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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/11/2018 TO: 22/11/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	2025 On 07-February-19			Bond Future	132.04	132.1392	132.0420	132.1392	355.00
22/11/2018	2025 On 02-May-19			Bond Future	134.39	134.4930	134.3942	134.4930	0.00
22/11/2018	2025 On 01-August-19			Bond Future	137.06	137.1672	137.0645	137.1672	0.00
22/11/2018	2029 On 07-February-19			Bond Future	100.46	101.8747	100.4619	101.8747	2,954.00
22/11/2018	2029 On 02-May-19			Bond Future	101.18	102.6163	101.1783	102.6163	0.00
22/11/2018	2029 On 01-August-19			Bond Future	103.22	104.6925	103.2241	104.6925	0.00
22/11/2018	2030 On 07-February-19			Bond Future	9.43	89.8935	90.6084	89.8935	55,560.00
22/11/2018	2030 On 07-February-19	9.18	Call	Bond Future	802	1	1	1	4,000.00
22/11/2018	2030 On 07-February-19	9.68	Call	Bond Future	2437	2	2	2	4,000.00
22/11/2018	2030 On 07-February-19	8.62	Call	Bond Future	106	0	0	0	0.00
22/11/2018	2030 On 07-February-19	10.20	Call	Bond Future	4924	4	5	4	0.00
22/11/2018	2030 On 07-February-19	8.90	Call	Bond Future	320	0	0	0	1,320.00
22/11/2018	2030 On 07-February-19	8.63	Call	Bond Future	111	0	0	0	0.00
22/11/2018	2030 On 07-February-19	8.64	Call	Bond Future	115	0	0	0	0.00
22/11/2018	2030 On 07-February-19	9.60	Call	Bond Future	2116	2	2	2	1,320.00
22/11/2018	2030 On 07-February-19	9.40	Call	Bond Future	1408	1	1	1	0.00
22/11/2018	2030 On 07-February-19	8.70	Call	Bond Future	147	0	0	0	0.00
22/11/2018	2030 On 07-February-19	8.90	Put	Bond Future	3751	4	4	4	0.00
22/11/2018	2030 On 07-February-19	8.70	Put	Bond Future	4915	6	5	6	0.00
22/11/2018	2030 On 07-February-19	9.40	Put	Bond Future	1604	2	2	2	0.00
22/11/2018	2030 On 07-February-19	8.64	Put	Bond Future	5289	6	5	6	0.00
22/11/2018	2030 On 07-February-19	9.60	Put	Bond Future	1061	1	1	1	0.00
22/11/2018	2030 On 07-February-19	8.63	Put	Bond Future	5352	6	5	6	0.00

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22/11/2018	2030 On 07-February-19	8.62	Put	Bond Future	5416	6	5	6	0.00
22/11/2018	2030 On 07-February-19	10.20	Put	Bond Future	250	0	0	0	4,000.00
22/11/2018	2030 On 07-February-19	9.18	Put	Bond Future	2403	3	2	3	0.00
22/11/2018	2030 On 07-February-19	9.68	Put	Bond Future	887	1	1	1	0.00
22/11/2018	2030 On 02-May-19			Bond Future	9.49	91.4751	92.2027	91.4751	0.00
22/11/2018	2030 On 02-May-19	9.39	Call	Bond Future	1969	2	2	2	0.00
22/11/2018	2030 On 02-May-19	10.20	Call	Bond Future	5125	5	5	5	0.00
22/11/2018	2030 On 02-May-19	9.41	Call	Bond Future	2031	2	2	2	0.00
22/11/2018	2030 On 02-May-19	8.90	Call	Bond Future	775	1	1	1	3,000.00
22/11/2018	2030 On 02-May-19	9.40	Call	Bond Future	2000	2	2	2	3,000.00
22/11/2018	2030 On 02-May-19	9.40	Put	Bond Future	2558	3	3	3	0.00
22/11/2018	2030 On 02-May-19	9.41	Put	Bond Future	2527	3	3	3	0.00
22/11/2018	2030 On 02-May-19	8.90	Put	Bond Future	4531	5	5	5	0.00
22/11/2018	2030 On 02-May-19	10.20	Put	Bond Future	864	1	1	1	3,000.00
22/11/2018	2030 On 02-May-19	9.39	Put	Bond Future	2590	3	3	3	0.00
22/11/2018	2030 On 01-August-19			Bond Future	9.54	89.2999	90.0407	89.2999	0.00
22/11/2018	2030 On 01-August-19	9.91	Call	Bond Future	4184	4	4	4	0.00
22/11/2018	2030 On 01-August-19	9.92	Call	Bond Future	4223	4	4	4	0.00
22/11/2018	2030 On 01-August-19	9.90	Call	Bond Future	4146	4	4	4	0.00
22/11/2018	2030 On 01-August-19	9.92	Put	Bond Future	1969	2	2	2	0.00
22/11/2018	2030 On 01-August-19	9.90	Put	Bond Future	2010	2	2	2	0.00
22/11/2018	2030 On 01-August-19	9.91	Put	Bond Future	1989	2	2	2	0.00
22/11/2018	2032 On 07-February-19			Bond Future	9.62	92.1843	92.9589	92.1843	42,380.00
22/11/2018	2032 On 07-February-19	8.82	Call	Bond Future	112	0	0	0	0.00
22/11/2018	2032 On 07-February-19	8.81	Call	Bond Future	107	0	0	0	0.00
22/11/2018	2032 On 07-February-19	8.80	Call	Bond Future	102	0	0	0	0.00
22/11/2018	2032 On 07-February-19	8.81	Put	Bond Future	5884	7	6	7	0.00
22/11/2018	2032 On 07-February-19	8.80	Put	Bond Future	5953	7	6	7	0.00
22/11/2018	2032 On 07-February-19	8.82	Put	Bond Future	5814	7	6	7	0.00
22/11/2018	2032 On 02-May-19			Bond Future	9.68	89.6490	90.4373	89.6490	0.00
22/11/2018	2032 On 02-May-19	9.61	Call	Bond Future	2261	2	2	2	0.00
22/11/2018	2032 On 02-May-19	9.62	Call	Bond Future	2295	2	2	2	0.00
22/11/2018	2032 On 02-May-19	9.63	Call	Bond Future	2330	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	2032 On 02-May-19	9.63	Put	Bond Future	2640	3	3	3	0.00
22/11/2018	2032 On 02-May-19	9.61	Put	Bond Future	2707	3	3	3	0.00
22/11/2018	2032 On 02-May-19	9.62	Put	Bond Future	2674	3	3	3	0.00
22/11/2018	2032 On 01-August-19			Bond Future	9.73	91.4431	92.2459	91.4431	0.00
22/11/2018	2032 On 01-August-19	10.11	Call	Bond Future	4632	4	5	4	0.00
22/11/2018	2032 On 01-August-19	10.10	Call	Bond Future	4591	4	5	4	0.00
22/11/2018	2032 On 01-August-19	10.09	Call	Bond Future	4550	4	5	4	0.00
22/11/2018	2032 On 01-August-19	10.09	Put	Bond Future	2181	2	2	2	0.00
22/11/2018	2032 On 01-August-19	10.11	Put	Bond Future	2136	2	2	2	0.00
22/11/2018	2032 On 01-August-19	10.10	Put	Bond Future	2158	2	2	2	0.00
22/11/2018	2033 On 07-February-19			Bond Future	102.20	102.3374	102.1979	102.3374	6,770.00
22/11/2018	2033 On 02-May-19			Bond Future	102.87	103.0149	102.8727	103.0149	0.00
22/11/2018	2033 On 01-August-19			Bond Future	104.95	105.0990	104.9526	105.0990	0.00
22/11/2018	2037 On 07-February-19			Bond Future	9.80	88.4490	89.3524	88.4490	58,272.00
22/11/2018	2037 On 07-February-19	9.05	Call	Bond Future	149	0	0	0	0.00
22/11/2018	2037 On 07-February-19	9.07	Call	Bond Future	163	0	0	0	0.00
22/11/2018	2037 On 07-February-19	9.06	Call	Bond Future	156	0	0	0	0.00
22/11/2018	2037 On 07-February-19	9.05	Put	Bond Future	6234	7	6	7	0.00
22/11/2018	2037 On 07-February-19	9.07	Put	Bond Future	6079	7	6	7	0.00
22/11/2018	2037 On 07-February-19	9.06	Put	Bond Future	6156	7	6	7	0.00
22/11/2018	2037 On 02-May-19			Bond Future	9.86	90.0052	90.9245	90.0052	0.00
22/11/2018	2037 On 02-May-19	9.80	Call	Bond Future	2622	2	3	2	0.00
22/11/2018	2037 On 02-May-19	9.79	Call	Bond Future	2584	2	3	2	0.00
22/11/2018	2037 On 02-May-19	9.81	Call	Bond Future	2660	2	3	2	0.00
22/11/2018	2037 On 02-May-19	9.79	Put	Bond Future	3131	4	3	4	0.00
22/11/2018	2037 On 02-May-19	9.80	Put	Bond Future	3092	4	3	4	0.00
22/11/2018	2037 On 02-May-19	9.81	Put	Bond Future	3054	4	3	4	0.00
22/11/2018	2037 On 01-August-19			Bond Future	9.92	87.5504	88.4868	87.5504	0.00
22/11/2018	2037 On 01-August-19	10.29	Call	Bond Future	5149	5	5	5	0.00
22/11/2018	2037 On 01-August-19	10.31	Call	Bond Future	5241	5	5	5	0.00
22/11/2018	2037 On 01-August-19	10.30	Call	Bond Future	5195	5	5	5	0.00
22/11/2018	2037 On 01-August-19	10.30	Put	Bond Future	2386	3	2	3	0.00

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22/11/2018	2037 On 01-August-19	10.31	Put	Bond Future	2361	3	2	3	0.00
22/11/2018	2037 On 01-August-19	10.29	Put	Bond Future	2412	3	2	3	0.00
22/11/2018	2038 On 07-February-19			Bond Future	119.53	120.0952	119.5325	120.0952	9,912.00
22/11/2018	2038 On 02-May-19			Bond Future	121.66	122.2344	121.6619	122.2344	0.00
22/11/2018	2038 On 01-August-19			Bond Future	124.07	124.6550	124.0691	124.6550	0.00
22/11/2018	2040 On 07-February-19			Bond Future	9.87	91.5987	92.6106	91.5987	33,526.00
22/11/2018	2040 On 07-February-19	9.11	Call	Bond Future	153	0	0	0	0.00
22/11/2018	2040 On 07-February-19	9.13	Call	Bond Future	169	0	0	0	0.00
22/11/2018	2040 On 07-February-19	9.12	Call	Bond Future	161	0	0	0	0.00
22/11/2018	2040 On 07-February-19	9.12	Put	Bond Future	6729	8	7	8	0.00
22/11/2018	2040 On 07-February-19	9.11	Put	Bond Future	6814	8	7	8	0.00
22/11/2018	2040 On 07-February-19	9.13	Put	Bond Future	6645	8	7	8	0.00
22/11/2018	2040 On 02-May-19			Bond Future	9.93	93.2105	94.2401	93.2105	0.00
22/11/2018	2040 On 02-May-19	10.20	Call	Bond Future	4246	4	4	4	1,150.00
22/11/2018	2040 On 02-May-19	9.90	Call	Bond Future	2871	2	3	2	0.00
22/11/2018	2040 On 02-May-19	9.60	Call	Bond Future	1738	1	2	1	1,150.00
22/11/2018	2040 On 02-May-19	9.89	Call	Bond Future	2829	2	3	2	0.00
22/11/2018	2040 On 02-May-19	9.88	Call	Bond Future	2787	2	3	2	0.00
22/11/2018	2040 On 02-May-19	9.89	Put	Bond Future	3165	4	3	4	0.00
22/11/2018	2040 On 02-May-19	9.88	Put	Bond Future	3205	4	3	4	0.00
22/11/2018	2040 On 02-May-19	9.90	Put	Bond Future	3125	4	3	4	0.00
22/11/2018	2040 On 02-May-19	9.60	Put	Bond Future	4503	5	5	5	0.00
22/11/2018	2040 On 02-May-19	10.20	Put	Bond Future	2095	3	2	3	0.00
22/11/2018	2040 On 01-August-19			Bond Future	9.99	90.5694	91.6183	90.5694	0.00
22/11/2018	2040 On 01-August-19	10.36	Call	Bond Future	5542	5	6	5	0.00
22/11/2018	2040 On 01-August-19	10.37	Call	Bond Future	5591	5	6	5	0.00
22/11/2018	2040 On 01-August-19	10.38	Call	Bond Future	5640	5	6	5	0.00
22/11/2018	2040 On 01-August-19	10.38	Put	Bond Future	2543	3	3	3	0.00
22/11/2018	2040 On 01-August-19	10.36	Put	Bond Future	2598	3	3	3	0.00
22/11/2018	2040 On 01-August-19	10.37	Put	Bond Future	2570	3	3	3	0.00
22/11/2018	2044 On 07-February-19			Bond Future	9.88	88.8725	89.9025	88.8725	37,194.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	2044 On 07-February-19	9.17	Call	Bond Future	200	0	0	0	0.00
22/11/2018	2044 On 07-February-19	9.18	Call	Bond Future	209	0	0	0	0.00
22/11/2018	2044 On 07-February-19	9.16	Call	Bond Future	191	0	0	0	0.00
22/11/2018	2044 On 07-February-19	9.16	Put	Bond Future	6574	8	7	8	0.00
22/11/2018	2044 On 07-February-19	9.17	Put	Bond Future	6489	7	6	7	0.00
22/11/2018	2044 On 07-February-19	9.18	Put	Bond Future	6405	7	6	7	0.00
22/11/2018	2044 On 02-May-19			Bond Future	9.93	90.4361	91.4844	90.4361	0.00
22/11/2018	2044 On 02-May-19	9.90	Call	Bond Future	2918	2	3	2	0.00
22/11/2018	2044 On 02-May-19	9.92	Call	Bond Future	3005	3	3	3	0.00
22/11/2018	2044 On 02-May-19	9.91	Call	Bond Future	2961	2	3	2	0.00
22/11/2018	2044 On 02-May-19	9.92	Put	Bond Future	3095	4	3	4	0.00
22/11/2018	2044 On 02-May-19	9.91	Put	Bond Future	3135	4	3	4	0.00
22/11/2018	2044 On 02-May-19	9.90	Put	Bond Future	3176	4	3	4	0.00
22/11/2018	2044 On 01-August-19			Bond Future	9.98	87.8648	88.9326	87.8648	0.00
22/11/2018	2044 On 01-August-19	10.39	Call	Bond Future	5806	5	6	5	0.00
22/11/2018	2044 On 01-August-19	10.38	Call	Bond Future	5756	5	6	5	0.00
22/11/2018	2044 On 01-August-19	10.40	Call	Bond Future	5856	5	6	5	0.00
22/11/2018	2044 On 01-August-19	10.38	Put	Bond Future	2577	3	3	3	0.00
22/11/2018	2044 On 01-August-19	10.39	Put	Bond Future	2550	3	3	3	0.00
22/11/2018	2044 On 01-August-19	10.40	Put	Bond Future	2523	3	3	3	0.00
22/11/2018	2046 On 07-February-19			Bond Future	113.78	113.7926	113.7755	113.7926	12,458.00
22/11/2018	2046 On 02-May-19			Bond Future	114.12	114.1337	114.1160	114.1337	0.00
22/11/2018	2046 On 01-August-19			Bond Future	116.42	116.4430	116.4235	116.4430	0.00
22/11/2018	2050 On 07-February-19			Bond Future	116.84	117.3498	116.8435	117.3498	10,329.00
22/11/2018	2050 On 02-May-19			Bond Future	118.92	119.4401	118.9248	119.4401	0.00
22/11/2018	2050 On 01-August-19			Bond Future	119.51	120.0380	119.5106	120.0380	0.00
22/11/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	AL37 On 07-February-19			Index Future	608.02	605.9510	608.0210	605.9510	0.00
22/11/2018	AL37 On 02-May-19			Index Future	618.72	616.6090	618.7160	616.6090	0.00
22/11/2018	AL37 On 01-August-19			Index Future	631.08	628.9390	631.0800	628.9390	0.00
22/11/2018	AL7T On 07-February-19			Index Future	702.74	698.2830	702.7420	698.2830	0.00
22/11/2018	AL7T On 02-May-19			Index Future	715.10	710.5650	715.1030	710.5650	0.00
22/11/2018	AL7T On 01-August-19			Index Future	729.39	724.7740	729.3930	724.7740	0.00
22/11/2018	ALBI On 07-February-19			Index Future	638.52	633.1980	638.5180	633.1980	911.00
22/11/2018	ALBI On 02-May-19			Index Future	649.75	644.3360	649.7490	644.3360	0.00
22/11/2018	ALBI On 01-August-19			Index Future	662.73	657.2200	662.7330	657.2200	0.00
22/11/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	ES33 On 07-February-19			Bond Future	11.04	76.9892	77.7378	76.9892	494.00
22/11/2018	ES33 On 02-May-19			Bond Future	11.13	74.5522	75.3139	74.5522	0.00
22/11/2018	ES33 On 01-August-19			Bond Future	11.23	76.0441	76.8199	76.0441	0.00
22/11/2018	ES42 On 07-February-19			Bond Future	11.27	79.1373	79.9194	79.1373	5,169.00
22/11/2018	ES42 On 02-May-19			Bond Future	11.36	76.2686	77.0646	76.2686	0.00
22/11/2018	ES42 On 01-August-19			Bond Future	11.46	77.7955	78.6062	77.7955	0.00
22/11/2018	GOVI On 07-February-19			GOVI	632.09	626.7140	632.0850	626.7140	460.00
22/11/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 07-February-19	666.51	Put	GOVI	344250	40	34	40	0.00
22/11/2018	GOVI On 07-February-19	666.52	Put	GOVI	344350	40	34	40	0.00
22/11/2018	GOVI On 07-February-19	666.53	Put	GOVI	344450	40	34	40	0.00
22/11/2018	GOVI On 02-May-19			GOVI	643.20	637.7380	643.2030	637.7380	0.00
22/11/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 02-May-19	647.88	Put	GOVI	46770	10	5	10	0.00
22/11/2018	GOVI On 02-May-19	647.86	Put	GOVI	46570	10	5	10	0.00
22/11/2018	GOVI On 02-May-19	647.87	Put	GOVI	46670	10	5	10	0.00
22/11/2018	GOVI On 01-August-19			GOVI	656.06	650.4900	656.0560	650.4900	0.00
22/11/2018	GOVI On 01-August-19	638.69	Call	GOVI	173660	12	17	12	0.00
22/11/2018	GOVI On 01-August-19	638.68	Call	GOVI	173760	12	17	12	0.00
22/11/2018	GOVI On 01-August-19	638.67	Call	GOVI	173860	12	17	12	0.00
22/11/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/11/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
22/11/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2018	IGOV On 07-February-19			Index Future	253.26	253.5290	253.2640	253.5290	518.00
22/11/2018	IGOV On 02-May-19			Index Future	257.78	258.0450	257.7750	258.0450	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	IGOV On 01-August-19			Index Future	262.99	263.2650	262.9860	263.2650	0.00
22/11/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
22/11/2018	IS01 On 22-March-19			Interest Rate Swap	99.59	99.5700	99.5900	99.5700	0.00
22/11/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0300	102.0500	102.0300	0.00
22/11/2018	IS01 On 19-September-19			Interest Rate Swap	99.97	99.9300	99.9700	99.9300	0.00
22/11/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
22/11/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3200	99.3300	99.3200	0.00
22/11/2018	IS02 On 21-June-19			Interest Rate Swap	99.78	99.7500	99.7800	99.7500	0.00
22/11/2018	IS02 On 20-September-19			Interest Rate Swap	101.97	101.9300	101.9700	101.9300	0.00
22/11/2018	IS02 On 20-December-19			Interest Rate Swap	102.97	102.9400	102.9700	102.9400	0.00
22/11/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0300	99.0500	99.0300	0.00
22/11/2018	IS02 On 22-June-20			Interest Rate Swap	102.70	102.6900	102.7000	102.6900	0.00
22/11/2018	IS02 On 21-September-20			Interest Rate Swap	99.78	99.7700	99.7800	99.7700	0.00
22/11/2018	IS05 On 17-December-20			Interest Rate Swap	96.67	96.6600	96.6700	96.6600	0.00
22/11/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	95.9200	95.9300	95.9200	0.00
22/11/2018	IS05 On 15-June-21			Interest Rate Swap	95.15	95.1400	95.1500	95.1400	0.00
22/11/2018	IS05 On 21-September-21			Interest Rate Swap	95.33	95.3400	95.3300	95.3400	0.00
22/11/2018	IS05 On 21-December-21			Interest Rate Swap	97.54	97.5600	97.5400	97.5600	51.00
22/11/2018	IS05 On 15-March-22			Interest Rate Swap	97.68	97.7300	97.6800	97.7300	0.00
22/11/2018	IS05 On 21-June-22			Interest Rate Swap	98.86	98.9400	98.8600	98.9400	0.00
22/11/2018	IS05 On 20-September-22			Interest Rate Swap	102.77	102.8900	102.7700	102.8900	0.00
22/11/2018	IS05 On 20-December-22			Interest Rate Swap	104.02	104.1700	104.0200	104.1700	0.00
22/11/2018	IS05 On 22-March-23			Interest Rate Swap	97.41	97.5900	97.4100	97.5900	0.00
22/11/2018	IS05 On 20-June-23			Interest Rate Swap	103.45	103.6600	103.4500	103.6600	0.00
22/11/2018	IS05 On 19-September-23			Interest Rate Swap	98.97	99.2100	98.9700	99.2100	0.00
22/11/2018	IS10 On 17-December-25			Interest Rate Swap	95.82	96.2700	95.8200	96.2700	0.00
22/11/2018	IS10 On 16-March-26			Interest Rate Swap	92.84	93.3200	92.8400	93.3200	0.00
22/11/2018	IS10 On 15-June-26			Interest Rate Swap	91.59	92.1100	91.5900	92.1100	0.00
22/11/2018	IS10 On 21-September-26			Interest Rate Swap	93.75	94.2900	93.7500	94.2900	0.00
22/11/2018	IS10 On 21-December-26			Interest Rate Swap	97.54	98.1000	97.5400	98.1000	0.00
22/11/2018	IS10 On 15-March-27			Interest Rate Swap	96.14	96.7100	96.1400	96.7100	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
22/11/2018	IS10 On 21-June-27			Interest Rate Swap	98.23	98.8100	98.2300	98.8100	0.00
22/11/2018	IS10 On 20-September-27			Interest Rate Swap	103.69	104.2700	103.6900	104.2700	0.00
22/11/2018	IS10 On 20-December-27			Interest Rate Swap	104.06	104.6500	104.0600	104.6500	0.00
22/11/2018	IS10 On 22-March-28			Interest Rate Swap	97.62	98.2300	97.6200	98.2300	0.00
22/11/2018	IS10 On 20-June-28			Interest Rate Swap	104.79	105.3800	104.7900	105.3800	0.00
22/11/2018	IS10 On 19-September-28			Interest Rate Swap	98.40	99.0200	98.4000	99.0200	0.00
22/11/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/11/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/11/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/11/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
22/11/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
22/11/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
22/11/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
22/11/2018	R023 On 07-February-19			Bond Future	8.31	101.2856	101.6234	101.2856	60,251.00
22/11/2018	R023 On 07-February-19	10.57	Call	Bond Future	7189	7	7	7	0.00
22/11/2018	R023 On 07-February-19	10.59	Call	Bond Future	7249	7	7	7	0.00
22/11/2018	R023 On 07-February-19	10.58	Call	Bond Future	7219	7	7	7	0.00
22/11/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R023 On 02-May-19			Bond Future	8.35	99.1374	99.4812	99.1374	0.00
22/11/2018	R023 On 02-May-19	8.46	Call	Bond Future	1189	1	1	1	0.00
22/11/2018	R023 On 02-May-19	8.45	Call	Bond Future	1170	1	1	1	0.00
22/11/2018	R023 On 02-May-19	8.44	Call	Bond Future	1151	1	1	1	0.00
22/11/2018	R023 On 02-May-19	8.45	Put	Bond Future	859	1	1	1	0.00
22/11/2018	R023 On 02-May-19	8.44	Put	Bond Future	872	1	1	1	0.00
22/11/2018	R023 On 02-May-19	8.46	Put	Bond Future	847	1	1	1	0.00
22/11/2018	R023 On 01-August-19			Bond Future	8.37	101.1208	101.4701	101.1208	0.00
22/11/2018	R023 On 01-August-19	8.93	Call	Bond Future	2387	2	2	2	0.00
22/11/2018	R023 On 01-August-19	8.95	Call	Bond Future	2433	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	R023 On 01-August-19	8.94	Call	Bond Future	2410	2	2	2	0.00
22/11/2018	R023 On 01-August-19	8.94	Put	Bond Future	710	1	1	1	0.00
22/11/2018	R023 On 01-August-19	8.95	Put	Bond Future	704	1	1	1	0.00
22/11/2018	R023 On 01-August-19	8.93	Put	Bond Future	717	1	1	1	0.00
22/11/2018	R035 On 07-February-19			Bond Future	9.74	96.1544	97.0929	96.1544	71,612.00
22/11/2018	R035 On 07-February-19	8.96	Call	Bond Future	127	0	0	0	0.00
22/11/2018	R035 On 07-February-19	8.98	Call	Bond Future	138	0	0	0	0.00
22/11/2018	R035 On 07-February-19	8.97	Call	Bond Future	132	0	0	0	0.00
22/11/2018	R035 On 07-February-19	8.97	Put	Bond Future	6277	7	6	7	0.00
22/11/2018	R035 On 07-February-19	8.98	Put	Bond Future	6199	7	6	7	0.00
22/11/2018	R035 On 07-February-19	8.96	Put	Bond Future	6355	7	6	7	0.00
22/11/2018	R035 On 02-May-19			Bond Future	9.79	93.3454	94.3005	93.3454	0.00
22/11/2018	R035 On 02-May-19	9.74	Call	Bond Future	2601	2	3	2	0.00
22/11/2018	R035 On 02-May-19	9.75	Call	Bond Future	2640	2	3	2	0.00
22/11/2018	R035 On 02-May-19	9.73	Call	Bond Future	2563	2	3	2	0.00
22/11/2018	R035 On 02-May-19	9.73	Put	Bond Future	3046	4	3	4	0.00
22/11/2018	R035 On 02-May-19	9.75	Put	Bond Future	2972	3	3	3	0.00
22/11/2018	R035 On 02-May-19	9.74	Put	Bond Future	3009	4	3	4	0.00
22/11/2018	R035 On 01-August-19			Bond Future	9.84	95.2133	96.1860	95.2133	0.00
22/11/2018	R035 On 01-August-19	10.24	Call	Bond Future	5252	5	5	5	0.00
22/11/2018	R035 On 01-August-19	10.23	Call	Bond Future	5206	5	5	5	0.00
22/11/2018	R035 On 01-August-19	10.22	Call	Bond Future	5160	5	5	5	0.00
22/11/2018	R035 On 01-August-19	10.23	Put	Bond Future	2399	3	2	3	0.00
22/11/2018	R035 On 01-August-19	10.22	Put	Bond Future	2424	3	2	3	0.00
22/11/2018	R035 On 01-August-19	10.24	Put	Bond Future	2373	3	2	3	0.00
22/11/2018	R186 On 07-February-19			Bond Future	8.99	109.2299	109.9001	109.2299	70,180.00
22/11/2018	R186 On 07-February-19	9.20	Call	Bond Future	2085	2	2	2	3,000.00
22/11/2018	R186 On 07-February-19	9.38	Call	Bond Future	2815	2	3	2	6,000.00
22/11/2018	R186 On 07-February-19	8.20	Call	Bond Future	103	0	0	0	0.00
22/11/2018	R186 On 07-February-19	8.50	Call	Bond Future	332	0	0	0	1,000.00
22/11/2018	R186 On 07-February-19	9.50	Call	Bond Future	3348	3	3	3	0.00
22/11/2018	R186 On 07-February-19	9.10	Call	Bond Future	1724	1	2	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
22/11/2018	R186 On 07-February-19	8.21	Call	Bond Future	107	0	0	0	0.00
22/11/2018	R186 On 07-February-19	9.92	Call	Bond Future	5417	5	5	5	0.00
22/11/2018	R186 On 07-February-19	9.23	Call	Bond Future	2199	2	2	2	3,000.00
22/11/2018	R186 On 07-February-19	8.77	Call	Bond Future	789	1	1	1	1,170.00
22/11/2018	R186 On 07-February-19	8.22	Call	Bond Future	111	0	0	0	0.00
22/11/2018	R186 On 07-February-19	9.27	Call	Bond Future	2357	2	2	2	1,170.00
22/11/2018	R186 On 07-February-19	8.30	Call	Bond Future	156	0	0	0	210.00
22/11/2018	R186 On 07-February-19	9.90	Call	Bond Future	5314	5	5	5	0.00
22/11/2018	R186 On 07-February-19	9.90	Put	Bond Future	140	0	0	0	1,000.00
22/11/2018	R186 On 07-February-19	8.22	Put	Bond Future	4723	5	5	5	0.00
22/11/2018	R186 On 07-February-19	9.27	Put	Bond Future	718	1	1	1	0.00
22/11/2018	R186 On 07-February-19	8.77	Put	Bond Future	2068	3	2	3	0.00
22/11/2018	R186 On 07-February-19	9.23	Put	Bond Future	790	1	1	1	0.00
22/11/2018	R186 On 07-February-19	8.20	Put	Bond Future	4838	5	5	5	0.00
22/11/2018	R186 On 07-February-19	8.50	Put	Bond Future	3231	4	3	4	0.00
22/11/2018	R186 On 07-February-19	8.30	Put	Bond Future	4274	5	4	5	0.00
22/11/2018	R186 On 07-February-19	9.50	Put	Bond Future	400	1	0	1	5,000.00
22/11/2018	R186 On 07-February-19	9.10	Put	Bond Future	1066	1	1	1	1,000.00
22/11/2018	R186 On 07-February-19	8.21	Put	Bond Future	4780	5	5	5	0.00
22/11/2018	R186 On 07-February-19	9.92	Put	Bond Future	133	0	0	0	1,170.00
22/11/2018	R186 On 07-February-19	9.38	Put	Bond Future	547	1	1	1	0.00
22/11/2018	R186 On 07-February-19	9.20	Put	Bond Future	848	1	1	1	0.00
22/11/2018	R186 On 02-May-19			Bond Future	9.04	111.1514	111.8333	111.1514	0.00
22/11/2018	R186 On 02-May-19	8.65	Call	Bond Future	1025	1	1	1	3,250.00
22/11/2018	R186 On 02-May-19	9.03	Call	Bond Future	1994	2	2	2	0.00
22/11/2018	R186 On 02-May-19	10.07	Call	Bond Future	6143	6	6	6	0.00
22/11/2018	R186 On 02-May-19	9.75	Call	Bond Future	4692	4	5	4	0.00
22/11/2018	R186 On 02-May-19	9.02	Call	Bond Future	1964	2	2	2	0.00
22/11/2018	R186 On 02-May-19	9.96	Call	Bond Future	5635	5	6	5	0.00
22/11/2018	R186 On 02-May-19	9.25	Call	Bond Future	2705	2	3	2	3,250.00
22/11/2018	R186 On 02-May-19	9.01	Call	Bond Future	1935	2	2	2	0.00
22/11/2018	R186 On 02-May-19	9.30	Call	Bond Future	2883	2	3	2	200.00
22/11/2018	R186 On 02-May-19	8.50	Call	Bond Future	741	1	1	1	7,000.00
22/11/2018	R186 On 02-May-19	10.02	Call	Bond Future	5911	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	R186 On 02-May-19	9.20	Call	Bond Future	2534	2	3	2	90.00
22/11/2018	R186 On 02-May-19	8.62	Call	Bond Future	964	1	1	1	90.00
22/11/2018	R186 On 02-May-19	8.70	Call	Bond Future	1132	1	1	1	200.00
22/11/2018	R186 On 02-May-19	9.00	Call	Bond Future	1906	2	2	2	7,000.00
22/11/2018	R186 On 02-May-19	8.50	Put	Bond Future	3895	4	4	4	0.00
22/11/2018	R186 On 02-May-19	9.00	Put	Bond Future	2151	3	2	3	0.00
22/11/2018	R186 On 02-May-19	8.70	Put	Bond Future	3110	4	3	4	0.00
22/11/2018	R186 On 02-May-19	8.62	Put	Bond Future	3410	4	3	4	0.00
22/11/2018	R186 On 02-May-19	9.30	Put	Bond Future	1430	2	1	2	0.00
22/11/2018	R186 On 02-May-19	10.07	Put	Bond Future	489	1	0	1	200.00
22/11/2018	R186 On 02-May-19	9.20	Put	Bond Future	1643	2	2	2	0.00
22/11/2018	R186 On 02-May-19	10.02	Put	Bond Future	523	1	1	1	3,250.00
22/11/2018	R186 On 02-May-19	9.02	Put	Bond Future	2095	2	2	2	0.00
22/11/2018	R186 On 02-May-19	9.75	Put	Bond Future	757	1	1	1	7,000.00
22/11/2018	R186 On 02-May-19	8.65	Put	Bond Future	3295	4	3	4	0.00
22/11/2018	R186 On 02-May-19	9.01	Put	Bond Future	2123	2	2	2	0.00
22/11/2018	R186 On 02-May-19	9.96	Put	Bond Future	567	1	1	1	90.00
22/11/2018	R186 On 02-May-19	9.25	Put	Bond Future	1533	2	2	2	0.00
22/11/2018	R186 On 02-May-19	9.03	Put	Bond Future	2068	2	2	2	0.00
22/11/2018	R186 On 01-August-19			Bond Future	9.09	108.0726	108.7666	108.0726	0.00
22/11/2018	R186 On 01-August-19	9.52	Call	Bond Future	3987	4	4	4	0.00
22/11/2018	R186 On 01-August-19	8.30	Call	Bond Future	684	1	1	1	6,000.00
22/11/2018	R186 On 01-August-19	9.05	Call	Bond Future	2406	2	2	2	6,000.00
22/11/2018	R186 On 01-August-19	9.54	Call	Bond Future	4063	4	4	4	0.00
22/11/2018	R186 On 01-August-19	10.08	Call	Bond Future	6286	6	6	6	0.00
22/11/2018	R186 On 01-August-19	9.53	Call	Bond Future	4025	4	4	4	0.00
22/11/2018	R186 On 01-August-19	9.53	Put	Bond Future	1611	2	2	2	0.00
22/11/2018	R186 On 01-August-19	9.54	Put	Bond Future	1595	2	2	2	0.00
22/11/2018	R186 On 01-August-19	10.08	Put	Bond Future	964	1	1	1	6,000.00
22/11/2018	R186 On 01-August-19	9.05	Put	Bond Future	2617	3	3	3	0.00
22/11/2018	R186 On 01-August-19	9.52	Put	Bond Future	1627	2	2	2	0.00
22/11/2018	R186 On 01-August-19	8.30	Put	Bond Future	5172	6	5	6	0.00
22/11/2018	R197 On 07-February-19			Bond Future	298.06	297.7149	298.0629	297.7149	2,355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	R197 On 02-May-19			Bond Future	303.37	303.0180	303.3722	303.0180	0.00
22/11/2018	R197 On 01-August-19			Bond Future	301.95	301.5883	301.9452	301.5883	0.00
22/11/2018	R202 On 07-February-19			Bond Future	231.08	230.8481	231.0830	230.8481	8,990.00
22/11/2018	R202 On 02-May-19			Bond Future	235.20	234.9601	235.1993	234.9601	0.00
22/11/2018	R202 On 01-August-19			Bond Future	235.94	235.6979	235.9385	235.6979	0.00
22/11/2018	R207 On 07-February-19			Bond Future	5.87	101.6734	101.7795	101.6734	17,072.00
22/11/2018	R207 On 07-February-19	6.53	Call	Bond Future	595	0	1	0	0.00
22/11/2018	R207 On 07-February-19	6.52	Call	Bond Future	587	0	1	0	0.00
22/11/2018	R207 On 07-February-19	6.51	Call	Bond Future	578	0	1	0	0.00
22/11/2018	R207 On 07-February-19	6.52	Put	Bond Future	4	0	0	0	0.00
22/11/2018	R207 On 07-February-19	6.51	Put	Bond Future	4	0	0	0	0.00
22/11/2018	R207 On 07-February-19	6.53	Put	Bond Future	4	0	0	0	0.00
22/11/2018	R207 On 02-May-19			Bond Future	5.25	103.4621	103.5701	103.4621	0.00
22/11/2018	R207 On 02-May-19	7.61	Call	Bond Future	1581	1	2	1	0.00
22/11/2018	R207 On 02-May-19	7.63	Call	Bond Future	1594	1	2	1	0.00
22/11/2018	R207 On 02-May-19	7.62	Call	Bond Future	1587	1	2	1	0.00
22/11/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 01-August-19			Bond Future	3.59	101.8894	101.9981	101.8894	0.00
22/11/2018	R207 On 01-August-19	7.33	Call	Bond Future	1638	2	2	2	0.00
22/11/2018	R207 On 01-August-19	7.34	Call	Bond Future	1642	2	2	2	0.00
22/11/2018	R207 On 01-August-19	7.35	Call	Bond Future	1647	2	2	2	0.00
22/11/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
22/11/2018	R208 On 07-February-19			Bond Future	7.24	101.2742	101.5399	101.2742	17,015.00
22/11/2018	R208 On 07-February-19	7.08	Call	Bond Future	134	0	0	0	0.00
22/11/2018	R208 On 07-February-19	7.07	Call	Bond Future	128	0	0	0	0.00
22/11/2018	R208 On 07-February-19	7.06	Call	Bond Future	122	0	0	0	0.00
22/11/2018	R208 On 07-February-19	7.08	Put	Bond Future	444	1	0	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
22/11/2018	R208 On 07-February-19	7.06	Put	Bond Future	472	1	0	1	0.00
22/11/2018	R208 On 07-February-19	7.07	Put	Bond Future	458	1	0	1	0.00
22/11/2018	R208 On 02-May-19			Bond Future	7.18	99.6546	99.9250	99.6546	0.00
22/11/2018	R208 On 02-May-19	8.02	Call	Bond Future	1538	1	2	1	0.00
22/11/2018	R208 On 02-May-19	8.03	Call	Bond Future	1554	1	2	1	0.00
22/11/2018	R208 On 02-May-19	8.04	Call	Bond Future	1569	1	2	1	0.00
22/11/2018	R208 On 02-May-19	8.04	Put	Bond Future	86	0	0	0	0.00
22/11/2018	R208 On 02-May-19	8.02	Put	Bond Future	88	0	0	0	0.00
22/11/2018	R208 On 02-May-19	8.03	Put	Bond Future	87	0	0	0	0.00
22/11/2018	R208 On 01-August-19			Bond Future	7.03	101.6486	101.9229	101.6486	0.00
22/11/2018	R208 On 01-August-19	8.17	Call	Bond Future	1845	2	2	2	0.00
22/11/2018	R208 On 01-August-19	8.16	Call	Bond Future	1832	2	2	2	0.00
22/11/2018	R208 On 01-August-19	8.15	Call	Bond Future	1818	2	2	2	0.00
22/11/2018	R208 On 01-August-19	8.15	Put	Bond Future	120	0	0	0	0.00
22/11/2018	R208 On 01-August-19	8.17	Put	Bond Future	117	0	0	0	0.00
22/11/2018	R208 On 01-August-19	8.16	Put	Bond Future	119	0	0	0	0.00
22/11/2018	R209 On 07-February-19			Bond Future	9.68	73.0554	73.8849	73.0554	121,966.00
22/11/2018	R209 On 07-February-19	8.96	Call	Bond Future	161	0	0	0	0.00
22/11/2018	R209 On 07-February-19	9.54	Call	Bond Future	1141	1	1	1	4,000.00
22/11/2018	R209 On 07-February-19	8.95	Call	Bond Future	155	0	0	0	0.00
22/11/2018	R209 On 07-February-19	9.04	Call	Bond Future	222	0	0	0	4,000.00
22/11/2018	R209 On 07-February-19	10.20	Call	Bond Future	3766	3	4	3	0.00
22/11/2018	R209 On 07-February-19	8.97	Call	Bond Future	168	0	0	0	0.00
22/11/2018	R209 On 07-February-19	9.54	Put	Bond Future	2062	3	2	3	0.00
22/11/2018	R209 On 07-February-19	9.04	Put	Bond Future	4566	5	5	5	0.00
22/11/2018	R209 On 07-February-19	8.95	Put	Bond Future	5140	6	5	6	0.00
22/11/2018	R209 On 07-February-19	8.96	Put	Bond Future	5075	6	5	6	0.00
22/11/2018	R209 On 07-February-19	10.20	Put	Bond Future	504	1	1	1	4,000.00
22/11/2018	R209 On 07-February-19	8.97	Put	Bond Future	5010	6	5	6	0.00
22/11/2018	R209 On 02-May-19			Bond Future	9.73	71.1914	72.0354	71.1914	0.00
22/11/2018	R209 On 02-May-19	9.69	Call	Bond Future	2278	2	2	2	0.00
22/11/2018	R209 On 02-May-19	9.68	Call	Bond Future	2245	2	2	2	0.00
22/11/2018	R209 On 02-May-19	9.95	Call	Bond Future	3203	3	3	3	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
22/11/2018	R209 On 02-May-19	9.35	Call	Bond Future	1292	1	1	1	760.00
22/11/2018	R209 On 02-May-19	9.70	Call	Bond Future	2311	2	2	2	0.00
22/11/2018	R209 On 02-May-19	10.71	Call	Bond Future	6563	6	7	6	0.00
22/11/2018	R209 On 02-May-19	10.71	Put	Bond Future	646	1	1	1	760.00
22/11/2018	R209 On 02-May-19	9.95	Put	Bond Future	1808	2	2	2	0.00
22/11/2018	R209 On 02-May-19	9.35	Put	Bond Future	3799	4	4	4	0.00
22/11/2018	R209 On 02-May-19	9.68	Put	Bond Future	2568	3	3	3	0.00
22/11/2018	R209 On 02-May-19	9.69	Put	Bond Future	2536	3	3	3	0.00
22/11/2018	R209 On 02-May-19	9.70	Put	Bond Future	2504	3	3	3	0.00
22/11/2018	R209 On 01-August-19			Bond Future	9.77	72.6160	73.4760	72.6160	0.00
22/11/2018	R209 On 01-August-19	10.15	Call	Bond Future	4433	4	4	4	0.00
22/11/2018	R209 On 01-August-19	10.17	Call	Bond Future	4512	4	5	4	0.00
22/11/2018	R209 On 01-August-19	10.16	Call	Bond Future	4472	4	4	4	0.00
22/11/2018	R209 On 01-August-19	10.16	Put	Bond Future	2072	2	2	2	0.00
22/11/2018	R209 On 01-August-19	10.15	Put	Bond Future	2094	2	2	2	0.00
22/11/2018	R209 On 01-August-19	10.17	Put	Bond Future	2051	2	2	2	0.00
22/11/2018	R210 On 07-February-19			Bond Future	186.62	186.6533	186.6241	186.6533	3,308.00
22/11/2018	R210 On 02-May-19			Bond Future	187.39	187.4221	187.3925	187.4221	0.00
22/11/2018	R210 On 01-August-19			Bond Future	191.18	191.2144	191.1815	191.2144	0.00
22/11/2018	R212 On 07-February-19			Bond Future	155.59	155.5206	155.5891	155.5206	4,976.00
22/11/2018	R212 On 02-May-19			Bond Future	158.36	158.2909	158.3608	158.2909	0.00
22/11/2018	R212 On 01-August-19			Bond Future	161.49	161.4223	161.4914	161.4223	0.00
22/11/2018	R213 On 07-February-19			Bond Future	9.52	84.6600	85.3303	84.6600	32,397.00
22/11/2018	R213 On 07-February-19	8.68	Call	Bond Future	98	0	0	0	0.00
22/11/2018	R213 On 07-February-19	8.69	Call	Bond Future	102	0	0	0	0.00
22/11/2018	R213 On 07-February-19	8.70	Call	Bond Future	106	0	0	0	0.00
22/11/2018	R213 On 07-February-19	8.69	Put	Bond Future	5489	6	5	6	0.00
22/11/2018	R213 On 07-February-19	8.70	Put	Bond Future	5426	6	5	6	0.00
22/11/2018	R213 On 07-February-19	8.68	Put	Bond Future	5553	6	6	6	0.00
22/11/2018	R213 On 02-May-19			Bond Future	9.58	82.5996	83.2818	82.5996	0.00
22/11/2018	R213 On 02-May-19	9.50	Call	Bond Future	2057	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	R213 On 02-May-19	9.49	Call	Bond Future	2027	2	2	2	0.00
22/11/2018	R213 On 02-May-19	9.48	Call	Bond Future	1996	2	2	2	0.00
22/11/2018	R213 On 02-May-19	9.49	Put	Bond Future	2555	3	3	3	0.00
22/11/2018	R213 On 02-May-19	9.48	Put	Bond Future	2586	3	3	3	0.00
22/11/2018	R213 On 02-May-19	9.50	Put	Bond Future	2524	3	3	3	0.00
22/11/2018	R213 On 01-August-19			Bond Future	9.62	84.2523	84.9469	84.2523	0.00
22/11/2018	R213 On 01-August-19	9.98	Call	Bond Future	4146	4	4	4	0.00
22/11/2018	R213 On 01-August-19	9.99	Call	Bond Future	4184	4	4	4	0.00
22/11/2018	R213 On 01-August-19	10.00	Call	Bond Future	4222	4	4	4	0.00
22/11/2018	R213 On 01-August-19	10.00	Put	Bond Future	1992	2	2	2	0.00
22/11/2018	R213 On 01-August-19	9.98	Put	Bond Future	2033	2	2	2	0.00
22/11/2018	R213 On 01-August-19	9.99	Put	Bond Future	2012	2	2	2	0.00
22/11/2018	R214 On 07-February-19			Bond Future	9.86	72.1840	72.9764	72.1840	29,831.00
22/11/2018	R214 On 07-February-19	9.04	Call	Bond Future	110	0	0	0	0.00
22/11/2018	R214 On 07-February-19	9.05	Call	Bond Future	115	0	0	0	0.00
22/11/2018	R214 On 07-February-19	9.03	Call	Bond Future	105	0	0	0	0.00
22/11/2018	R214 On 07-February-19	9.03	Put	Bond Future	6066	7	6	7	0.00
22/11/2018	R214 On 07-February-19	9.04	Put	Bond Future	5994	7	6	7	0.00
22/11/2018	R214 On 07-February-19	9.05	Put	Bond Future	5923	7	6	7	0.00
22/11/2018	R214 On 02-May-19			Bond Future	9.91	70.1577	70.9641	70.1577	0.00
22/11/2018	R214 On 02-May-19	9.87	Call	Bond Future	2450	2	2	2	0.00
22/11/2018	R214 On 02-May-19	9.85	Call	Bond Future	2383	2	2	2	0.00
22/11/2018	R214 On 02-May-19	9.86	Call	Bond Future	2417	2	2	2	0.00
22/11/2018	R214 On 02-May-19	9.86	Put	Bond Future	2733	3	3	3	0.00
22/11/2018	R214 On 02-May-19	9.87	Put	Bond Future	2699	3	3	3	0.00
22/11/2018	R214 On 02-May-19	9.85	Put	Bond Future	2767	3	3	3	0.00
22/11/2018	R214 On 01-August-19			Bond Future	9.95	71.5616	72.3830	71.5616	0.00
22/11/2018	R214 On 01-August-19	10.33	Call	Bond Future	4619	4	5	4	0.00
22/11/2018	R214 On 01-August-19	10.34	Call	Bond Future	4659	4	5	4	0.00
22/11/2018	R214 On 01-August-19	10.32	Call	Bond Future	4579	4	5	4	0.00
22/11/2018	R214 On 01-August-19	10.32	Put	Bond Future	2205	3	2	3	0.00
22/11/2018	R214 On 01-August-19	10.33	Put	Bond Future	2182	3	2	3	0.00
22/11/2018	R214 On 01-August-19	10.34	Put	Bond Future	2159	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2018	R248 On 07-February-19			Bond Future	9.86	92.3257	93.3837	92.3257	109,519.00
22/11/2018	R248 On 07-February-19	9.07	Call	Bond Future	129	0	0	0	0.00
22/11/2018	R248 On 07-February-19	9.05	Call	Bond Future	116	0	0	0	0.00
22/11/2018	R248 On 07-February-19	9.06	Call	Bond Future	122	0	0	0	0.00
22/11/2018	R248 On 07-February-19	9.05	Put	Bond Future	7651	9	8	9	0.00
22/11/2018	R248 On 07-February-19	9.07	Put	Bond Future	7466	8	7	8	0.00
22/11/2018	R248 On 07-February-19	9.06	Put	Bond Future	7558	9	8	9	0.00
22/11/2018	R248 On 02-May-19			Bond Future	9.91	89.5128	90.5895	89.5128	0.00
22/11/2018	R248 On 02-May-19	9.90	Call	Bond Future	3148	3	3	3	0.00
22/11/2018	R248 On 02-May-19	9.89	Call	Bond Future	3104	3	3	3	0.00
22/11/2018	R248 On 02-May-19	9.91	Call	Bond Future	3191	3	3	3	0.00
22/11/2018	R248 On 02-May-19	9.89	Put	Bond Future	3294	4	3	4	0.00
22/11/2018	R248 On 02-May-19	9.91	Put	Bond Future	3210	4	3	4	0.00
22/11/2018	R248 On 02-May-19	9.90	Put	Bond Future	3252	4	3	4	0.00
22/11/2018	R248 On 01-August-19			Bond Future	9.96	91.3039	92.4008	91.3039	0.00
22/11/2018	R248 On 01-August-19	10.36	Call	Bond Future	5921	5	6	5	0.00
22/11/2018	R248 On 01-August-19	10.35	Call	Bond Future	5870	5	6	5	0.00
22/11/2018	R248 On 01-August-19	10.34	Call	Bond Future	5819	5	6	5	0.00
22/11/2018	R248 On 01-August-19	10.35	Put	Bond Future	2643	3	3	3	0.00
22/11/2018	R248 On 01-August-19	10.34	Put	Bond Future	2671	3	3	3	0.00
22/11/2018	R248 On 01-August-19	10.36	Put	Bond Future	2615	3	3	3	0.00