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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
19/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	2025 On 07-February-19			Bond Future	132.22	132.2411	132.2203	132.2411	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
19/11/2018	2025 On 02-May-19			Bond Future	134.58	134.6000	134.5753	134.6000	0.00
19/11/2018	2025 On 01-August-19			Bond Future	137.25	137.2832	137.2549	137.2832	0.00
19/11/2018	2029 On 07-February-19			Bond Future	100.72	100.7386	100.7230	100.7386	2,954.00
19/11/2018	2029 On 02-May-19			Bond Future	101.44	101.4624	101.4440	101.4624	0.00
19/11/2018	2029 On 01-August-19			Bond Future	103.50	103.5204	103.4992	103.5204	0.00
19/11/2018	2030 On 07-February-19			Bond Future	9.62	89.4219	9.6153	89.4219	55,800.00
19/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	532	1	532	1	4,000.00
19/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	1810	2	1810	2	4,000.00
19/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	62	0	62	0	0.00
19/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	3997	4	3997	4	0.00
19/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	198	0	198	0	1,320.00
19/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	65	0	65	0	0.00
19/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	68	0	68	0	0.00
19/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	1547	2	1547	2	1,320.00
19/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	87	0	87	0	0.00
19/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	985	1	985	1	0.00
19/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	6005	6	6005	6	0.00
19/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	4778	5	4778	5	0.00
19/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	2332	2	2332	2	0.00
19/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	6392	6	6392	6	0.00
19/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1642	2	1642	2	0.00
19/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	6457	6	6457	6	0.00
19/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	6522	7	6522	7	0.00
19/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	474	1	474	1	4,000.00
19/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	3283	3	3283	3	0.00
19/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	1411	1	1411	1	0.00
19/11/2018	2030 On 02-May-19			Bond Future	9.68	90.9975	9.6803	90.9975	0.00
19/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1487	1	1487	1	0.00
19/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	4279	4	4279	4	0.00
19/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	1539	2	1539	2	0.00
19/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	532	1	532	1	3,000.00
19/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	1513	2	1513	2	3,000.00
19/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	3242	3	3242	3	0.00
19/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	3205	3	3205	3	0.00

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19/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	5459	5	5459	5	0.00
19/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	1189	1	1189	1	3,000.00
19/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	3279	3	3279	3	0.00
19/11/2018	2030 On 01-August-19			Bond Future	9.74	88.8174	9.7407	88.8174	0.00
19/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	3409	3	3409	3	0.00
19/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	3445	3	3445	3	0.00
19/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	3375	3	3375	3	0.00
19/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	2381	2	2381	2	0.00
19/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2429	2	2429	2	0.00
19/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	2405	2	2405	2	0.00
19/11/2018	2032 On 07-February-19			Bond Future	9.79	91.7422	9.7920	91.7422	41,753.00
19/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	67	0	67	0	0.00
19/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	64	0	64	0	0.00
19/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	61	0	61	0	0.00
19/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	7018	7	7018	7	0.00
19/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	7090	7	7090	7	0.00
19/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	6946	7	6946	7	0.00
19/11/2018	2032 On 02-May-19			Bond Future	9.86	89.2015	9.8552	89.2015	0.00
19/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	1737	2	1737	2	0.00
19/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	1767	2	1767	2	0.00
19/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	1796	2	1796	2	0.00
19/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	3304	3	3304	3	0.00
19/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	3382	3	3382	3	0.00
19/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	3343	3	3343	3	0.00
19/11/2018	2032 On 01-August-19			Bond Future	9.91	90.9912	9.9121	90.9912	0.00
19/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	3893	4	3893	4	0.00
19/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	3856	4	3856	4	0.00
19/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	3819	4	3819	4	0.00
19/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2668	3	2668	3	0.00
19/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2615	3	2615	3	0.00
19/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2642	3	2642	3	0.00
19/11/2018	2033 On 07-February-19			Bond Future	102.58	102.6000	102.5844	102.6000	6,770.00
19/11/2018	2033 On 02-May-19			Bond Future	103.27	103.2847	103.2661	103.2847	0.00
19/11/2018	2033 On 01-August-19			Bond Future	105.36	105.3795	105.3581	105.3795	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
19/11/2018	2037 On 07-February-19			Bond Future	9.98	88.0741	9.9777	88.0741	58,272.00
19/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	92	0	92	0	0.00
19/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	101	0	101	0	0.00
19/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	97	0	97	0	0.00
19/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	7489	7	7489	7	0.00
19/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	7329	7	7329	7	0.00
19/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	7409	7	7409	7	0.00
19/11/2018	2037 On 02-May-19			Bond Future	10.04	89.6261	10.0399	89.6261	0.00
19/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	1944	2	1944	2	0.00
19/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	1912	2	1912	2	0.00
19/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	1977	2	1977	2	0.00
19/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3793	4	3793	4	0.00
19/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3749	4	3749	4	0.00
19/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3706	4	3706	4	0.00
19/11/2018	2037 On 01-August-19			Bond Future	10.10	87.1682	10.0992	87.1682	0.00
19/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	4319	4	4319	4	0.00
19/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	4402	4	4402	4	0.00
19/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	4360	4	4360	4	0.00
19/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2909	3	2909	3	0.00
19/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2880	3	2880	3	0.00
19/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2939	3	2939	3	0.00
19/11/2018	2038 On 07-February-19			Bond Future	120.71	120.7338	120.7149	120.7338	9,892.00
19/11/2018	2038 On 02-May-19			Bond Future	122.87	122.8875	122.8650	122.8875	0.00
19/11/2018	2038 On 01-August-19			Bond Future	125.30	125.3272	125.3017	125.3272	0.00
19/11/2018	2040 On 07-February-19			Bond Future	10.04	91.3212	10.0370	91.3212	33,526.00
19/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	92	0	92	0	0.00
19/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	100	0	100	0	0.00
19/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	96	0	96	0	0.00
19/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	7990	8	7990	8	0.00
19/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	8078	8	8078	8	0.00
19/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	7903	8	7903	8	0.00
19/11/2018	2040 On 02-May-19			Bond Future	10.10	92.9303	10.0986	92.9303	0.00
19/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	3448	3	3448	3	1,150.00
19/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2243	2	2243	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
19/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1290	1	1290	1	1,150.00
19/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2207	2	2207	2	0.00
19/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2171	2	2171	2	0.00
19/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3892	4	3892	4	0.00
19/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3939	4	3939	4	0.00
19/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3846	4	3846	4	0.00
19/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	5404	5	5404	5	0.00
19/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2646	3	2646	3	0.00
19/11/2018	2040 On 01-August-19			Bond Future	10.16	90.2884	10.1574	90.2884	0.00
19/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	4695	5	4695	5	0.00
19/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	4740	5	4740	5	0.00
19/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	4784	5	4784	5	0.00
19/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	3059	3	3059	3	0.00
19/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	3123	3	3123	3	0.00
19/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	3091	3	3091	3	0.00
19/11/2018	2044 On 07-February-19			Bond Future	10.04	88.5913	10.0392	88.5913	36,223.00
19/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	117	0	117	0	0.00
19/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	122	0	122	0	0.00
19/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	112	0	112	0	0.00
19/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	7844	8	7844	8	0.00
19/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	7755	8	7755	8	0.00
19/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	7666	8	7666	8	0.00
19/11/2018	2044 On 02-May-19			Bond Future	10.10	90.1523	10.0979	90.1523	0.00
19/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2276	2	2276	2	0.00
19/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	2350	2	2350	2	0.00
19/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2313	2	2313	2	0.00
19/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3813	4	3813	4	0.00
19/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3859	4	3859	4	0.00
19/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3906	4	3906	4	0.00
19/11/2018	2044 On 01-August-19			Bond Future	10.15	87.5799	10.1538	87.5799	0.00
19/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	4919	5	4919	5	0.00
19/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	4873	5	4873	5	0.00
19/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	4965	5	4965	5	0.00
19/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	3090	3	3090	3	0.00

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19/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	3059	3	3059	3	0.00
19/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	3027	3	3027	3	0.00
19/11/2018	2046 On 07-February-19			Bond Future	114.94	114.9548	114.9372	114.9548	12,458.00
19/11/2018	2046 On 02-May-19			Bond Future	115.30	115.3191	115.2984	115.3191	0.00
19/11/2018	2046 On 01-August-19			Bond Future	117.63	117.6583	117.6344	117.6583	0.00
19/11/2018	2050 On 07-February-19			Bond Future	118.41	118.4235	118.4054	118.4235	10,302.00
19/11/2018	2050 On 02-May-19			Bond Future	120.51	120.5360	120.5143	120.5360	0.00
19/11/2018	2050 On 01-August-19			Bond Future	121.14	121.1621	121.1372	121.1621	0.00
19/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	AL37 On 07-February-19			Index Future	604.34	604.1720	604.3430	604.1720	0.00
19/11/2018	AL37 On 02-May-19			Index Future	614.97	614.8140	614.9700	614.8140	0.00
19/11/2018	AL37 On 01-August-19			Index Future	627.28	627.1390	627.2810	627.1390	0.00
19/11/2018	AL7T On 07-February-19			Index Future	695.76	695.4590	695.7550	695.4590	0.00
19/11/2018	AL7T On 02-May-19			Index Future	707.99	707.7090	707.9900	707.7090	0.00
19/11/2018	AL7T On 01-August-19			Index Future	722.16	721.8960	722.1630	721.8960	0.00
19/11/2018	ALBI On 07-February-19			Index Future	630.95	630.8700	630.9500	630.8700	911.00
19/11/2018	ALBI On 02-May-19			Index Future	642.05	641.9820	642.0450	641.9820	0.00
19/11/2018	ALBI On 01-August-19			Index Future	654.90	654.8520	654.8980	654.8520	0.00
19/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2018	ES33 On 07-February-19			Bond Future	11.22	76.6887	11.2180	76.6887	494.00
19/11/2018	ES33 On 02-May-19			Bond Future	11.32	74.2482	11.3210	74.2482	0.00
19/11/2018	ES33 On 01-August-19			Bond Future	11.42	75.7379	11.4224	75.7379	0.00
19/11/2018	ES42 On 07-February-19			Bond Future	11.43	78.8986	11.4267	78.8986	5,169.00
19/11/2018	ES42 On 02-May-19			Bond Future	11.53	76.0278	11.5292	76.0278	0.00
19/11/2018	ES42 On 01-August-19			Bond Future	11.63	77.5538	11.6284	77.5538	0.00
19/11/2018	GOVI On 07-February-19			GOVI	624.39	624.2920	624.3930	624.2920	460.00
19/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	421170	42	421170	42	0.00
19/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	421270	42	421270	42	0.00
19/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	421370	42	421370	42	0.00
19/11/2018	GOVI On 02-May-19			GOVI	635.37	635.2880	635.3730	635.2880	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
19/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	125070	13	125070	13	0.00
19/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	124870	13	124870	13	0.00
19/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	124970	13	124970	13	0.00
19/11/2018	GOVI On 01-August-19			GOVI	648.09	648.0240	648.0910	648.0240	0.00
19/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	94010	9	94010	9	0.00
19/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	94110	9	94110	9	0.00
19/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	94210	9	94210	9	0.00
19/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
19/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2018	IGOV On 07-February-19			Index Future	254.19	254.3060	254.1920	254.3060	518.00
19/11/2018	IGOV On 02-May-19			Index Future	258.72	258.8420	258.7190	258.8420	215.00
19/11/2018	IGOV On 01-August-19			Index Future	263.96	264.0910	263.9580	264.0910	0.00
19/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
19/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
19/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0400	102.0400	102.0400	0.00
19/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	99.9600	99.9500	99.9600	0.00
19/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
19/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
19/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
19/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9600	101.9500	101.9600	0.00
19/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	102.9800	102.9600	102.9800	0.00
19/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	99.0800	99.0600	99.0800	0.00
19/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.73	102.7500	102.7300	102.7500	0.00
19/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.82	99.8500	99.8200	99.8500	0.00
19/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.71	96.7500	96.7100	96.7500	0.00
19/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.98	96.0400	95.9800	96.0400	0.00
19/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.23	95.2900	95.2300	95.2900	0.00
19/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.46	95.5200	95.4600	95.5200	0.00
19/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.70	97.7700	97.7000	97.7700	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
19/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.89	97.9600	97.8900	97.9600	0.00
19/11/2018	IS05 On 21-June-22			Interest Rate Swap	99.14	99.2100	99.1400	99.2100	0.00
19/11/2018	IS05 On 20-September-22			Interest Rate Swap	103.11	103.1900	103.1100	103.1900	0.00
19/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.41	104.4900	104.4100	104.4900	0.00
19/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.85	97.9500	97.8500	97.9500	0.00
19/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.93	104.0300	103.9300	104.0300	0.00
19/11/2018	IS05 On 19-September-23			Interest Rate Swap	99.49	99.6100	99.4900	99.6100	0.00
19/11/2018	IS10 On 17-December-25			Interest Rate Swap	96.63	96.7600	96.6300	96.7600	0.00
19/11/2018	IS10 On 16-March-26			Interest Rate Swap	93.69	93.8300	93.6900	93.8300	0.00
19/11/2018	IS10 On 15-June-26			Interest Rate Swap	92.49	92.6300	92.4900	92.6300	0.00
19/11/2018	IS10 On 21-September-26			Interest Rate Swap	94.68	94.8300	94.6800	94.8300	0.00
19/11/2018	IS10 On 21-December-26			Interest Rate Swap	98.48	98.6300	98.4800	98.6300	0.00
19/11/2018	IS10 On 15-March-27			Interest Rate Swap	97.10	97.2500	97.1000	97.2500	0.00
19/11/2018	IS10 On 21-June-27			Interest Rate Swap	99.20	99.3400	99.2000	99.3400	0.00
19/11/2018	IS10 On 20-September-27			Interest Rate Swap	104.66	104.7900	104.6600	104.7900	0.00
19/11/2018	IS10 On 20-December-27			Interest Rate Swap	105.05	105.1800	105.0500	105.1800	0.00
19/11/2018	IS10 On 22-March-28			Interest Rate Swap	98.66	98.7800	98.6600	98.7800	0.00
19/11/2018	IS10 On 20-June-28			Interest Rate Swap	105.82	105.9400	105.8200	105.9400	0.00
19/11/2018	IS10 On 19-September-28			Interest Rate Swap	99.48	99.6000	99.4800	99.6000	0.00
19/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	35,000.00
19/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
19/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
19/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/11/2018	R023 On 07-February-19			Bond Future	8.48	101.0445	8.4818	101.0445	60,251.00
19/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	6630	7	6630	7	0.00
19/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	6690	7	6690	7	0.00
19/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	6660	7	6660	7	0.00
19/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	1	0	1	0	0.00
19/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	1	0	1	0	0.00
19/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	1	0	1	0	0.00
19/11/2018	R023 On 02-May-19			Bond Future	8.53	98.8945	8.5319	98.8945	0.00

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19/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	873	1	873	1	0.00
19/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	856	1	856	1	0.00
19/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	840	1	840	1	0.00
19/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	1115	1	1115	1	0.00
19/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	1130	1	1130	1	0.00
19/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	1099	1	1099	1	0.00
19/11/2018	R023 On 01-August-19			Bond Future	8.56	100.8782	8.5598	100.8782	0.00
19/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	1951	2	1951	2	0.00
19/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	1992	2	1992	2	0.00
19/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	1972	2	1972	2	0.00
19/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	848	1	848	1	0.00
19/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	840	1	840	1	0.00
19/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	857	1	857	1	0.00
19/11/2018	R035 On 07-February-19			Bond Future	9.92	95.7404	9.9180	95.7404	71,612.00
19/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	76	0	76	0	0.00
19/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	83	0	83	0	0.00
19/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	79	0	79	0	0.00
19/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	7571	8	7571	8	0.00
19/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	7491	8	7491	8	0.00
19/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	7651	8	7651	8	0.00
19/11/2018	R035 On 02-May-19			Bond Future	9.98	92.9264	9.9781	92.9264	0.00
19/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	1989	2	1989	2	0.00
19/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2021	2	2021	2	0.00
19/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	1956	2	1956	2	0.00
19/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3811	4	3811	4	0.00
19/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	3724	4	3724	4	0.00
19/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3767	4	3767	4	0.00
19/11/2018	R035 On 01-August-19			Bond Future	10.03	94.7907	10.0333	94.7907	0.00
19/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	4325	4	4325	4	0.00
19/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	4283	4	4283	4	0.00
19/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	4242	4	4242	4	0.00
19/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2870	3	2870	3	0.00
19/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2900	3	2900	3	0.00
19/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2841	3	2841	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
19/11/2018	R186 On 07-February-19			Bond Future	9.17	108.8163	9.1676	108.8163	67,146.00
19/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	1530	2	1530	2	3,000.00
19/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2143	2	2143	2	6,000.00
19/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	59	0	59	0	0.00
19/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	206	0	206	0	1,000.00
19/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	2607	3	2607	3	0.00
19/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1238	1	1238	1	0.00
19/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	62	0	62	0	0.00
19/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	4504	4	4504	4	0.00
19/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	1754	2	1754	2	1,170.00
19/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	92	0	92	0	210.00
19/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	4407	4	4407	4	0.00
19/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	523	1	523	1	1,170.00
19/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	65	0	65	0	0.00
19/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	1624	2	1624	2	3,000.00
19/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2853	3	2853	3	0.00
19/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	1264	1	1264	1	0.00
19/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	5726	6	5726	6	0.00
19/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	1165	1	1165	1	0.00
19/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	283	0	283	0	1,000.00
19/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	5844	6	5844	6	0.00
19/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	4155	4	4155	4	0.00
19/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	5261	5	5261	5	0.00
19/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	709	1	709	1	5,000.00
19/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1630	2	1630	2	1,000.00
19/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	5785	6	5785	6	0.00
19/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	270	0	270	0	1,170.00
19/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	1342	1	1342	1	0.00
19/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	925	1	925	1	0.00
19/11/2018	R186 On 02-May-19			Bond Future	9.23	110.7333	9.2314	110.7333	0.00
19/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	682	1	682	1	3,250.00
19/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1469	1	1469	1	0.00
19/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	5221	5	5221	5	0.00
19/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	3854	4	3854	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
19/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1443	1	1443	1	0.00
19/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2240	2	2240	2	200.00
19/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	4737	5	4737	5	0.00
19/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2086	2	2086	2	3,250.00
19/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1418	1	1418	1	0.00
19/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	1936	2	1936	2	90.00
19/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	636	1	636	1	90.00
19/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	764	1	764	1	200.00
19/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1394	1	1394	1	7,000.00
19/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	471	0	471	0	7,000.00
19/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	4998	5	4998	5	0.00
19/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	4693	5	4693	5	0.00
19/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2707	3	2707	3	0.00
19/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3811	4	3811	4	0.00
19/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	4150	4	4150	4	0.00
19/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1855	2	1855	2	0.00
19/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	678	1	678	1	3,250.00
19/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2642	3	2642	3	0.00
19/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	634	1	634	1	200.00
19/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	2113	2	2113	2	0.00
19/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	987	1	987	1	7,000.00
19/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	737	1	737	1	90.00
19/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1982	2	1982	2	0.00
19/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	4021	4	4021	4	0.00
19/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2674	3	2674	3	0.00
19/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2610	3	2610	3	0.00
19/11/2018	R186 On 01-August-19			Bond Future	9.29	107.6517	9.2851	107.6517	0.00
19/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3257	3	3257	3	0.00
19/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	474	0	474	0	6,000.00
19/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	1841	2	1841	2	6,000.00
19/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	3325	3	3325	3	0.00
19/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	5384	5	5384	5	0.00
19/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	3291	3	3291	3	0.00
19/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1962	2	1962	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
19/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1942	2	1942	2	0.00
19/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	1147	1	1147	1	6,000.00
19/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	3138	3	3138	3	0.00
19/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1982	2	1982	2	0.00
19/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	6047	6	6047	6	0.00
19/11/2018	R197 On 07-February-19			Bond Future	297.64	297.6878	297.6394	297.6878	2,355.00
19/11/2018	R197 On 02-May-19			Bond Future	302.94	302.9977	302.9406	302.9977	0.00
19/11/2018	R197 On 01-August-19			Bond Future	301.52	301.5827	301.5174	301.5827	0.00
19/11/2018	R202 On 07-February-19			Bond Future	231.80	231.8377	231.8014	231.8377	8,990.00
19/11/2018	R202 On 02-May-19			Bond Future	235.93	235.9730	235.9302	235.9730	0.00
19/11/2018	R202 On 01-August-19			Bond Future	236.69	236.7430	236.6938	236.7430	0.00
19/11/2018	R207 On 07-February-19			Bond Future	6.05	101.6143	6.0491	101.6143	17,072.00
19/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	433	0	433	0	0.00
19/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	425	0	425	0	0.00
19/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	416	0	416	0	0.00
19/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	5	0	5	0	0.00
19/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	6	0	6	0	0.00
19/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	5	0	5	0	0.00
19/11/2018	R207 On 02-May-19			Bond Future	5.50	103.4046	5.4974	103.4046	0.00
19/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1414	1	1414	1	0.00
19/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1427	1	1427	1	0.00
19/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1421	1	1421	1	0.00
19/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
19/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
19/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
19/11/2018	R207 On 01-August-19			Bond Future	3.97	101.8359	3.9663	101.8359	0.00
19/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1472	1	1472	1	0.00
19/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1477	1	1477	1	0.00
19/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1481	1	1481	1	0.00
19/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
19/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
19/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
19/11/2018	R208 On 07-February-19			Bond Future	7.44	101.1376	7.4442	101.1376	17,015.00
19/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	65	0	65	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
19/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	63	0	63	0	0.00
19/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	60	0	60	0	0.00
19/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	768	1	768	1	0.00
19/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	802	1	802	1	0.00
19/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	785	1	785	1	0.00
19/11/2018	R208 On 02-May-19			Bond Future	7.41	99.5181	7.4085	99.5181	0.00
19/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1217	1	1217	1	0.00
19/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1232	1	1232	1	0.00
19/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1247	1	1247	1	0.00
19/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	162	0	162	0	0.00
19/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	167	0	167	0	0.00
19/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	164	0	164	0	0.00
19/11/2018	R208 On 01-August-19			Bond Future	7.29	101.5144	7.2917	101.5144	0.00
19/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1496	1	1496	1	0.00
19/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1483	1	1483	1	0.00
19/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1470	1	1470	1	0.00
19/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	175	0	175	0	0.00
19/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	171	0	171	0	0.00
19/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	173	0	173	0	0.00
19/11/2018	R209 On 07-February-19			Bond Future	9.86	72.7404	9.8581	72.7404	123,583.00
19/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	99	0	99	0	0.00
19/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	138	0	138	0	4,000.00
19/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	794	1	794	1	4,000.00
19/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	95	0	95	0	0.00
19/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	2970	3	2970	3	0.00
19/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	103	0	103	0	0.00
19/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	6221	6	6221	6	0.00
19/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2855	3	2855	3	0.00
19/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	5623	6	5623	6	0.00
19/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	6153	6	6153	6	0.00
19/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	849	1	849	1	4,000.00
19/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	6086	6	6086	6	0.00
19/11/2018	R209 On 02-May-19			Bond Future	9.91	70.8726	9.9126	70.8726	0.00
19/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	1753	2	1753	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
19/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	1725	2	1725	2	0.00
19/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	937	1	937	1	760.00
19/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	2553	3	2553	3	760.00
19/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	1781	2	1781	2	0.00
19/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	5638	6	5638	6	0.00
19/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	881	1	881	1	760.00
19/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	2318	2	2318	2	0.00
19/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	3208	3	3208	3	0.00
19/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	4606	5	4606	5	0.00
19/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	3172	3	3172	3	0.00
19/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	3135	3	3135	3	0.00
19/11/2018	R209 On 01-August-19			Bond Future	9.96	72.2946	9.9615	72.2946	0.00
19/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	3715	4	3715	4	0.00
19/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	3787	4	3787	4	0.00
19/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	3751	4	3751	4	0.00
19/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2531	3	2531	3	0.00
19/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2556	3	2556	3	0.00
19/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2507	3	2507	3	0.00
19/11/2018	R210 On 07-February-19			Bond Future	187.22	187.2535	187.2243	187.2535	3,308.00
19/11/2018	R210 On 02-May-19			Bond Future	188.00	188.0376	188.0030	188.0376	0.00
19/11/2018	R210 On 01-August-19			Bond Future	191.81	191.8518	191.8121	191.8518	0.00
19/11/2018	R212 On 07-February-19			Bond Future	155.48	155.5033	155.4778	155.5033	4,976.00
19/11/2018	R212 On 02-May-19			Bond Future	158.25	158.2772	158.2472	158.2772	0.00
19/11/2018	R212 On 01-August-19			Bond Future	161.38	161.4162	161.3819	161.4162	0.00
19/11/2018	R213 On 07-February-19			Bond Future	9.70	84.2278	9.6967	84.2278	32,397.00
19/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	60	0	60	0	0.00
19/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	63	0	63	0	0.00
19/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	65	0	65	0	0.00
19/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	6517	7	6517	7	0.00
19/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	6452	6	6452	6	0.00
19/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	6582	7	6582	7	0.00
19/11/2018	R213 On 02-May-19			Bond Future	9.76	82.1619	9.7553	82.1619	0.00
19/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	1530	2	1530	2	0.00
19/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	1504	2	1504	2	0.00

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19/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1478	1	1478	1	0.00
19/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	3118	3	3118	3	0.00
19/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	3154	3	3154	3	0.00
19/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	3082	3	3082	3	0.00
19/11/2018	R213 On 01-August-19			Bond Future	9.81	83.8100	9.8079	83.8100	0.00
19/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	3421	3	3421	3	0.00
19/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	3456	3	3456	3	0.00
19/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	3490	3	3490	3	0.00
19/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	2364	2	2364	2	0.00
19/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2411	2	2411	2	0.00
19/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2388	2	2388	2	0.00
19/11/2018	R214 On 07-February-19			Bond Future	10.02	71.9578	10.0152	71.9578	29,770.00
19/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	71	0	71	0	0.00
19/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	74	0	74	0	0.00
19/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	68	0	68	0	0.00
19/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	7077	7	7077	7	0.00
19/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	7004	7	7004	7	0.00
19/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	6930	7	6930	7	0.00
19/11/2018	R214 On 02-May-19			Bond Future	10.07	69.9293	10.0686	69.9293	0.00
19/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	1884	2	1884	2	0.00
19/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	1825	2	1825	2	0.00
19/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	1854	2	1854	2	0.00
19/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	3237	3	3237	3	0.00
19/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	3199	3	3199	3	0.00
19/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	3275	3	3275	3	0.00
19/11/2018	R214 On 01-August-19			Bond Future	10.12	71.3321	10.1176	71.3321	0.00
19/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	3944	4	3944	4	0.00
19/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	3981	4	3981	4	0.00
19/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	3907	4	3907	4	0.00
19/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2618	3	2618	3	0.00
19/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2592	3	2592	3	0.00
19/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2566	3	2566	3	0.00
19/11/2018	R248 On 07-February-19			Bond Future	10.03	92.0365	10.0256	92.0365	110,265.00
19/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	77	0	77	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
19/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	70	0	70	0	0.00
19/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	73	0	73	0	0.00
19/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	8990	9	8990	9	0.00
19/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	8799	9	8799	9	0.00
19/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	8894	9	8894	9	0.00
19/11/2018	R248 On 02-May-19			Bond Future	10.08	89.2208	10.0792	89.2208	0.00
19/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	2388	2	2388	2	0.00
19/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	2350	2	2350	2	0.00
19/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	2426	2	2426	2	0.00
19/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3949	4	3949	4	0.00
19/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3854	4	3854	4	0.00
19/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3901	4	3901	4	0.00
19/11/2018	R248 On 01-August-19			Bond Future	10.13	91.0105	10.1285	91.0105	0.00
19/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5008	5	5008	5	0.00
19/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	4961	5	4961	5	0.00
19/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	4914	5	4914	5	0.00
19/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	3168	3	3168	3	0.00
19/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	3201	3	3201	3	0.00
19/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	3136	3	3136	3	0.00