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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
16/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	2025 On 07-February-19			Bond Future	132.24	132.4937	132.2411	132.4937	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
16/11/2018	2025 On 02-May-19			Bond Future	134.60	134.8553	134.6000	134.8553	0.00
16/11/2018	2025 On 01-August-19			Bond Future	137.28	137.5476	137.2832	137.5476	0.00
16/11/2018	2029 On 07-February-19			Bond Future	100.74	100.7558	100.7386	100.7558	2,954.00
16/11/2018	2029 On 02-May-19			Bond Future	101.46	101.4787	101.4624	101.4787	0.00
16/11/2018	2029 On 01-August-19			Bond Future	103.52	103.5399	103.5204	103.5399	0.00
16/11/2018	2030 On 07-February-19			Bond Future	9.62	89.0044	9.6211	89.0044	55,800.00
16/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	545	0	545	0	4,000.00
16/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1820	2	1820	2	4,000.00
16/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	67	0	67	0	0.00
16/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3990	4	3990	4	0.00
16/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	207	0	207	0	1,320.00
16/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	70	0	70	0	0.00
16/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	73	0	73	0	0.00
16/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1559	1	1559	1	1,320.00
16/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	999	1	999	1	0.00
16/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	93	0	93	0	0.00
16/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4824	5	4824	5	0.00
16/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6047	6	6047	6	0.00
16/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2382	3	2382	3	0.00
16/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6433	7	6433	7	0.00
16/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1690	2	1690	2	0.00
16/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6498	7	6498	7	0.00
16/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6563	7	6563	7	0.00
16/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	503	1	503	1	4,000.00
16/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3332	4	3332	4	0.00
16/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1457	2	1457	2	0.00
16/11/2018	2030 On 02-May-19			Bond Future	9.69	90.5714	9.6860	90.5714	0.00
16/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1494	1	1494	1	0.00
16/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4275	4	4275	4	0.00
16/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1545	1	1545	1	0.00
16/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	539	0	539	0	3,000.00
16/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1519	1	1519	1	3,000.00
16/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3283	4	3283	4	0.00
16/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3246	4	3246	4	0.00

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16/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5500	6	5500	6	0.00
16/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1219	1	1219	1	3,000.00
16/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3320	4	3320	4	0.00
16/11/2018	2030 On 01-August-19			Bond Future	9.75	88.3854	9.7462	88.3854	0.00
16/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3407	3	3407	3	0.00
16/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3442	3	3442	3	0.00
16/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3373	3	3373	3	0.00
16/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2412	3	2412	3	0.00
16/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2460	3	2460	3	0.00
16/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2436	3	2436	3	0.00
16/11/2018	2032 On 07-February-19			Bond Future	9.80	91.2902	9.7979	91.2902	41,753.00
16/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	72	0	72	0	0.00
16/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	69	0	69	0	0.00
16/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	66	0	66	0	0.00
16/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7062	7	7062	7	0.00
16/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7134	8	7134	8	0.00
16/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6991	7	6991	7	0.00
16/11/2018	2032 On 02-May-19			Bond Future	9.86	88.7402	9.8610	88.7402	0.00
16/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1744	2	1744	2	0.00
16/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1773	2	1773	2	0.00
16/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1802	2	1802	2	0.00
16/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3348	4	3348	4	0.00
16/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3426	4	3426	4	0.00
16/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3387	4	3387	4	0.00
16/11/2018	2032 On 01-August-19			Bond Future	9.92	90.5233	9.9177	90.5233	0.00
16/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3891	4	3891	4	0.00
16/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3854	4	3854	4	0.00
16/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3816	4	3816	4	0.00
16/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2703	3	2703	3	0.00
16/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2649	3	2649	3	0.00
16/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2676	3	2676	3	0.00
16/11/2018	2033 On 07-February-19			Bond Future	102.60	102.6174	102.6000	102.6174	6,770.00
16/11/2018	2033 On 02-May-19			Bond Future	103.28	103.3010	103.2847	103.3010	0.00
16/11/2018	2033 On 01-August-19			Bond Future	105.38	105.3991	105.3795	105.3991	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
16/11/2018	2037 On 07-February-19			Bond Future	9.97	87.5709	9.9732	87.5709	58,272.00
16/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	103	0	103	0	0.00
16/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	113	0	113	0	0.00
16/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	107	0	107	0	0.00
16/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7466	8	7466	8	0.00
16/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7307	8	7307	8	0.00
16/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7386	8	7386	8	0.00
16/11/2018	2037 On 02-May-19			Bond Future	10.04	89.1127	10.0350	89.1127	0.00
16/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1983	2	1983	2	0.00
16/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1951	2	1951	2	0.00
16/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2016	2	2016	2	0.00
16/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3796	4	3796	4	0.00
16/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3752	4	3752	4	0.00
16/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3709	4	3709	4	0.00
16/11/2018	2037 On 01-August-19			Bond Future	10.09	86.6471	10.0938	86.6471	0.00
16/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4362	4	4362	4	0.00
16/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4446	4	4446	4	0.00
16/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4404	4	4404	4	0.00
16/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2914	3	2914	3	0.00
16/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2884	3	2884	3	0.00
16/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2944	3	2944	3	0.00
16/11/2018	2038 On 07-February-19			Bond Future	120.73	121.2136	120.7338	121.2136	9,892.00
16/11/2018	2038 On 02-May-19			Bond Future	122.89	123.3740	122.8875	123.3740	0.00
16/11/2018	2038 On 01-August-19			Bond Future	125.33	125.8274	125.3272	125.8274	0.00
16/11/2018	2040 On 07-February-19			Bond Future	10.03	90.6987	10.0326	90.6987	33,526.00
16/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	103	0	103	0	0.00
16/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	112	0	112	0	0.00
16/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	107	0	107	0	0.00
16/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7965	9	7965	9	0.00
16/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8053	9	8053	9	0.00
16/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7878	8	7878	8	0.00
16/11/2018	2040 On 02-May-19			Bond Future	10.09	92.2955	10.0937	92.2955	0.00
16/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3497	3	3497	3	1,150.00
16/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2286	2	2286	2	0.00

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16/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1325	1	1325	1	1,150.00
16/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2250	2	2250	2	0.00
16/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2214	2	2214	2	0.00
16/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3896	4	3896	4	0.00
16/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3942	4	3942	4	0.00
16/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3851	4	3851	4	0.00
16/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5399	6	5399	6	0.00
16/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2656	3	2656	3	0.00
16/11/2018	2040 On 01-August-19			Bond Future	10.15	89.6437	10.1520	89.6437	0.00
16/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4742	4	4742	4	0.00
16/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4787	4	4787	4	0.00
16/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4832	4	4832	4	0.00
16/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3064	3	3064	3	0.00
16/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3127	3	3127	3	0.00
16/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3096	3	3096	3	0.00
16/11/2018	2044 On 07-February-19			Bond Future	10.03	88.0005	10.0348	88.0005	36,223.00
16/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	130	0	130	0	0.00
16/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	135	0	135	0	0.00
16/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	124	0	124	0	0.00
16/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7820	8	7820	8	0.00
16/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7731	8	7731	8	0.00
16/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7642	8	7642	8	0.00
16/11/2018	2044 On 02-May-19			Bond Future	10.09	89.5499	10.0930	89.5499	0.00
16/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2320	2	2320	2	0.00
16/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2395	2	2395	2	0.00
16/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2357	2	2357	2	0.00
16/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3818	4	3818	4	0.00
16/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3864	4	3864	4	0.00
16/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3910	4	3910	4	0.00
16/11/2018	2044 On 01-August-19			Bond Future	10.15	86.9679	10.1485	86.9679	0.00
16/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4967	5	4967	5	0.00
16/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4921	5	4921	5	0.00
16/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5013	5	5013	5	0.00
16/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3095	3	3095	3	0.00

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16/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3064	3	3064	3	0.00
16/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3033	3	3033	3	0.00
16/11/2018	2046 On 07-February-19			Bond Future	114.95	115.4092	114.9548	115.4092	12,458.00
16/11/2018	2046 On 02-May-19			Bond Future	115.32	115.7803	115.3191	115.7803	0.00
16/11/2018	2046 On 01-August-19			Bond Future	117.66	118.1321	117.6583	118.1321	0.00
16/11/2018	2050 On 07-February-19			Bond Future	118.42	118.4439	118.4235	118.4439	10,302.00
16/11/2018	2050 On 02-May-19			Bond Future	120.54	120.5550	120.5360	120.5550	0.00
16/11/2018	2050 On 01-August-19			Bond Future	121.16	121.1850	121.1621	121.1850	0.00
16/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	AL37 On 07-February-19			Index Future	604.17	602.7780	604.1720	602.7780	0.00
16/11/2018	AL37 On 02-May-19			Index Future	614.81	613.3880	614.8140	613.3880	0.00
16/11/2018	AL37 On 01-August-19			Index Future	627.14	625.7020	627.1390	625.7020	0.00
16/11/2018	AL7T On 07-February-19			Index Future	695.46	692.8480	695.4590	692.8480	0.00
16/11/2018	AL7T On 02-May-19			Index Future	707.71	705.0430	707.7090	705.0430	0.00
16/11/2018	AL7T On 01-August-19			Index Future	721.90	719.1970	721.8960	719.1970	0.00
16/11/2018	ALBI On 07-February-19			Index Future	630.87	627.7820	630.8700	627.7820	906.00
16/11/2018	ALBI On 02-May-19			Index Future	641.98	638.8310	641.9820	638.8310	0.00
16/11/2018	ALBI On 01-August-19			Index Future	654.85	651.6570	654.8520	651.6570	0.00
16/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2018	ES33 On 07-February-19			Bond Future	11.22	76.3029	11.2192	76.3029	494.00
16/11/2018	ES33 On 02-May-19			Bond Future	11.32	73.8545	11.3219	73.8545	0.00
16/11/2018	ES33 On 01-August-19			Bond Future	11.42	75.3385	11.4231	75.3385	0.00
16/11/2018	ES42 On 07-February-19			Bond Future	11.42	78.4286	11.4227	78.4286	5,169.00
16/11/2018	ES42 On 02-May-19			Bond Future	11.52	75.5484	11.5247	75.5484	0.00
16/11/2018	ES42 On 01-August-19			Bond Future	11.62	77.0671	11.6235	77.0671	0.00
16/11/2018	GOVI On 07-February-19			GOVI	624.29	621.1980	624.2920	621.1980	461.00
16/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	422180	45	422180	45	0.00
16/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	422280	45	422280	45	0.00
16/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	422380	45	422380	45	0.00
16/11/2018	GOVI On 02-May-19			GOVI	635.29	632.1320	635.2880	632.1320	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
16/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	125920	16	125920	16	0.00
16/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	125720	16	125720	16	0.00
16/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	125820	16	125820	16	0.00
16/11/2018	GOVI On 01-August-19			GOVI	648.02	644.8230	648.0240	644.8230	0.00
16/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	93340	6	93340	6	0.00
16/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	93440	6	93440	6	0.00
16/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	93540	6	93540	6	0.00
16/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
16/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
16/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2018	IGOV On 07-February-19			Index Future	254.31	254.7560	254.3060	254.7560	518.00
16/11/2018	IGOV On 02-May-19			Index Future	258.84	259.2960	258.8420	259.2960	215.00
16/11/2018	IGOV On 01-August-19			Index Future	264.09	264.5620	264.0910	264.5620	0.00
16/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
16/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
16/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
16/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9700	99.9600	99.9700	0.00
16/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
16/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
16/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
16/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9700	101.9600	101.9700	0.00
16/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	103.0100	102.9800	103.0100	0.00
16/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.08	99.1200	99.0800	99.1200	0.00
16/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.75	102.8000	102.7500	102.8000	0.00
16/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.85	99.9100	99.8500	99.9100	0.00
16/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.75	96.8400	96.7500	96.8400	0.00
16/11/2018	IS05 On 16-March-21			Interest Rate Swap	96.04	96.1400	96.0400	96.1400	0.00
16/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.29	95.4200	95.2900	95.4200	0.00
16/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.52	95.6800	95.5200	95.6800	0.00
16/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.77	97.9400	97.7700	97.9400	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
16/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.96	98.1400	97.9600	98.1400	0.00
16/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.21	99.4000	99.2100	99.4000	0.00
16/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.19	103.3800	103.1900	103.3800	0.00
16/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.49	104.7000	104.4900	104.7000	0.00
16/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.95	98.1600	97.9500	98.1600	0.00
16/11/2018	IS05 On 20-June-23			Interest Rate Swap	104.03	104.2500	104.0300	104.2500	0.00
16/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.61	99.8400	99.6100	99.8400	0.00
16/11/2018	IS10 On 17-December-25			Interest Rate Swap	96.76	97.1200	96.7600	97.1200	0.00
16/11/2018	IS10 On 16-March-26			Interest Rate Swap	93.83	94.2000	93.8300	94.2000	0.00
16/11/2018	IS10 On 15-June-26			Interest Rate Swap	92.63	93.0000	92.6300	93.0000	0.00
16/11/2018	IS10 On 21-September-26			Interest Rate Swap	94.83	95.2000	94.8300	95.2000	0.00
16/11/2018	IS10 On 21-December-26			Interest Rate Swap	98.63	99.0000	98.6300	99.0000	0.00
16/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.25	97.6400	97.2500	97.6400	0.00
16/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.34	99.7600	99.3400	99.7600	0.00
16/11/2018	IS10 On 20-September-27			Interest Rate Swap	104.79	105.2200	104.7900	105.2200	0.00
16/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.18	105.6200	105.1800	105.6200	0.00
16/11/2018	IS10 On 22-March-28			Interest Rate Swap	98.78	99.2400	98.7800	99.2400	0.00
16/11/2018	IS10 On 20-June-28			Interest Rate Swap	105.94	106.3800	105.9400	106.3800	0.00
16/11/2018	IS10 On 19-September-28			Interest Rate Swap	99.60	100.0600	99.6000	100.0600	0.00
16/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
16/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
16/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/11/2018	R023 On 07-February-19			Bond Future	8.49	100.8145	8.4877	100.8145	60,251.00
16/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6610	6	6610	6	0.00
16/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6671	6	6671	6	0.00
16/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6641	6	6641	6	0.00
16/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	1	0	1	0	0.00
16/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	1	0	0.00
16/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	1	0	1	0	0.00
16/11/2018	R023 On 02-May-19			Bond Future	8.54	98.6591	8.5374	98.6591	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
16/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	873	1	873	1	0.00
16/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	857	1	857	1	0.00
16/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	841	1	841	1	0.00
16/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1133	1	1133	1	0.00
16/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1148	1	1148	1	0.00
16/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1118	1	1118	1	0.00
16/11/2018	R023 On 01-August-19			Bond Future	8.56	100.6409	8.5650	100.6409	0.00
16/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1948	2	1948	2	0.00
16/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1990	2	1990	2	0.00
16/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1969	2	1969	2	0.00
16/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	861	1	861	1	0.00
16/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	853	1	853	1	0.00
16/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	870	1	870	1	0.00
16/11/2018	R035 On 07-February-19			Bond Future	9.92	95.2007	9.9187	95.2007	71,612.00
16/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	83	0	83	0	0.00
16/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	91	0	91	0	0.00
16/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	87	0	87	0	0.00
16/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7584	8	7584	8	0.00
16/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7504	8	7504	8	0.00
16/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7664	8	7664	8	0.00
16/11/2018	R035 On 02-May-19			Bond Future	9.98	92.3760	9.9786	92.3760	0.00
16/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2012	2	2012	2	0.00
16/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2045	2	2045	2	0.00
16/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1980	2	1980	2	0.00
16/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3837	4	3837	4	0.00
16/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3751	4	3751	4	0.00
16/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3794	4	3794	4	0.00
16/11/2018	R035 On 01-August-19			Bond Future	10.03	94.2319	10.0335	94.2319	0.00
16/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4345	4	4345	4	0.00
16/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4303	4	4303	4	0.00
16/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4262	4	4262	4	0.00
16/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2891	3	2891	3	0.00
16/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2920	3	2920	3	0.00
16/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2862	3	2862	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
16/11/2018	R186 On 07-February-19			Bond Future	9.17	108.4234	9.1735	108.4234	67,961.00
16/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1538	0	1538	0	3,000.00
16/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2147	2	2147	2	6,000.00
16/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	64	0	64	0	0.00
16/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	214	0	214	0	1,000.00
16/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2607	2	2607	2	0.00
16/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1249	1	1249	1	0.00
16/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	67	0	67	0	0.00
16/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4490	4	4490	4	0.00
16/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1761	2	1761	2	1,170.00
16/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	98	0	98	0	210.00
16/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4394	4	4394	4	0.00
16/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1632	1	1632	1	3,000.00
16/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	535	0	535	0	1,170.00
16/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	69	0	69	0	0.00
16/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5765	6	5765	6	0.00
16/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1206	1	1206	1	0.00
16/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	1306	2	1306	2	0.00
16/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2899	3	2899	3	0.00
16/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	304	0	304	0	1,000.00
16/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5883	6	5883	6	0.00
16/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4197	5	4197	5	0.00
16/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5300	6	5300	6	0.00
16/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	743	1	743	1	2,500.00
16/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1674	2	1674	2	1,000.00
16/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5824	6	5824	6	0.00
16/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	290	0	290	0	1,170.00
16/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	963	1	963	1	0.00
16/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	1385	0	1385	0	0.00
16/11/2018	R186 On 02-May-19			Bond Future	9.24	110.3321	9.2371	110.3321	0.00
16/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	688	1	688	1	3,250.00
16/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1473	1	1473	1	0.00
16/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1448	1	1448	1	0.00
16/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5209	5	5209	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
16/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3848	4	3848	4	0.00
16/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4727	4	4727	4	0.00
16/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2088	2	2088	2	3,250.00
16/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1423	1	1423	1	0.00
16/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2241	2	2241	2	200.00
16/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1939	2	1939	2	90.00
16/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	641	1	641	1	90.00
16/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	770	1	770	1	200.00
16/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	476	0	476	0	7,000.00
16/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4988	5	4988	5	0.00
16/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1398	1	1398	1	7,000.00
16/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4730	5	4730	5	0.00
16/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2743	3	2743	3	0.00
16/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3848	4	3848	4	0.00
16/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4188	5	4188	5	0.00
16/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1888	2	1888	2	0.00
16/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	655	1	655	1	200.00
16/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	700	1	700	1	3,250.00
16/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2678	3	2678	3	0.00
16/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2148	2	2148	2	0.00
16/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	1013	1	1013	1	7,000.00
16/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	759	1	759	1	90.00
16/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	2016	2	2016	2	0.00
16/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4058	4	4058	4	0.00
16/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2711	3	2711	3	0.00
16/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2646	3	2646	3	0.00
16/11/2018	R186 On 01-August-19			Bond Future	9.29	107.2456	9.2906	107.2456	0.00
16/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3254	3	3254	3	0.00
16/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	477	0	477	0	6,000.00
16/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1843	2	1843	2	6,000.00
16/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3322	3	3322	3	0.00
16/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5376	5	5376	5	0.00
16/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3288	3	3288	3	0.00
16/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1989	2	1989	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
16/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1969	2	1969	2	0.00
16/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1168	1	1168	1	6,000.00
16/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3169	3	3169	3	0.00
16/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	2009	2	2009	2	0.00
16/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6080	6	6080	6	0.00
16/11/2018	R197 On 07-February-19			Bond Future	297.69	297.8740	297.6878	297.8740	2,355.00
16/11/2018	R197 On 02-May-19			Bond Future	303.00	303.1831	302.9977	303.1831	0.00
16/11/2018	R197 On 01-August-19			Bond Future	301.58	301.7806	301.5827	301.7806	0.00
16/11/2018	R202 On 07-February-19			Bond Future	231.84	232.6957	231.8377	232.6957	8,990.00
16/11/2018	R202 On 02-May-19			Bond Future	235.97	236.8433	235.9730	236.8433	0.00
16/11/2018	R202 On 01-August-19			Bond Future	236.74	237.6378	236.7430	237.6378	0.00
16/11/2018	R207 On 07-February-19			Bond Future	6.05	101.5416	6.0508	101.5416	17,072.00
16/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	432	0	432	0	0.00
16/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	424	0	424	0	0.00
16/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	415	0	415	0	0.00
16/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	6	0	6	0	0.00
16/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	6	0	6	0	0.00
16/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	6	0	6	0	0.00
16/11/2018	R207 On 02-May-19			Bond Future	5.50	103.3291	5.4957	103.3291	0.00
16/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1415	1	1415	1	0.00
16/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1429	1	1429	1	0.00
16/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1422	1	1422	1	0.00
16/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
16/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
16/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
16/11/2018	R207 On 01-August-19			Bond Future	3.96	101.7620	3.9583	101.7620	0.00
16/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1476	1	1476	1	0.00
16/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1480	1	1480	1	0.00
16/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1485	1	1485	1	0.00
16/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
16/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
16/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
16/11/2018	R208 On 07-February-19			Bond Future	7.45	100.9686	7.4494	100.9686	17,015.00
16/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	67	0	67	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
16/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	64	0	64	0	0.00
16/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	62	0	62	0	0.00
16/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	780	1	780	1	0.00
16/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	814	1	814	1	0.00
16/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	797	1	797	1	0.00
16/11/2018	R208 On 02-May-19			Bond Future	7.41	99.3448	7.4129	99.3448	0.00
16/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1215	1	1215	1	0.00
16/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1229	1	1229	1	0.00
16/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1244	1	1244	1	0.00
16/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	167	0	167	0	0.00
16/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	172	0	172	0	0.00
16/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	169	0	169	0	0.00
16/11/2018	R208 On 01-August-19			Bond Future	7.30	101.3406	7.2952	101.3406	0.00
16/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1494	1	1494	1	0.00
16/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1481	1	1481	1	0.00
16/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1468	1	1468	1	0.00
16/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	179	0	179	0	0.00
16/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	175	0	175	0	0.00
16/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	177	0	177	0	0.00
16/11/2018	R209 On 07-February-19			Bond Future	9.86	72.3156	9.8587	72.3156	123,638.00
16/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	107	0	107	0	0.00
16/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	148	0	148	0	4,000.00
16/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	819	1	819	1	4,000.00
16/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	103	0	103	0	0.00
16/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2996	3	2996	3	0.00
16/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	112	0	112	0	0.00
16/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6233	7	6233	7	0.00
16/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2884	3	2884	3	0.00
16/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5637	6	5637	6	0.00
16/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6165	7	6165	7	0.00
16/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	879	1	879	1	4,000.00
16/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6098	6	6098	6	0.00
16/11/2018	R209 On 02-May-19			Bond Future	9.91	70.4394	9.9129	70.4394	0.00
16/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1773	2	1773	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
16/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1745	2	1745	2	0.00
16/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	954	1	954	1	760.00
16/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2574	2	2574	2	760.00
16/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1801	2	1801	2	0.00
16/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5654	5	5654	5	0.00
16/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	899	1	899	1	760.00
16/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2341	3	2341	3	0.00
16/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3231	3	3231	3	0.00
16/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4625	5	4625	5	0.00
16/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3194	3	3194	3	0.00
16/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3158	3	3158	3	0.00
16/11/2018	R209 On 01-August-19			Bond Future	9.96	71.8548	9.9615	71.8548	0.00
16/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3733	3	3733	3	0.00
16/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3805	4	3805	4	0.00
16/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3769	4	3769	4	0.00
16/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2549	3	2549	3	0.00
16/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2575	3	2575	3	0.00
16/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2525	3	2525	3	0.00
16/11/2018	R210 On 07-February-19			Bond Future	187.25	187.5926	187.2535	187.5926	3,308.00
16/11/2018	R210 On 02-May-19			Bond Future	188.04	188.3802	188.0376	188.3802	0.00
16/11/2018	R210 On 01-August-19			Bond Future	191.85	192.2068	191.8518	192.2068	0.00
16/11/2018	R212 On 07-February-19			Bond Future	155.50	155.5314	155.5033	155.5314	4,976.00
16/11/2018	R212 On 02-May-19			Bond Future	158.28	158.3036	158.2772	158.3036	0.00
16/11/2018	R212 On 01-August-19			Bond Future	161.42	161.4478	161.4162	161.4478	0.00
16/11/2018	R213 On 07-February-19			Bond Future	9.70	83.8180	9.7026	83.8180	32,397.00
16/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	64	0	64	0	0.00
16/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	67	0	67	0	0.00
16/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	70	0	70	0	0.00
16/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6557	7	6557	7	0.00
16/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6493	7	6493	7	0.00
16/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6622	7	6622	7	0.00
16/11/2018	R213 On 02-May-19			Bond Future	9.76	81.7437	9.7610	81.7437	0.00
16/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1536	1	1536	1	0.00
16/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1510	1	1510	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
16/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1484	1	1484	1	0.00
16/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3158	3	3158	3	0.00
16/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3194	3	3194	3	0.00
16/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3122	3	3122	3	0.00
16/11/2018	R213 On 01-August-19			Bond Future	9.81	83.3858	9.8135	83.3858	0.00
16/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3419	3	3419	3	0.00
16/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3453	3	3453	3	0.00
16/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3488	3	3488	3	0.00
16/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2395	3	2395	3	0.00
16/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2442	3	2442	3	0.00
16/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2419	3	2419	3	0.00
16/11/2018	R214 On 07-February-19			Bond Future	10.01	71.4832	10.0108	71.4832	29,770.00
16/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	80	0	80	0	0.00
16/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	83	0	83	0	0.00
16/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	76	0	76	0	0.00
16/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7056	8	7056	8	0.00
16/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	6983	7	6983	7	0.00
16/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6910	7	6910	7	0.00
16/11/2018	R214 On 02-May-19			Bond Future	10.06	69.4454	10.0637	69.4454	0.00
16/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1920	2	1920	2	0.00
16/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1860	2	1860	2	0.00
16/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1890	2	1890	2	0.00
16/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3241	4	3241	4	0.00
16/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3203	3	3203	3	0.00
16/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3279	4	3279	4	0.00
16/11/2018	R214 On 01-August-19			Bond Future	10.11	70.8406	10.1123	70.8406	0.00
16/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3983	4	3983	4	0.00
16/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4019	4	4019	4	0.00
16/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3946	4	3946	4	0.00
16/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2622	3	2622	3	0.00
16/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2596	3	2596	3	0.00
16/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2570	3	2570	3	0.00
16/11/2018	R248 On 07-February-19			Bond Future	10.02	91.4303	10.0211	91.4303	110,265.00
16/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	87	0	87	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
16/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	79	0	79	0	0.00
16/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	83	0	83	0	0.00
16/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8961	10	8961	10	0.00
16/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8771	9	8771	9	0.00
16/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8866	9	8866	9	0.00
16/11/2018	R248 On 02-May-19			Bond Future	10.07	88.6027	10.0743	88.6027	0.00
16/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2433	2	2433	2	0.00
16/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2395	2	2395	2	0.00
16/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2472	2	2472	2	0.00
16/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3954	4	3954	4	0.00
16/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3859	4	3859	4	0.00
16/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3906	4	3906	4	0.00
16/11/2018	R248 On 01-August-19			Bond Future	10.12	90.3828	10.1232	90.3828	0.00
16/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5057	5	5057	5	0.00
16/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5010	5	5010	5	0.00
16/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4963	5	4963	5	0.00
16/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3173	3	3173	3	0.00
16/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3206	3	3206	3	0.00
16/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3141	3	3141	3	0.00