0.00
26/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	937	1	1	1	0.00
26/11/2018	2030 On 02-May-19			Bond Future	9.53	92.2391	91.9441	92.2391	0.00
26/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1823	2	2	2	0.00
26/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4904	5	5	5	0.00
26/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1882	2	2	2	0.00
26/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	692	1	1	1	3,000.00
26/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1852	2	2	2	3,000.00
26/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2669	3	3	3	0.00
26/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2636	3	3	3	0.00
26/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4706	4	5	4	0.00
26/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	901	1	1	1	3,000.00
26/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2702	3	3	3	0.00
26/11/2018	2030 On 01-August-19			Bond Future	9.59	90.0755	89.7722	90.0755	0.00
26/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3994	4	4	4	0.00
26/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	4031	4	4	4	0.00
26/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3956	4	4	4	0.00
26/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2046	2	2	2	0.00
26/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2088	2	2	2	0.00
26/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2067	2	2	2	0.00
26/11/2018	2032 On 07-February-19			Bond Future	9.67	92.9624	92.5807	92.9624	42,380.00
26/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	78	0	0	0	0.00
26/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	74	0	0	0	0.00
26/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	70	0	0	0	0.00
26/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	6229	6	6	6	0.00
26/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	6299	6	6	6	0.00
26/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6158	6	6	6	0.00
26/11/2018	2032 On 02-May-19			Bond Future	9.73	90.4414	90.0511	90.4414	0.00
26/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2048	2	2	2	0.00
26/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2080	2	2	2	0.00
26/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2113	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
26/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2810	3	3	3	0.00
26/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2880	3	3	3	0.00
26/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2845	3	3	3	0.00
26/11/2018	2032 On 01-August-19			Bond Future	9.79	92.2476	91.8473	92.2476	0.00
26/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4357	5	4	5	0.00
26/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4317	5	4	5	0.00
26/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4277	5	4	5	0.00
26/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2307	2	2	2	0.00
26/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2259	2	2	2	0.00
26/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2283	2	2	2	0.00
26/11/2018	2033 On 07-February-19			Bond Future	102.17	102.1812	102.1654	102.1812	6,770.00
26/11/2018	2033 On 02-May-19			Bond Future	102.84	102.8565	102.8383	102.8565	0.00
26/11/2018	2033 On 01-August-19			Bond Future	104.91	104.9333	104.9123	104.9333	0.00
26/11/2018	2037 On 07-February-19			Bond Future	9.88	89.3167	88.8123	89.3167	55,962.00
26/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	97	0	0	0	0.00
26/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	108	0	0	0	0.00
26/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	102	0	0	0	0.00
26/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6723	6	7	6	0.00
26/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6564	6	7	6	0.00
26/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6643	6	7	6	0.00
26/11/2018	2037 On 02-May-19			Bond Future	9.93	90.8889	90.3737	90.8889	0.00
26/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2326	3	2	3	0.00
26/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2291	3	2	3	0.00
26/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2361	3	2	3	0.00
26/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3388	3	3	3	0.00
26/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3347	3	3	3	0.00
26/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3306	3	3	3	0.00
26/11/2018	2037 On 01-August-19			Bond Future	9.99	88.4480	87.9202	88.4480	0.00
26/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4766	5	5	5	0.00
26/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4854	5	5	5	0.00
26/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4810	5	5	5	0.00
26/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2568	2	3	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
26/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2541	2	3	2	0.00
26/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2596	2	3	2	0.00
26/11/2018	2038 On 07-February-19			Bond Future	119.95	119.6938	119.9469	119.6938	9,912.00
26/11/2018	2038 On 02-May-19			Bond Future	122.08	121.8267	122.0819	121.8267	0.00
26/11/2018	2038 On 01-August-19			Bond Future	124.49	124.2340	124.4913	124.2340	0.00
26/11/2018	2040 On 07-February-19			Bond Future	9.96	92.5300	91.9467	92.5300	33,526.00
26/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	95	0	0	0	0.00
26/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	106	0	0	0	0.00
26/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	100	0	0	0	0.00
26/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7333	7	7	7	0.00
26/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	7420	7	7	7	0.00
26/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7246	7	7	7	0.00
26/11/2018	2040 On 02-May-19			Bond Future	10.01	94.1587	93.5633	94.1587	0.00
26/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2506	3	3	3	0.00
26/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3796	4	4	4	1,150.00
26/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1469	2	1	2	1,150.00
26/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2467	3	2	3	0.00
26/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2428	3	2	3	0.00
26/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3480	3	3	3	0.00
26/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3524	3	4	3	0.00
26/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	4911	5	5	5	0.00
26/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3437	3	3	3	0.00
26/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2322	2	2	2	0.00
26/11/2018	2040 On 01-August-19			Bond Future	10.07	91.5327	90.9231	91.5327	0.00
26/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5077	5	5	5	0.00
26/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5124	6	5	6	0.00
26/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5171	6	5	6	0.00
26/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2769	3	3	3	0.00
26/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2828	3	3	3	0.00
26/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2798	3	3	3	0.00
26/11/2018	2044 On 07-February-19			Bond Future	9.96	89.7773	89.1834	89.7773	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
26/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	124	0	0	0	0.00
26/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	131	0	0	0	0.00
26/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	118	0	0	0	0.00
26/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7221	7	7	7	0.00
26/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7133	7	7	7	0.00
26/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7046	7	7	7	0.00
26/11/2018	2044 On 02-May-19			Bond Future	10.02	91.3575	90.7514	91.3575	0.00
26/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2525	3	3	3	0.00
26/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2606	3	3	3	0.00
26/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2565	3	3	3	0.00
26/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3429	3	3	3	0.00
26/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3473	3	3	3	0.00
26/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3516	3	4	3	0.00
26/11/2018	2044 On 01-August-19			Bond Future	10.07	88.8007	88.1802	88.8007	0.00
26/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5297	6	5	6	0.00
26/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5249	6	5	6	0.00
26/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5345	6	5	6	0.00
26/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2823	3	3	3	0.00
26/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2794	3	3	3	0.00
26/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2764	3	3	3	0.00
26/11/2018	2046 On 07-February-19			Bond Future	113.74	113.7571	113.7395	113.7571	12,458.00
26/11/2018	2046 On 02-May-19			Bond Future	114.08	114.0982	114.0782	114.0982	0.00
26/11/2018	2046 On 01-August-19			Bond Future	116.38	116.4021	116.3789	116.4021	0.00
26/11/2018	2050 On 07-February-19			Bond Future	117.17	117.0679	117.1718	117.0679	10,329.00
26/11/2018	2050 On 02-May-19			Bond Future	119.26	119.1540	119.2573	119.1540	0.00
26/11/2018	2050 On 01-August-19			Bond Future	119.84	119.7414	119.8438	119.7414	0.00
26/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	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
26/11/2018	AL37 On 07-February-19			Index Future	607.84	608.4410	607.8370	608.4410	0.00
26/11/2018	AL37 On 02-May-19			Index Future	618.52	619.1470	618.5180	619.1470	0.00
26/11/2018	AL37 On 01-August-19			Index Future	630.84	631.5030	630.8420	631.5030	0.00
26/11/2018	AL7T On 07-February-19			Index Future	701.49	703.0920	701.4920	703.0920	0.00
26/11/2018	AL7T On 02-May-19			Index Future	713.82	715.4640	713.8190	715.4640	0.00
26/11/2018	AL7T On 01-August-19			Index Future	728.04	729.7420	728.0420	729.7420	0.00
26/11/2018	ALBI On 07-February-19			Index Future	635.90	638.3660	635.9010	638.3660	910.00
26/11/2018	ALBI On 02-May-19			Index Future	647.08	649.5980	647.0750	649.5980	0.00
26/11/2018	ALBI On 01-August-19			Index Future	659.97	662.5620	659.9680	662.5620	0.00
26/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	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
26/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2018	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
26/11/2018	ES33 On 07-February-19			Bond Future	11.10	77.6838	77.3632	77.6838	494.00
26/11/2018	ES33 On 02-May-19			Bond Future	11.20	75.2595	74.9317	75.2595	0.00
26/11/2018	ES33 On 01-August-19			Bond Future	11.30	76.7625	76.4262	76.7625	0.00
26/11/2018	ES42 On 07-February-19			Bond Future	11.34	79.8917	79.4261	79.8917	5,169.00
26/11/2018	ES42 On 02-May-19			Bond Future	11.44	77.0369	76.5615	77.0369	0.00
26/11/2018	ES42 On 01-August-19			Bond Future	11.54	78.5760	78.0892	78.5760	0.00
26/11/2018	GOVI On 07-February-19			GOVI	629.37	631.9210	629.3740	631.9210	457.00
26/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	371360	35	37	35	0.00
26/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	371460	35	37	35	0.00
26/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	371560	35	37	35	0.00
26/11/2018	GOVI On 02-May-19			GOVI	640.43	643.0400	640.4330	643.0400	0.00
26/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	74470	5	7	5	0.00
26/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	74270	5	7	5	0.00
26/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	74370	5	7	5	0.00
26/11/2018	GOVI On 01-August-19			GOVI	653.19	655.8730	653.1940	655.8730	0.00
26/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	145040	17	15	17	0.00
26/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	145140	17	15	17	0.00
26/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	145240	17	15	17	0.00
26/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
26/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
26/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2018	IGOV On 07-February-19			Index Future	253.29	253.2610	253.2860	253.2610	528.00
26/11/2018	IGOV On 02-May-19			Index Future	257.79	257.7730	257.7940	257.7730	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
26/11/2018	IGOV On 01-August-19			Index Future	262.99	262.9780	262.9900	262.9780	0.00
26/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
26/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
26/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0500	102.0500	102.0500	0.00
26/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9700	99.9600	99.9700	0.00
26/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
26/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.34	99.3400	99.3400	99.3400	0.00
26/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7800	99.7700	99.7800	0.00
26/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9700	101.9600	101.9700	0.00
26/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	102.9900	102.9800	102.9900	0.00
26/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	99.0700	99.0600	99.0700	0.00
26/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.70	102.7200	102.7000	102.7200	0.00
26/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.78	99.7900	99.7800	99.7900	0.00
26/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.6600	96.6600	96.6600	0.00
26/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.91	95.9000	95.9100	95.9000	0.00
26/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.12	95.1000	95.1200	95.1000	0.00
26/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.31	95.2800	95.3100	95.2800	0.00
26/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.52	97.4800	97.5200	97.4800	51.00
26/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.67	97.6300	97.6700	97.6300	0.00
26/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.87	98.8300	98.8700	98.8300	0.00
26/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.80	102.7500	102.8000	102.7500	0.00
26/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.06	104.0100	104.0600	104.0100	0.00
26/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.44	97.3900	97.4400	97.3900	0.00
26/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.48	103.4300	103.4800	103.4300	0.00
26/11/2018	IS05 On 19-September-23			Interest Rate Swap	98.99	98.9400	98.9900	98.9400	0.00
26/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.81	95.7400	95.8100	95.7400	0.00
26/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.85	92.7600	92.8500	92.7600	0.00
26/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.62	91.5200	91.6200	91.5200	0.00
26/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.81	93.7000	93.8100	93.7000	0.00
26/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.62	97.5000	97.6200	97.5000	0.00
26/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.22	96.1000	96.2200	96.1000	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
26/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.31	98.1900	98.3100	98.1900	0.00
26/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.77	103.6500	103.7700	103.6500	0.00
26/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.15	104.0300	104.1500	104.0300	0.00
26/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.71	97.5900	97.7100	97.5900	0.00
26/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.88	104.7700	104.8800	104.7700	0.00
26/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.50	98.3800	98.5000	98.3800	0.00
26/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
26/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
26/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
26/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
26/11/2018	R023 On 07-February-19			Bond Future	8.32	101.6947	101.5897	101.6947	60,251.00
26/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7155	7	7	7	0.00
26/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7216	7	7	7	0.00
26/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7185	7	7	7	0.00
26/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R023 On 02-May-19			Bond Future	8.36	99.5544	99.4456	99.5544	0.00
26/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1157	1	1	1	0.00
26/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1138	1	1	1	0.00
26/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1119	1	1	1	0.00
26/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	863	1	1	1	0.00
26/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	875	1	1	1	0.00
26/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	850	1	1	1	0.00
26/11/2018	R023 On 01-August-19			Bond Future	8.38	101.5421	101.4285	101.5421	0.00
26/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2349	2	2	2	0.00
26/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2395	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
26/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2371	2	2	2	0.00
26/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	713	1	1	1	0.00
26/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	707	1	1	1	0.00
26/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	720	1	1	1	0.00
26/11/2018	R035 On 07-February-19			Bond Future	9.80	97.0186	96.5949	97.0186	71,612.00
26/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	84	0	0	0	0.00
26/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	92	0	0	0	0.00
26/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	88	0	0	0	0.00
26/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6730	6	7	6	0.00
26/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6651	6	7	6	0.00
26/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6810	6	7	6	0.00
26/11/2018	R035 On 02-May-19			Bond Future	9.86	94.2256	93.7925	94.2256	0.00
26/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2324	3	2	3	0.00
26/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2361	3	2	3	0.00
26/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2288	3	2	3	0.00
26/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3280	3	3	3	0.00
26/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3200	3	3	3	0.00
26/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3240	3	3	3	0.00
26/11/2018	R035 On 01-August-19			Bond Future	9.91	96.1070	95.6629	96.1070	0.00
26/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4894	5	5	5	0.00
26/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4849	5	5	5	0.00
26/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4805	5	5	5	0.00
26/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2565	2	3	2	0.00
26/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2592	2	3	2	0.00
26/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2538	2	3	2	0.00
26/11/2018	R186 On 07-February-19			Bond Future	9.02	109.9631	109.7234	109.9631	69,800.00
26/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1938	2	2	2	3,000.00
26/11/2018	R186 On 07-February-19	9.30	Call	Bond Future	2323	3	2	3	0.00
26/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2654	3	3	3	6,000.00
26/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	80	0	0	0	0.00
26/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	278	0	0	0	1,000.00
26/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3181	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
26/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	84	0	0	0	0.00
26/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1588	2	2	2	0.00
26/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5239	5	5	5	0.00
26/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	2050	2	2	2	3,000.00
26/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	87	0	0	0	0.00
26/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	124	0	0	0	210.00
26/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5137	5	5	5	0.00
26/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	696	1	1	1	1,170.00
26/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2204	2	2	2	1,170.00
26/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2152	2	2	2	0.00
26/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	140	0	0	0	1,000.00
26/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	741	1	1	1	0.00
26/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4876	5	5	5	0.00
26/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	817	1	1	1	0.00
26/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	409	0	0	0	5,000.00
26/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3354	3	3	3	0.00
26/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	4992	5	5	5	0.00
26/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4420	4	4	4	0.00
26/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1106	1	1	1	1,000.00
26/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	132	0	0	0	1,170.00
26/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	4934	5	5	5	0.00
26/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	562	1	1	1	0.00
26/11/2018	R186 On 07-February-19	9.30	Put	Bond Future	689	1	1	1	2,500.00
26/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	878	1	1	1	0.00
26/11/2018	R186 On 02-May-19			Bond Future	9.07	111.8982	111.6521	111.8982	0.00
26/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	945	1	1	1	3,250.00
26/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1879	2	2	2	0.00
26/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5973	6	6	6	0.00
26/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4531	5	5	5	0.00
26/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1850	2	2	2	0.00
26/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1821	2	2	2	0.00
26/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2747	3	3	3	200.00
26/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2572	3	3	3	3,250.00
26/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5468	6	5	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
26/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1793	2	2	2	7,000.00
26/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5742	6	6	6	0.00
26/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1047	1	1	1	200.00
26/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2405	3	2	3	90.00
26/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	887	1	1	1	90.00
26/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	676	1	1	1	7,000.00
26/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2219	2	2	2	0.00
26/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4011	4	4	4	0.00
26/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3514	3	4	3	0.00
26/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1475	1	1	1	0.00
26/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3207	3	3	3	0.00
26/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1696	2	2	2	0.00
26/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	777	1	1	1	7,000.00
26/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	535	1	1	1	3,250.00
26/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2162	2	2	2	0.00
26/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	499	0	0	0	200.00
26/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2190	2	2	2	0.00
26/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1581	2	2	2	0.00
26/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3397	3	3	3	0.00
26/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	581	1	1	1	90.00
26/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2133	2	2	2	0.00
26/11/2018	R186 On 01-August-19			Bond Future	9.12	108.8298	108.5760	108.8298	0.00
26/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	630	1	1	1	6,000.00
26/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2292	2	2	2	6,000.00
26/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3844	4	4	4	0.00
26/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3919	4	4	4	0.00
26/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6121	6	6	6	0.00
26/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3882	4	4	4	0.00
26/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1658	2	2	2	0.00
26/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1642	2	2	2	0.00
26/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	989	1	1	1	6,000.00
26/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1674	2	2	2	0.00
26/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5309	5	5	5	0.00
26/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2694	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
26/11/2018	R197 On 07-February-19			Bond Future	297.96	297.6158	297.9632	297.6158	2,355.00
26/11/2018	R197 On 02-May-19			Bond Future	303.27	302.9188	303.2665	302.9188	0.00
26/11/2018	R197 On 01-August-19			Bond Future	301.82	301.4749	301.8220	301.4749	0.00
26/11/2018	R202 On 07-February-19			Bond Future	231.01	231.0451	231.0089	231.0451	8,990.00
26/11/2018	R202 On 02-May-19			Bond Future	235.12	235.1619	235.1206	235.1619	0.00
26/11/2018	R202 On 01-August-19			Bond Future	235.85	235.8943	235.8464	235.8943	0.00
26/11/2018	R207 On 07-February-19			Bond Future	5.66	101.8180	101.9619	101.8180	17,372.00
26/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	775	1	1	1	0.00
26/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	766	1	1	1	0.00
26/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	757	1	1	1	0.00
26/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	1	0	0	0	0.00
26/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	1	0	0	0	0.00
26/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	1	0	0	0	0.00
26/11/2018	R207 On 02-May-19			Bond Future	4.98	103.6099	103.7543	103.6099	0.00
26/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1765	2	2	2	0.00
26/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1778	2	2	2	0.00
26/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1772	2	2	2	0.00
26/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R207 On 01-August-19			Bond Future	3.19	102.0359	102.1806	102.0359	0.00
26/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1821	2	2	2	0.00
26/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1825	2	2	2	0.00
26/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1829	2	2	2	0.00
26/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
26/11/2018	R208 On 07-February-19			Bond Future	7.07	101.5909	101.8778	101.5909	17,015.00
26/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	267	0	0	0	0.00
26/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	258	0	0	0	0.00
26/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	248	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
26/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	240	0	0	0	0.00
26/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	260	0	0	0	0.00
26/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	250	0	0	0	0.00
26/11/2018	R208 On 02-May-19			Bond Future	6.98	99.9775	100.2675	99.9775	0.00
26/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1841	2	2	2	0.00
26/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1857	2	2	2	0.00
26/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1874	2	2	2	0.00
26/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	48	0	0	0	0.00
26/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	49	0	0	0	0.00
26/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	48	0	0	0	0.00
26/11/2018	R208 On 01-August-19			Bond Future	6.80	101.9738	102.2670	101.9738	0.00
26/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	2146	2	2	2	0.00
26/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	2132	2	2	2	0.00
26/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	2118	2	2	2	0.00
26/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	76	0	0	0	0.00
26/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	74	0	0	0	0.00
26/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	75	0	0	0	0.00
26/11/2018	R209 On 07-February-19			Bond Future	9.75	73.8211	73.4604	73.8211	121,807.00
26/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	111	0	0	0	0.00
26/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	935	1	1	1	4,000.00
26/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	106	0	0	0	0.00
26/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	157	0	0	0	4,000.00
26/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3402	4	3	4	0.00
26/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	115	0	0	0	0.00
26/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2280	2	2	2	0.00
26/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	4926	5	5	5	0.00
26/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5516	5	6	5	0.00
26/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5449	5	5	5	0.00
26/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	565	1	1	1	4,000.00
26/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5382	5	5	5	0.00
26/11/2018	R209 On 02-May-19			Bond Future	9.80	71.9711	71.6025	71.9711	0.00
26/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2038	2	2	2	0.00
26/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1121	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
26/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2007	2	2	2	0.00
26/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2916	3	3	3	760.00
26/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2069	2	2	2	0.00
26/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6185	7	6	7	0.00
26/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2763	3	3	3	0.00
26/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4062	4	4	4	0.00
26/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	700	1	1	1	760.00
26/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	1954	2	2	2	0.00
26/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2729	3	3	3	0.00
26/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2695	3	3	3	0.00
26/11/2018	R209 On 01-August-19			Bond Future	9.84	73.4084	73.0306	73.4084	0.00
26/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4130	4	4	4	0.00
26/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4206	4	4	4	0.00
26/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4168	4	4	4	0.00
26/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2213	2	2	2	0.00
26/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2235	2	2	2	0.00
26/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2190	2	2	2	0.00
26/11/2018	R210 On 07-February-19			Bond Future	186.56	186.5931	186.5636	186.5931	3,308.00
26/11/2018	R210 On 02-May-19			Bond Future	187.33	187.3621	187.3284	187.3621	0.00
26/11/2018	R210 On 01-August-19			Bond Future	191.11	191.1455	191.1065	191.1455	0.00
26/11/2018	R212 On 07-February-19			Bond Future	155.54	155.5617	155.5356	155.5617	4,976.00
26/11/2018	R212 On 02-May-19			Bond Future	158.30	158.3339	158.3042	158.3339	0.00
26/11/2018	R212 On 01-August-19			Bond Future	161.43	161.4597	161.4255	161.4597	0.00
26/11/2018	R213 On 07-February-19			Bond Future	9.57	85.3653	85.0509	85.3653	32,397.00
26/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	71	0	0	0	0.00
26/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	74	0	0	0	0.00
26/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	77	0	0	0	0.00
26/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5741	5	6	5	0.00
26/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5677	5	6	5	0.00
26/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5805	6	6	6	0.00
26/11/2018	R213 On 02-May-19			Bond Future	9.62	83.3179	82.9964	83.3179	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
26/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1895	2	2	2	0.00
26/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1865	2	2	2	0.00
26/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1836	2	2	2	0.00
26/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2679	3	3	3	0.00
26/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2712	3	3	3	0.00
26/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2647	2	3	2	0.00
26/11/2018	R213 On 01-August-19			Bond Future	9.67	84.9815	84.6514	84.9815	0.00
26/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3940	4	4	4	0.00
26/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3977	4	4	4	0.00
26/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	4014	4	4	4	0.00
26/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2080	2	2	2	0.00
26/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2122	2	2	2	0.00
26/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2101	2	2	2	0.00
26/11/2018	R214 On 07-February-19			Bond Future	9.93	72.9451	72.4681	72.9451	29,831.00
26/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	69	0	0	0	0.00
26/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	73	0	0	0	0.00
26/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	66	0	0	0	0.00
26/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6535	6	7	6	0.00
26/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6462	6	6	6	0.00
26/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6389	6	6	6	0.00
26/11/2018	R214 On 02-May-19			Bond Future	9.99	70.9327	70.4460	70.9327	0.00
26/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2166	2	2	2	0.00
26/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2104	2	2	2	0.00
26/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2135	2	2	2	0.00
26/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	2969	3	3	3	0.00
26/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	2933	3	3	3	0.00
26/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3005	3	3	3	0.00
26/11/2018	R214 On 01-August-19			Bond Future	10.03	72.3491	71.8508	72.3491	0.00
26/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4260	5	4	5	0.00
26/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4299	5	4	5	0.00
26/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4222	5	4	5	0.00
26/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2380	2	2	2	0.00
26/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2355	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
26/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2331	2	2	2	0.00
26/11/2018	R248 On 07-February-19			Bond Future	9.95	93.2551	92.6453	93.2551	109,519.00
26/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	76	0	0	0	0.00
26/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	68	0	0	0	0.00
26/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	72	0	0	0	0.00
26/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8341	8	8	8	0.00
26/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8151	8	8	8	0.00
26/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8246	8	8	8	0.00
26/11/2018	R248 On 02-May-19			Bond Future	10.00	90.4592	89.8369	90.4592	0.00
26/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2736	3	3	3	0.00
26/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2696	3	3	3	0.00
26/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2777	3	3	3	0.00
26/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3639	3	4	3	0.00
26/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3548	3	4	3	0.00
26/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3593	3	4	3	0.00
26/11/2018	R248 On 01-August-19			Bond Future	10.05	92.2655	91.6285	92.2655	0.00
26/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5400	6	5	6	0.00
26/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5351	6	5	6	0.00
26/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5302	6	5	6	0.00
26/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2896	3	3	3	0.00
26/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	2927	3	3	3	0.00
26/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2866	3	3	3	0.00