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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	2025 On 07-February-19			Bond Future	132.90	133.1221	132.8986	133.1221	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2018	2025 On 02-May-19			Bond Future	135.27	135.5032	135.2677	135.5032	0.00
14/11/2018	2025 On 01-August-19			Bond Future	137.97	138.2099	137.9700	138.2099	0.00
14/11/2018	2029 On 07-February-19			Bond Future	101.42	101.4761	101.4243	101.4761	2,954.00
14/11/2018	2029 On 02-May-19			Bond Future	102.16	102.2181	102.1592	102.2181	0.00
14/11/2018	2029 On 01-August-19			Bond Future	104.24	104.2952	104.2355	104.2952	0.00
14/11/2018	2030 On 07-February-19			Bond Future	9.68	88.6097	9.6791	88.6097	55,495.00
14/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	476	0	476	0	4,000.00
14/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1651	1	1651	1	4,000.00
14/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	56	0	56	0	0.00
14/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3724	3	3724	3	0.00
14/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	176	0	176	0	1,320.00
14/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	58	0	58	0	0.00
14/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	61	0	61	0	0.00
14/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1407	1	1407	1	1,320.00
14/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	78	0	78	0	0.00
14/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	889	1	889	1	0.00
14/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6390	7	6390	7	0.00
14/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6845	7	6845	7	0.00
14/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	5151	6	5151	6	0.00
14/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2630	3	2630	3	0.00
14/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6779	7	6779	7	0.00
14/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1896	2	1896	2	0.00
14/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6910	7	6910	7	0.00
14/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	595	1	595	1	4,000.00
14/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3621	4	3621	4	0.00
14/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1645	2	1645	2	0.00
14/11/2018	2030 On 02-May-19			Bond Future	9.75	90.1753	9.7462	90.1753	0.00
14/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1369	1	1369	1	0.00
14/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4035	4	4035	4	0.00
14/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1418	1	1418	1	0.00
14/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	481	0	481	0	3,000.00
14/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1393	1	1393	1	3,000.00
14/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3522	4	3522	4	0.00
14/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3484	4	3484	4	0.00

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14/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5807	6	5807	6	0.00
14/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3561	4	3561	4	0.00
14/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1344	2	1344	2	3,000.00
14/11/2018	2030 On 01-August-19			Bond Future	9.81	87.9822	9.8081	87.9822	0.00
14/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3212	3	3212	3	0.00
14/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3246	3	3246	3	0.00
14/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3179	3	3179	3	0.00
14/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2584	3	2584	3	0.00
14/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2635	3	2635	3	0.00
14/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2609	3	2609	3	0.00
14/11/2018	2032 On 07-February-19			Bond Future	9.86	90.8623	9.8559	90.8623	41,753.00
14/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	60	0	60	0	0.00
14/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	57	0	57	0	0.00
14/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	55	0	55	0	0.00
14/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7439	8	7439	8	0.00
14/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7511	8	7511	8	0.00
14/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	7367	8	7367	8	0.00
14/11/2018	2032 On 02-May-19			Bond Future	9.92	88.3104	9.9210	88.3104	0.00
14/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1601	1	1601	1	0.00
14/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1629	2	1629	2	0.00
14/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1656	2	1656	2	0.00
14/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3598	4	3598	4	0.00
14/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3679	4	3679	4	0.00
14/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3639	4	3639	4	0.00
14/11/2018	2032 On 01-August-19			Bond Future	9.98	90.0857	9.9792	90.0857	0.00
14/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3676	3	3676	3	0.00
14/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3640	3	3640	3	0.00
14/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3604	3	3604	3	0.00
14/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2890	3	2890	3	0.00
14/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2834	3	2834	3	0.00
14/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2862	3	2862	3	0.00
14/11/2018	2033 On 07-February-19			Bond Future	103.20	103.4363	103.1959	103.4363	6,770.00
14/11/2018	2033 On 02-May-19			Bond Future	103.89	104.1408	103.8899	104.1408	0.00
14/11/2018	2033 On 01-August-19			Bond Future	106.00	106.2570	106.0013	106.2570	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
14/11/2018	2037 On 07-February-19			Bond Future	10.03	87.1723	10.0258	87.1723	58,272.00
14/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	88	0	88	0	0.00
14/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	96	0	96	0	0.00
14/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	92	0	92	0	0.00
14/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7844	8	7844	8	0.00
14/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7684	8	7684	8	0.00
14/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7764	8	7764	8	0.00
14/11/2018	2037 On 02-May-19			Bond Future	10.09	88.7124	10.0893	88.7124	0.00
14/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1837	2	1837	2	0.00
14/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1806	2	1806	2	0.00
14/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1869	2	1869	2	0.00
14/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	4053	5	4053	5	0.00
14/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	4007	4	4007	4	0.00
14/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3962	4	3962	4	0.00
14/11/2018	2037 On 01-August-19			Bond Future	10.15	86.2397	10.1494	86.2397	0.00
14/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4143	4	4143	4	0.00
14/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4224	4	4224	4	0.00
14/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4184	4	4184	4	0.00
14/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	3099	3	3099	3	0.00
14/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	3068	3	3068	3	0.00
14/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	3130	3	3130	3	0.00
14/11/2018	2038 On 07-February-19			Bond Future	121.51	123.0599	121.5090	123.0599	9,871.00
14/11/2018	2038 On 02-May-19			Bond Future	123.68	125.2611	123.6752	125.2611	0.00
14/11/2018	2038 On 01-August-19			Bond Future	126.14	127.7538	126.1361	127.7538	0.00
14/11/2018	2040 On 07-February-19			Bond Future	10.09	90.3531	10.0903	90.3531	33,526.00
14/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	86	0	86	0	0.00
14/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	93	0	93	0	0.00
14/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	89	0	89	0	0.00
14/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	8411	9	8411	9	0.00
14/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8499	9	8499	9	0.00
14/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	8323	9	8323	9	0.00
14/11/2018	2040 On 02-May-19			Bond Future	10.15	91.9495	10.1533	91.9495	0.00
14/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3256	3	3256	3	1,150.00
14/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2104	2	2104	2	0.00

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14/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1201	1	1201	1	1,150.00
14/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2070	2	2070	2	0.00
14/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2036	2	2036	2	0.00
14/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	4189	5	4189	5	0.00
14/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	4237	5	4237	5	0.00
14/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	4142	5	4142	5	0.00
14/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5749	6	5749	6	0.00
14/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2888	3	2888	3	0.00
14/11/2018	2040 On 01-August-19			Bond Future	10.21	89.2915	10.2130	89.2915	0.00
14/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4480	4	4480	4	0.00
14/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4524	4	4524	4	0.00
14/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4567	4	4567	4	0.00
14/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3278	4	3278	4	0.00
14/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3344	4	3344	4	0.00
14/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3311	4	3311	4	0.00
14/11/2018	2044 On 07-February-19			Bond Future	10.09	87.6086	10.0924	87.6086	35,910.00
14/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	108	0	108	0	0.00
14/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	113	0	113	0	0.00
14/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	104	0	104	0	0.00
14/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	8270	9	8270	9	0.00
14/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	8180	9	8180	9	0.00
14/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	8091	9	8091	9	0.00
14/11/2018	2044 On 02-May-19			Bond Future	10.15	89.1565	10.1524	89.1565	0.00
14/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2135	2	2135	2	0.00
14/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2206	2	2206	2	0.00
14/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2170	2	2170	2	0.00
14/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	4109	5	4109	5	0.00
14/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	4157	5	4157	5	0.00
14/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	4205	5	4205	5	0.00
14/11/2018	2044 On 01-August-19			Bond Future	10.21	86.5676	10.2093	86.5676	0.00
14/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4696	4	4696	4	0.00
14/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4651	4	4651	4	0.00
14/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4740	4	4740	4	0.00
14/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3312	4	3312	4	0.00

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14/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3279	4	3279	4	0.00
14/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3246	3	3246	3	0.00
14/11/2018	2046 On 07-February-19			Bond Future	115.43	116.3622	115.4269	116.3622	12,065.00
14/11/2018	2046 On 02-May-19			Bond Future	115.80	116.7574	115.7985	116.7574	0.00
14/11/2018	2046 On 01-August-19			Bond Future	118.15	119.1302	118.1522	119.1302	0.00
14/11/2018	2050 On 07-February-19			Bond Future	119.96	120.2767	119.9627	120.2767	10,255.00
14/11/2018	2050 On 02-May-19			Bond Future	122.10	122.4279	122.1012	122.4279	0.00
14/11/2018	2050 On 01-August-19			Bond Future	122.76	123.0971	122.7641	123.0971	0.00
14/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	AL37 On 07-February-19			Index Future	602.97	601.4990	602.9740	601.4990	0.00
14/11/2018	AL37 On 02-May-19			Index Future	613.59	612.1220	613.5880	612.1220	0.00
14/11/2018	AL37 On 01-August-19			Index Future	625.91	624.4140	625.9140	624.4140	0.00
14/11/2018	AL7T On 07-February-19			Index Future	693.22	690.4460	693.2180	690.4460	0.00
14/11/2018	AL7T On 02-May-19			Index Future	705.42	702.6400	705.4210	702.6400	0.00
14/11/2018	AL7T On 01-August-19			Index Future	719.59	716.7490	719.5920	716.7490	0.00
14/11/2018	ALBI On 07-February-19			Index Future	628.41	625.4950	628.4120	625.4950	906.00
14/11/2018	ALBI On 02-May-19			Index Future	639.47	636.5420	639.4740	636.5420	0.00
14/11/2018	ALBI On 01-August-19			Index Future	652.32	649.3240	652.3200	649.3240	0.00
14/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2018	ES33 On 07-February-19			Bond Future	11.27	76.0162	11.2679	76.0162	494.00
14/11/2018	ES33 On 02-May-19			Bond Future	11.37	73.5675	11.3724	73.5675	0.00
14/11/2018	ES33 On 01-August-19			Bond Future	11.47	75.0463	11.4748	75.0463	0.00
14/11/2018	ES42 On 07-February-19			Bond Future	11.48	78.1386	11.4764	78.1386	5,169.00
14/11/2018	ES42 On 02-May-19			Bond Future	11.58	75.2581	11.5804	75.2581	0.00
14/11/2018	ES42 On 01-August-19			Bond Future	11.68	76.7716	11.6806	76.7716	0.00
14/11/2018	GOVI On 07-February-19			GOVI	621.82	618.8360	621.8200	618.8360	461.00
14/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	446900	48	446900	48	0.00
14/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	447000	48	447000	48	0.00
14/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	447100	48	447100	48	0.00
14/11/2018	GOVI On 02-May-19			GOVI	632.77	629.7650	632.7660	629.7650	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
14/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	151140	18	151140	18	0.00
14/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	150940	18	150940	18	0.00
14/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	151040	18	151040	18	0.00
14/11/2018	GOVI On 01-August-19			GOVI	645.48	642.4120	645.4770	642.4120	0.00
14/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	67870	4	67870	4	0.00
14/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	67970	4	67970	4	0.00
14/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	68070	4	68070	4	0.00
14/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
14/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
14/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2018	IGOV On 07-February-19			Index Future	255.40	256.3450	255.3950	256.3450	518.00
14/11/2018	IGOV On 02-May-19			Index Future	259.95	260.9290	259.9480	260.9290	215.00
14/11/2018	IGOV On 01-August-19			Index Future	265.23	266.2290	265.2300	266.2290	0.00
14/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
14/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5900	99.5800	99.5900	0.00
14/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0600	102.0500	102.0600	0.00
14/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	100.0000	99.9700	100.0000	0.00
14/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
14/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3400	99.3300	99.3400	0.00
14/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7900	99.7700	99.7900	0.00
14/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.97	102.0000	101.9700	102.0000	0.00
14/11/2018	IS02 On 20-December-19			Interest Rate Swap	103.00	103.0400	103.0000	103.0400	0.00
14/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.10	99.1600	99.1000	99.1600	0.00
14/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.78	102.8600	102.7800	102.8600	0.00
14/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.89	99.9800	99.8900	99.9800	0.00
14/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.81	96.9100	96.8100	96.9100	0.00
14/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.10	96.2200	96.1000	96.2200	0.00
14/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.37	95.5000	95.3700	95.5000	0.00
14/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.62	95.7600	95.6200	95.7600	0.00
14/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.89	98.0400	97.8900	98.0400	51.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2018	IS05 On 15-March-22			Interest Rate Swap	98.09	98.2400	98.0900	98.2400	0.00
14/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.36	99.5100	99.3600	99.5100	0.00
14/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.35	103.4900	103.3500	103.4900	0.00
14/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.67	104.8100	104.6700	104.8100	0.00
14/11/2018	IS05 On 22-March-23			Interest Rate Swap	98.14	98.2900	98.1400	98.2900	0.00
14/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.23	104.3900	104.2300	104.3900	0.00
14/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.82	99.9900	99.8200	99.9900	0.00
14/11/2018	IS10 On 17-December-25			Interest Rate Swap	97.03	97.2800	97.0300	97.2800	0.00
14/11/2018	IS10 On 16-March-26			Interest Rate Swap	94.11	94.3600	94.1100	94.3600	0.00
14/11/2018	IS10 On 15-June-26			Interest Rate Swap	92.92	93.1700	92.9200	93.1700	0.00
14/11/2018	IS10 On 21-September-26			Interest Rate Swap	95.12	95.3600	95.1200	95.3600	0.00
14/11/2018	IS10 On 21-December-26			Interest Rate Swap	98.93	99.1600	98.9300	99.1600	0.00
14/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.56	97.8000	97.5600	97.8000	0.00
14/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.65	99.9100	99.6500	99.9100	0.00
14/11/2018	IS10 On 20-September-27			Interest Rate Swap	105.10	105.3600	105.1000	105.3600	0.00
14/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.50	105.7600	105.5000	105.7600	0.00
14/11/2018	IS10 On 22-March-28			Interest Rate Swap	99.12	99.3900	99.1200	99.3900	0.00
14/11/2018	IS10 On 20-June-28			Interest Rate Swap	106.27	106.5200	106.2700	106.5200	0.00
14/11/2018	IS10 On 19-September-28			Interest Rate Swap	99.95	100.2100	99.9500	100.2100	0.00
14/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
14/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/11/2018	R023 On 07-February-19			Bond Future	8.55	100.5981	8.5471	100.5981	53,011.00
14/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6414	6	6414	6	0.00
14/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6475	6	6475	6	0.00
14/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6444	6	6444	6	0.00
14/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	1	0	1	0	0.00
14/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	1	0	0.00
14/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	1	0	1	0	0.00
14/11/2018	R023 On 02-May-19			Bond Future	8.60	98.4450	8.6013	98.4450	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
14/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	789	1	789	1	0.00
14/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	773	1	773	1	0.00
14/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	758	1	758	1	0.00
14/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1250	1	1250	1	0.00
14/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1267	1	1267	1	0.00
14/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1234	1	1234	1	0.00
14/11/2018	R023 On 01-August-19			Bond Future	8.63	100.4235	8.6327	100.4235	0.00
14/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1828	2	1828	2	0.00
14/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1869	2	1869	2	0.00
14/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1849	2	1849	2	0.00
14/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	942	1	942	1	0.00
14/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	933	1	933	1	0.00
14/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	951	1	951	1	0.00
14/11/2018	R035 On 07-February-19			Bond Future	9.98	94.8020	9.9767	94.8020	71,516.00
14/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	69	0	69	0	0.00
14/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	76	0	76	0	0.00
14/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	72	0	72	0	0.00
14/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	8000	8	8000	8	0.00
14/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7920	8	7920	8	0.00
14/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	8081	9	8081	9	0.00
14/11/2018	R035 On 02-May-19			Bond Future	10.04	91.9759	10.0384	91.9759	0.00
14/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1851	2	1851	2	0.00
14/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	1882	2	1882	2	0.00
14/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1821	2	1821	2	0.00
14/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	4117	5	4117	5	0.00
14/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	4027	4	4027	4	0.00
14/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	4072	4	4072	4	0.00
14/11/2018	R035 On 01-August-19			Bond Future	10.09	93.8246	10.0948	93.8246	0.00
14/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4103	4	4103	4	0.00
14/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4063	4	4063	4	0.00
14/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4022	4	4022	4	0.00
14/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	3095	3	3095	3	0.00
14/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	3126	3	3126	3	0.00
14/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	3064	3	3064	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
14/11/2018	R186 On 07-February-19			Bond Future	9.23	108.0517	9.2319	108.0517	67,961.00
14/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	1957	2	1957	2	6,000.00
14/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	53	0	53	0	0.00
14/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	182	0	182	0	1,000.00
14/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2394	2	2394	2	0.00
14/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1117	1	1117	1	0.00
14/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	55	0	55	0	0.00
14/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4215	4	4215	4	0.00
14/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1594	1	1594	1	1,170.00
14/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	82	0	82	0	210.00
14/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1473	0	1473	0	3,000.00
14/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	466	0	466	0	1,170.00
14/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	58	0	58	0	0.00
14/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4121	4	4121	4	0.00
14/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	368	0	368	0	1,000.00
14/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	6090	7	6090	7	0.00
14/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1376	2	1376	2	0.00
14/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	3167	4	3167	4	0.00
14/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	1484	0	1484	0	0.00
14/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	867	1	867	1	2,500.00
14/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5621	6	5621	6	0.00
14/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4502	5	4502	5	0.00
14/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	6209	7	6209	7	0.00
14/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	352	0	352	0	1,170.00
14/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1880	2	1880	2	1,000.00
14/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	6149	7	6149	7	0.00
14/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	1110	1	1110	1	0.00
14/11/2018	R186 On 02-May-19			Bond Future	9.30	109.9605	9.2984	109.9605	0.00
14/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	615	1	615	1	3,250.00
14/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1346	1	1346	1	0.00
14/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	4947	5	4947	5	0.00
14/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3619	3	3619	3	0.00
14/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1322	1	1322	1	0.00
14/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	1928	2	1928	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
14/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2074	2	2074	2	200.00
14/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4475	4	4475	4	0.00
14/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1299	1	1299	1	0.00
14/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	421	0	421	0	7,000.00
14/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1275	1	1275	1	7,000.00
14/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4730	4	4730	4	0.00
14/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	572	1	572	1	90.00
14/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	690	1	690	1	200.00
14/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1786	2	1786	2	90.00
14/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	5019	5	5019	5	0.00
14/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	2065	2	2065	2	0.00
14/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	4113	5	4113	5	0.00
14/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2964	3	2964	3	0.00
14/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4462	5	4462	5	0.00
14/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	786	1	786	1	3,250.00
14/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2339	3	2339	3	0.00
14/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1128	1	1128	1	7,000.00
14/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	737	1	737	1	200.00
14/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2897	3	2897	3	0.00
14/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	852	1	852	1	90.00
14/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4329	5	4329	5	0.00
14/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2930	3	2930	3	0.00
14/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2200	2	2200	2	0.00
14/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2863	3	2863	3	0.00
14/11/2018	R186 On 01-August-19			Bond Future	9.35	106.8676	9.3540	106.8676	0.00
14/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1708	2	1708	2	6,000.00
14/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	427	0	427	0	6,000.00
14/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3064	3	3064	3	0.00
14/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3130	3	3130	3	0.00
14/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5132	5	5132	5	0.00
14/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3097	3	3097	3	0.00
14/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	2144	2	2144	2	0.00
14/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	2123	2	2123	2	0.00
14/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1271	1	1271	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2165	2	2165	2	0.00
14/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3381	4	3381	4	0.00
14/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6376	7	6376	7	0.00
14/11/2018	R197 On 07-February-19			Bond Future	297.92	298.4808	297.9229	298.4808	2,355.00
14/11/2018	R197 On 02-May-19			Bond Future	303.23	303.8194	303.2337	303.8194	0.00
14/11/2018	R197 On 01-August-19			Bond Future	301.84	302.4326	301.8359	302.4326	0.00
14/11/2018	R202 On 07-February-19			Bond Future	232.73	234.0874	232.7327	234.0874	8,990.00
14/11/2018	R202 On 02-May-19			Bond Future	236.88	238.2742	236.8813	238.2742	0.00
14/11/2018	R202 On 01-August-19			Bond Future	237.68	239.1001	237.6795	239.1001	0.00
14/11/2018	R207 On 07-February-19			Bond Future	6.12	101.4879	6.1215	101.4879	18,254.00
14/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	374	0	374	0	0.00
14/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	365	0	365	0	0.00
14/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	357	0	357	0	0.00
14/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	11	0	11	0	0.00
14/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	11	0	11	0	0.00
14/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	11	0	11	0	0.00
14/11/2018	R207 On 02-May-19			Bond Future	5.59	103.2808	5.5923	103.2808	0.00
14/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1350	1	1350	1	0.00
14/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1363	1	1363	1	0.00
14/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1357	1	1357	1	0.00
14/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
14/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
14/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
14/11/2018	R207 On 01-August-19			Bond Future	4.10	101.7137	4.0989	101.7137	0.00
14/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1414	1	1414	1	0.00
14/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1418	1	1418	1	0.00
14/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1422	1	1422	1	0.00
14/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
14/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
14/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
14/11/2018	R208 On 07-February-19			Bond Future	7.55	100.8032	7.5539	100.8032	25,597.00
14/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	41	0	41	0	0.00
14/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	39	0	39	0	0.00
14/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	38	0	38	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
14/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	954	1	954	1	0.00
14/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	990	1	990	1	0.00
14/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	972	1	972	1	0.00
14/11/2018	R208 On 02-May-19			Bond Future	7.53	99.1826	7.5316	99.1826	0.00
14/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1062	1	1062	1	0.00
14/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1076	1	1076	1	0.00
14/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1090	1	1090	1	0.00
14/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	218	0	218	0	0.00
14/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	224	0	224	0	0.00
14/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	221	0	221	0	0.00
14/11/2018	R208 On 01-August-19			Bond Future	7.43	101.1760	7.4301	101.1760	0.00
14/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1335	1	1335	1	0.00
14/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1323	1	1323	1	0.00
14/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1310	1	1310	1	0.00
14/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	226	0	226	0	0.00
14/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	221	0	221	0	0.00
14/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	223	0	223	0	0.00
14/11/2018	R209 On 07-February-19			Bond Future	9.91	72.0122	9.9060	72.0122	123,676.00
14/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	94	0	94	0	0.00
14/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	131	0	131	0	4,000.00
14/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	744	1	744	1	4,000.00
14/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	90	0	90	0	0.00
14/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2810	3	2810	3	0.00
14/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	98	0	98	0	0.00
14/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6520	7	6520	7	0.00
14/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	3109	3	3109	3	0.00
14/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5919	6	5919	6	0.00
14/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6452	7	6452	7	0.00
14/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	992	1	992	1	4,000.00
14/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6384	7	6384	7	0.00
14/11/2018	R209 On 02-May-19			Bond Future	9.96	70.1350	9.9617	70.1350	0.00
14/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1661	2	1661	2	0.00
14/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1634	2	1634	2	0.00
14/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	882	1	882	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
14/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2429	2	2429	2	760.00
14/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1688	2	1688	2	0.00
14/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5430	5	5430	5	0.00
14/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	981	1	981	1	760.00
14/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2502	3	2502	3	0.00
14/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3425	4	3425	4	0.00
14/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4858	5	4858	5	0.00
14/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3387	4	3387	4	0.00
14/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3349	4	3349	4	0.00
14/11/2018	R209 On 01-August-19			Bond Future	10.01	71.5449	10.0113	71.5449	0.00
14/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3568	3	3568	3	0.00
14/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3638	3	3638	3	0.00
14/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3603	3	3603	3	0.00
14/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2692	3	2692	3	0.00
14/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2718	3	2718	3	0.00
14/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2667	3	2667	3	0.00
14/11/2018	R210 On 07-February-19			Bond Future	187.62	188.2572	187.6221	188.2572	3,308.00
14/11/2018	R210 On 02-May-19			Bond Future	188.41	189.0683	188.4107	189.0683	0.00
14/11/2018	R210 On 01-August-19			Bond Future	192.24	192.9107	192.2403	192.9107	0.00
14/11/2018	R212 On 07-February-19			Bond Future	155.60	155.8069	155.6046	155.8069	4,976.00
14/11/2018	R212 On 02-May-19			Bond Future	158.38	158.5938	158.3785	158.5938	0.00
14/11/2018	R212 On 01-August-19			Bond Future	161.53	161.7454	161.5261	161.7454	0.00
14/11/2018	R213 On 07-February-19			Bond Future	9.76	83.4300	9.7606	83.4300	32,324.00
14/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	54	0	54	0	0.00
14/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	56	0	56	0	0.00
14/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	59	0	59	0	0.00
14/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6898	7	6898	7	0.00
14/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6833	7	6833	7	0.00
14/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6963	7	6963	7	0.00
14/11/2018	R213 On 02-May-19			Bond Future	9.82	81.3540	9.8210	81.3540	0.00
14/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1409	1	1409	1	0.00
14/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1384	1	1384	1	0.00
14/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1360	1	1360	1	0.00
14/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3391	4	3391	4	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
14/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3428	4	3428	4	0.00
14/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3354	4	3354	4	0.00
14/11/2018	R213 On 01-August-19			Bond Future	9.87	82.9890	9.8750	82.9890	0.00
14/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3227	3	3227	3	0.00
14/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3260	3	3260	3	0.00
14/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3294	3	3294	3	0.00
14/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2563	3	2563	3	0.00
14/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2613	3	2613	3	0.00
14/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2588	3	2588	3	0.00
14/11/2018	R214 On 07-February-19			Bond Future	10.06	71.2013	10.0633	71.2013	29,770.00
14/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	68	0	68	0	0.00
14/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	71	0	71	0	0.00
14/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	65	0	65	0	0.00
14/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7390	8	7390	8	0.00
14/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7316	8	7316	8	0.00
14/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	7242	8	7242	8	0.00
14/11/2018	R214 On 02-May-19			Bond Future	10.12	69.1628	10.1177	69.1628	0.00
14/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1784	2	1784	2	0.00
14/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1728	2	1728	2	0.00
14/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1756	2	1756	2	0.00
14/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3459	4	3459	4	0.00
14/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3420	4	3420	4	0.00
14/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3498	4	3498	4	0.00
14/11/2018	R214 On 01-August-19			Bond Future	10.17	70.5529	10.1675	70.5529	0.00
14/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3788	4	3788	4	0.00
14/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3824	4	3824	4	0.00
14/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3752	4	3752	4	0.00
14/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2784	3	2784	3	0.00
14/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2757	3	2757	3	0.00
14/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2730	3	2730	3	0.00
14/11/2018	R248 On 07-February-19			Bond Future	10.07	91.0704	10.0737	91.0704	110,910.00
14/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	73	0	73	0	0.00
14/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	67	0	67	0	0.00
14/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	70	0	70	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
14/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	9390	10	9390	10	0.00
14/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	9198	10	9198	10	0.00
14/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	9294	10	9294	10	0.00
14/11/2018	R248 On 02-May-19			Bond Future	10.13	88.2419	10.1285	88.2419	0.00
14/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2258	2	2258	2	0.00
14/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2221	2	2221	2	0.00
14/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2295	2	2295	2	0.00
14/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	4229	5	4229	5	0.00
14/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	4131	5	4131	5	0.00
14/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	4180	5	4180	5	0.00
14/11/2018	R248 On 01-August-19			Bond Future	10.18	90.0156	10.1785	90.0156	0.00
14/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	4805	5	4805	5	0.00
14/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4759	4	4759	4	0.00
14/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4714	4	4714	4	0.00
14/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3377	4	3377	4	0.00
14/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3411	4	3411	4	0.00
14/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3343	4	3343	4	0.00