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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	2025 On 07-February-19			Bond Future	132.30	132.1459	132.3002	132.1459	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
21/12/2018	2025 On 02-May-19			Bond Future	134.64	134.4862	134.6429	134.4862	0.00
21/12/2018	2025 On 01-August-19			Bond Future	137.26	137.0956	137.2553	137.0956	0.00
21/12/2018	2029 On 07-February-19			Bond Future	100.31	100.3053	100.3088	100.3053	2,954.00
21/12/2018	2029 On 02-May-19			Bond Future	101.01	101.0086	101.0119	101.0086	0.00
21/12/2018	2029 On 01-August-19			Bond Future	103.01	103.0036	103.0069	103.0036	0.00
21/12/2018	2030 On 07-February-19			Bond Future	9.56	89.8820	9.5615	89.8820	56,795.00
21/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1636	2	1636	2	3,960.00
21/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	342	0	342	0	3,960.00
21/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	19	0	19	0	0.00
21/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4047	4	4047	4	0.00
21/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	92	0	92	0	1,320.00
21/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	20	0	20	0	0.00
21/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	21	0	21	0	0.00
21/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1352	1	1352	1	1,320.00
21/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	31	0	31	0	0.00
21/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	766	1	766	1	0.00
21/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5615	6	5615	6	0.00
21/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	4339	4	4339	4	0.00
21/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1779	2	1779	2	0.00
21/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6012	6	6012	6	0.00
21/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1113	1	1113	1	0.00
21/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6078	6	6078	6	0.00
21/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6145	6	6145	6	0.00
21/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	190	0	190	0	3,960.00
21/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2759	3	2759	3	0.00
21/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	903	1	903	1	0.00
21/12/2018	2030 On 02-May-19			Bond Future	9.63	91.4537	9.6263	91.4537	0.00
21/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1364	1	1364	1	0.00
21/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4289	4	4289	4	0.00
21/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1417	1	1417	1	0.00
21/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	433	0	433	0	3,000.00
21/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1390	1	1390	1	3,000.00
21/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2790	3	2790	3	0.00
21/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2754	3	2754	3	0.00

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21/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5029	5	5029	5	0.00
21/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	869	1	869	1	3,000.00
21/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2826	3	2826	3	0.00
21/12/2018	2030 On 01-August-19			Bond Future	9.69	89.2334	9.6925	89.2334	0.00
21/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3400	3	3400	3	0.00
21/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3437	3	3437	3	0.00
21/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3365	3	3365	3	0.00
21/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2084	2	2084	2	0.00
21/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2130	2	2130	2	0.00
21/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2107	2	2107	2	0.00
21/12/2018	2032 On 07-February-19			Bond Future	9.78	91.9725	9.7781	91.9725	43,478.00
21/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	18	0	18	0	0.00
21/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	17	0	17	0	0.00
21/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	16	0	16	0	0.00
21/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6877	7	6877	7	0.00
21/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6950	7	6950	7	0.00
21/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6803	7	6803	7	0.00
21/12/2018	2032 On 02-May-19			Bond Future	9.84	89.4239	9.8423	89.4239	0.00
21/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1507	2	1507	2	0.00
21/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1536	2	1536	2	0.00
21/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1566	2	1566	2	0.00
21/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2989	3	2989	3	0.00
21/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3066	3	3066	3	0.00
21/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3027	3	3027	3	0.00
21/12/2018	2032 On 01-August-19			Bond Future	9.91	91.1694	9.9058	91.1694	0.00
21/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3661	4	3661	4	0.00
21/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3623	4	3623	4	0.00
21/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3585	4	3585	4	0.00
21/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2394	2	2394	2	0.00
21/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2342	2	2342	2	0.00
21/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2368	2	2368	2	0.00
21/12/2018	2033 On 07-February-19			Bond Future	102.42	102.2931	102.4199	102.2931	5,890.00
21/12/2018	2033 On 02-May-19			Bond Future	103.09	102.9593	103.0882	102.9593	0.00
21/12/2018	2033 On 01-August-19			Bond Future	105.12	104.9928	105.1241	104.9928	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
21/12/2018	2037 On 07-February-19			Bond Future	10.01	87.9344	10.0063	87.9344	57,970.00
21/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	20	0	20	0	0.00
21/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	23	0	23	0	0.00
21/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	22	0	22	0	0.00
21/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	7631	8	7631	8	0.00
21/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	7465	7	7465	7	0.00
21/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	7548	7	7548	7	0.00
21/12/2018	2037 On 02-May-19			Bond Future	10.07	89.4720	10.0707	89.4720	0.00
21/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1563	2	1563	2	0.00
21/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1531	2	1531	2	0.00
21/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1594	2	1594	2	0.00
21/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3641	4	3641	4	0.00
21/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3595	4	3595	4	0.00
21/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3551	3	3551	3	0.00
21/12/2018	2037 On 01-August-19			Bond Future	10.14	86.9627	10.1373	86.9627	0.00
21/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3880	4	3880	4	0.00
21/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3963	4	3963	4	0.00
21/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3922	4	3922	4	0.00
21/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2749	3	2749	3	0.00
21/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2720	3	2720	3	0.00
21/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2779	3	2779	3	0.00
21/12/2018	2038 On 07-February-19			Bond Future	120.21	120.2064	120.2107	120.2064	9,955.00
21/12/2018	2038 On 02-May-19			Bond Future	122.34	122.3352	122.3393	122.3352	0.00
21/12/2018	2038 On 01-August-19			Bond Future	124.70	124.6988	124.7029	124.6988	0.00
21/12/2018	2040 On 07-February-19			Bond Future	10.08	91.1281	10.0812	91.1281	31,965.00
21/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	18	0	18	0	0.00
21/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	21	0	21	0	0.00
21/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	20	0	20	0	0.00
21/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	8268	8	8268	8	0.00
21/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	8359	8	8359	8	0.00
21/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	8178	8	8178	8	0.00
21/12/2018	2040 On 02-May-19			Bond Future	10.15	92.7217	10.1453	92.7217	0.00
21/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2957	3	2957	3	1,150.00
21/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1787	2	1787	2	0.00

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21/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	902	1	902	1	1,150.00
21/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1752	2	1752	2	0.00
21/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1718	2	1718	2	0.00
21/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3808	4	3808	4	0.00
21/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3856	4	3856	4	0.00
21/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3761	4	3761	4	0.00
21/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	5386	5	5386	5	0.00
21/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2525	2	2525	2	0.00
21/12/2018	2040 On 01-August-19			Bond Future	10.21	90.0255	10.2117	90.0255	0.00
21/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4155	4	4155	4	0.00
21/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4200	4	4200	4	0.00
21/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4244	4	4244	4	0.00
21/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2945	3	2945	3	0.00
21/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3009	3	3009	3	0.00
21/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2977	3	2977	3	0.00
21/12/2018	2044 On 07-February-19			Bond Future	10.10	88.2195	10.1049	88.2195	37,400.00
21/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	23	0	23	0	0.00
21/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	24	0	24	0	0.00
21/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	21	0	21	0	0.00
21/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	8289	8	8289	8	0.00
21/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	8196	8	8196	8	0.00
21/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	8103	8	8103	8	0.00
21/12/2018	2044 On 02-May-19			Bond Future	10.17	89.7622	10.1666	89.7622	0.00
21/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1744	2	1744	2	0.00
21/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1814	2	1814	2	0.00
21/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1779	2	1779	2	0.00
21/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3831	4	3831	4	0.00
21/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3880	4	3880	4	0.00
21/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3928	4	3928	4	0.00
21/12/2018	2044 On 01-August-19			Bond Future	10.23	87.1334	10.2305	87.1334	0.00
21/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4267	4	4267	4	0.00
21/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4222	4	4222	4	0.00
21/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4312	4	4312	4	0.00
21/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3051	3	3051	3	0.00

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21/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3018	3	3018	3	0.00
21/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2986	3	2986	3	0.00
21/12/2018	2046 On 07-February-19			Bond Future	114.36	114.3529	114.3570	114.3529	12,458.00
21/12/2018	2046 On 02-May-19			Bond Future	114.70	114.6919	114.6960	114.6919	0.00
21/12/2018	2046 On 01-August-19			Bond Future	116.96	116.9573	116.9613	116.9573	0.00
21/12/2018	2050 On 07-February-19			Bond Future	117.87	117.8680	117.8721	117.8680	10,568.00
21/12/2018	2050 On 02-May-19			Bond Future	119.96	119.9551	119.9593	119.9551	0.00
21/12/2018	2050 On 01-August-19			Bond Future	120.51	120.5060	120.5100	120.5060	0.00
21/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	AL37 On 07-February-19			Index Future	609.13	609.4970	609.1300	609.4970	0.00
21/12/2018	AL37 On 02-May-19			Index Future	619.78	620.1560	619.7810	620.1560	0.00
21/12/2018	AL37 On 01-August-19			Index Future	631.88	632.2590	631.8760	632.2590	0.00
21/12/2018	AL7T On 07-February-19			Index Future	699.71	700.2890	699.7090	700.2890	0.00
21/12/2018	AL7T On 02-May-19			Index Future	711.94	712.5350	711.9440	712.5350	0.00
21/12/2018	AL7T On 01-August-19			Index Future	725.84	726.4410	725.8370	726.4410	0.00
21/12/2018	ALBI On 07-February-19			Index Future	631.33	632.1690	631.3320	632.1690	908.00
21/12/2018	ALBI On 02-May-19			Index Future	642.37	643.2240	642.3710	643.2240	0.00
21/12/2018	ALBI On 01-August-19			Index Future	654.91	655.7770	654.9070	655.7770	0.00
21/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2018	ES33 On 07-February-19			Bond Future	11.21	76.8407	11.2115	76.8407	494.00
21/12/2018	ES33 On 02-May-19			Bond Future	11.32	74.3930	11.3158	74.3930	0.00
21/12/2018	ES33 On 01-August-19			Bond Future	11.42	75.8451	11.4240	75.8451	0.00
21/12/2018	ES42 On 07-February-19			Bond Future	11.45	78.8562	11.4535	78.8562	5,169.00
21/12/2018	ES42 On 02-May-19			Bond Future	11.56	75.9742	11.5582	75.9742	0.00
21/12/2018	ES42 On 01-August-19			Bond Future	11.66	77.4575	11.6648	77.4575	0.00
21/12/2018	GOVI On 07-February-19			GOVI	624.71	625.5250	624.7100	625.5250	450.00
21/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	418000	41	418000	41	0.00
21/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	418100	41	418100	41	0.00
21/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	418200	41	418200	41	0.00
21/12/2018	GOVI On 02-May-19			GOVI	635.63	636.4640	635.6330	636.4640	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
21/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	122470	11	122470	11	0.00
21/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	122270	11	122270	11	0.00
21/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	122370	11	122370	11	0.00
21/12/2018	GOVI On 01-August-19			GOVI	648.04	648.8850	648.0370	648.8850	0.00
21/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	93470	10	93470	10	0.00
21/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	93570	10	93570	10	0.00
21/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	93670	10	93670	10	0.00
21/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
21/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
21/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2018	IGOV On 07-February-19			Index Future	253.65	253.5590	253.6500	253.5590	518.00
21/12/2018	IGOV On 02-May-19			Index Future	258.14	258.0500	258.1420	258.0500	215.00
21/12/2018	IGOV On 01-August-19			Index Future	263.24	263.1470	263.2410	263.1470	0.00
21/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
21/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0200	102.0300	102.0200	0.00
21/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
21/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
21/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
21/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
21/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
21/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9200	102.9200	102.9200	0.00
21/12/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9900	98.9800	98.9900	0.00
21/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.61	102.6100	102.6100	102.6100	0.00
21/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6700	99.6600	99.6700	0.00
21/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.52	96.5300	96.5200	96.5300	0.00
21/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.76	95.7700	95.7600	95.7700	0.00
21/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.95	94.9500	94.9500	94.9500	0.00
21/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.11	95.1100	95.1100	95.1100	0.00
21/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.30	97.3000	97.3000	97.3000	51.00
21/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.43	97.4300	97.4300	97.4300	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
21/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.61	98.6100	98.6100	98.6100	0.00
21/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.52	102.5200	102.5200	102.5200	0.00
21/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.76	103.7700	103.7600	103.7700	0.00
21/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.14	97.1400	97.1400	97.1400	0.00
21/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.17	103.1700	103.1700	103.1700	0.00
21/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.66	98.6800	98.6600	98.6800	0.00
21/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.41	95.4600	95.4100	95.4600	0.00
21/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.42	92.4800	92.4200	92.4800	0.00
21/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.16	91.2400	91.1600	91.2400	0.00
21/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.33	93.4100	93.3300	93.4100	0.00
21/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.13	97.2000	97.1300	97.2000	0.00
21/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.72	95.7900	95.7200	95.7900	0.00
21/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.81	97.8700	97.8100	97.8700	0.00
21/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.29	103.3300	103.2900	103.3300	0.00
21/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.66	103.7000	103.6600	103.7000	0.00
21/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.21	97.2500	97.2100	97.2500	0.00
21/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.39	104.4200	104.3900	104.4200	0.00
21/12/2018	IS10 On 19-September-28			Interest Rate Swap	97.99	98.0200	97.9900	98.0200	0.00
21/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
21/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/12/2018	R023 On 07-February-19			Bond Future	8.26	101.8661	8.2611	101.8661	62,040.00
21/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7364	7	7364	7	0.00
21/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7425	7	7425	7	0.00
21/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7394	7	7394	7	0.00
21/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R023 On 02-May-19			Bond Future	8.30	99.7175	8.2991	99.7175	0.00
21/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1138	1	1138	1	0.00
21/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1118	1	1118	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
21/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1098	1	1098	1	0.00
21/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	639	1	639	1	0.00
21/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	651	1	651	1	0.00
21/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	628	1	628	1	0.00
21/12/2018	R023 On 01-August-19			Bond Future	8.33	101.6636	8.3255	101.6636	0.00
21/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2326	2	2326	2	0.00
21/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2374	2	2374	2	0.00
21/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2350	2	2350	2	0.00
21/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	527	1	527	1	0.00
21/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	521	1	521	1	0.00
21/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	532	1	532	1	0.00
21/12/2018	R035 On 07-February-19			Bond Future	9.94	95.7329	9.9392	95.7329	71,443.00
21/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	14	0	14	0	0.00
21/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	16	0	16	0	0.00
21/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	15	0	15	0	0.00
21/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	7665	8	7665	8	0.00
21/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	7582	7	7582	7	0.00
21/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	7748	8	7748	8	0.00
21/12/2018	R035 On 02-May-19			Bond Future	10.00	92.9066	10.0013	92.9066	0.00
21/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1632	2	1632	2	0.00
21/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1663	2	1663	2	0.00
21/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1601	2	1601	2	0.00
21/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3626	4	3626	4	0.00
21/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3536	3	3536	3	0.00
21/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3581	4	3581	4	0.00
21/12/2018	R035 On 01-August-19			Bond Future	10.06	94.7200	10.0640	94.7200	0.00
21/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3854	4	3854	4	0.00
21/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3812	4	3812	4	0.00
21/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3771	4	3771	4	0.00
21/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2622	3	2622	3	0.00
21/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2651	3	2651	3	0.00
21/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2592	3	2592	3	0.00
21/12/2018	R186 On 07-February-19			Bond Future	9.04	109.6713	9.0408	109.6713	74,984.00
21/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1595	2	1595	2	3,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1990	2	1990	2	0.00
21/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2333	2	2333	2	6,000.00
21/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	23	0	23	0	0.00
21/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	122	0	122	0	1,000.00
21/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2884	3	2884	3	0.00
21/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	24	0	24	0	0.00
21/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1245	1	1245	1	0.00
21/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5024	5	5024	5	0.00
21/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	424	0	424	0	1,170.00
21/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	42	0	42	0	210.00
21/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4919	5	4919	5	0.00
21/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1709	2	1709	2	3,000.00
21/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	26	0	26	0	0.00
21/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1867	2	1867	2	1,170.00
21/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2018	2	2018	2	0.00
21/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4951	5	4951	5	0.00
21/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	58	0	58	0	1,000.00
21/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	542	1	542	1	0.00
21/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	614	1	614	1	0.00
21/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	250	0	250	0	5,000.00
21/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5072	5	5072	5	0.00
21/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4475	4	4475	4	0.00
21/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3335	3	3335	3	0.00
21/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	900	1	900	1	1,000.00
21/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	54	0	54	0	1,170.00
21/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5012	5	5012	5	0.00
21/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	379	0	379	0	0.00
21/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	493	0	493	0	7,500.00
21/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	672	1	672	1	0.00
21/12/2018	R186 On 02-May-19			Bond Future	9.10	111.5886	9.1011	111.5886	3,050.00
21/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	715	1	715	1	3,250.00
21/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1590	2	1590	2	0.00
21/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1562	2	1562	2	0.00
21/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5710	6	5710	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4245	4	4245	4	0.00
21/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2444	3	2444	3	200.00
21/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5196	5	5196	5	0.00
21/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2271	2	2271	2	3,250.00
21/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1535	2	1535	2	0.00
21/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	663	1	663	1	90.00
21/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	808	1	808	1	200.00
21/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2106	2	2106	2	90.00
21/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	479	1	479	1	7,000.00
21/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1507	2	1507	2	7,000.00
21/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1013	1	1013	1	7,500.00
21/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5475	6	5475	6	0.00
21/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2741	3	2741	3	0.00
21/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2084	2	2084	2	0.00
21/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3964	4	3964	4	0.00
21/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1323	1	1323	1	0.00
21/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3117	3	3117	3	0.00
21/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3441	3	3441	3	0.00
21/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2024	2	2024	2	0.00
21/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1546	2	1546	2	0.00
21/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	418	0	418	0	3,250.00
21/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	641	1	641	1	7,000.00
21/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	387	0	387	0	200.00
21/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	460	0	460	0	90.00
21/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3317	3	3317	3	0.00
21/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1430	1	1430	1	0.00
21/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2054	2	2054	2	0.00
21/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1995	2	1995	2	0.00
21/12/2018	R186 On 01-August-19			Bond Future	9.16	108.4648	9.1587	108.4648	0.00
21/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3512	4	3512	4	0.00
21/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	451	0	451	0	6,000.00
21/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1981	2	1981	2	6,000.00
21/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3588	4	3588	4	0.00
21/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5803	6	5803	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3550	4	3550	4	0.00
21/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1526	1	1526	1	0.00
21/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1510	1	1510	1	0.00
21/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	871	1	871	1	6,000.00
21/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2583	3	2583	3	0.00
21/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1542	2	1542	2	0.00
21/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5329	5	5329	5	0.00
21/12/2018	R197 On 07-February-19			Bond Future	299.40	299.1272	299.3954	299.1272	2,355.00
21/12/2018	R197 On 02-May-19			Bond Future	304.70	304.4243	304.6968	304.4243	0.00
21/12/2018	R197 On 01-August-19			Bond Future	303.16	302.8779	303.1553	302.8779	0.00
21/12/2018	R202 On 07-February-19			Bond Future	230.89	230.8834	230.8916	230.8834	8,805.00
21/12/2018	R202 On 02-May-19			Bond Future	234.98	234.9721	234.9800	234.9721	0.00
21/12/2018	R202 On 01-August-19			Bond Future	235.61	235.5978	235.6056	235.5978	0.00
21/12/2018	R207 On 07-February-19			Bond Future	5.84	101.8152	5.8364	101.8152	15,739.00
21/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	618	1	618	1	0.00
21/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	609	1	609	1	0.00
21/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	600	1	600	1	0.00
21/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 02-May-19			Bond Future	5.23	103.5953	5.2286	103.5953	0.00
21/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1597	2	1597	2	0.00
21/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1610	2	1610	2	0.00
21/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1603	2	1603	2	0.00
21/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 01-August-19			Bond Future	3.67	101.9750	3.6676	101.9750	0.00
21/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1605	2	1605	2	0.00
21/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1610	2	1610	2	0.00
21/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1614	2	1614	2	0.00
21/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
21/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	R208 On 07-February-19			Bond Future	7.09	101.8647	7.0890	101.8647	17,335.00
21/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	157	0	157	0	0.00
21/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	148	0	148	0	0.00
21/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	139	0	139	0	0.00
21/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	174	0	174	0	0.00
21/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	195	0	195	0	0.00
21/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	185	0	185	0	0.00
21/12/2018	R208 On 02-May-19			Bond Future	7.01	100.2448	7.0134	100.2448	0.00
21/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1773	2	1773	2	0.00
21/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1789	2	1789	2	0.00
21/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1806	2	1806	2	0.00
21/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	35	0	35	0	0.00
21/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	36	0	36	0	0.00
21/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	35	0	35	0	0.00
21/12/2018	R208 On 01-August-19			Bond Future	6.87	102.2013	6.8676	102.2013	0.00
21/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	2028	2	2028	2	0.00
21/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	2014	2	2014	2	0.00
21/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	2001	2	2001	2	0.00
21/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	58	0	58	0	0.00
21/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	55	0	55	0	0.00
21/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	56	0	56	0	0.00
21/12/2018	R209 On 07-February-19			Bond Future	9.87	72.7715	9.8734	72.7715	117,749.00
21/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	22	0	22	0	0.00
21/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	428	0	428	0	4,000.00
21/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	21	0	21	0	0.00
21/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	36	0	36	0	4,000.00
21/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2545	3	2545	3	0.00
21/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	23	0	23	0	0.00
21/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2587	3	2587	3	0.00
21/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	5618	5	5618	5	0.00
21/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6244	6	6244	6	0.00
21/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6173	6	6173	6	0.00
21/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	521	1	521	1	4,000.00
21/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6103	6	6103	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	R209 On 02-May-19			Bond Future	9.93	70.8948	9.9295	70.8948	0.00
21/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1444	2	1444	2	0.00
21/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1417	1	1417	1	0.00
21/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2221	2	2221	2	760.00
21/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	692	1	692	1	760.00
21/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1471	2	1471	2	0.00
21/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4387	4	4387	4	0.00
21/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5348	5	5348	5	0.00
21/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	697	1	697	1	760.00
21/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	942	1	942	1	11,560.00
21/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4467	4	4467	4	0.00
21/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3007	3	3007	3	0.00
21/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2093	2	2093	2	0.00
21/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2969	3	2969	3	0.00
21/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2931	3	2931	3	0.00
21/12/2018	R209 On 01-August-19			Bond Future	9.98	72.2787	9.9849	72.2787	0.00
21/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3344	3	3344	3	0.00
21/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3415	3	3415	3	0.00
21/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3380	3	3380	3	0.00
21/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2305	2	2305	2	0.00
21/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2330	2	2330	2	0.00
21/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2280	2	2280	2	0.00
21/12/2018	R210 On 07-February-19			Bond Future	185.92	185.9149	185.9213	185.9149	2,448.00
21/12/2018	R210 On 02-May-19			Bond Future	186.66	186.6516	186.6576	186.6516	0.00
21/12/2018	R210 On 01-August-19			Bond Future	190.34	190.3381	190.3440	190.3381	0.00
21/12/2018	R212 On 07-February-19			Bond Future	155.78	155.7763	155.7800	155.7763	4,976.00
21/12/2018	R212 On 02-May-19			Bond Future	158.54	158.5350	158.5385	158.5350	0.00
21/12/2018	R212 On 01-August-19			Bond Future	161.60	161.5950	161.5984	161.5950	0.00
21/12/2018	R213 On 07-February-19			Bond Future	9.66	84.5913	9.6625	84.5913	32,702.00
21/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	13	0	13	0	0.00
21/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	14	0	14	0	0.00
21/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	15	0	15	0	0.00
21/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6260	6	6260	6	0.00
21/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6194	6	6194	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	6327	6	6327	6	0.00
21/12/2018	R213 On 02-May-19			Bond Future	9.72	82.5209	9.7215	82.5209	0.00
21/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1411	1	1411	1	0.00
21/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1385	1	1385	1	0.00
21/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1359	1	1359	1	0.00
21/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2796	3	2796	3	0.00
21/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2832	3	2832	3	0.00
21/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2760	3	2760	3	0.00
21/12/2018	R213 On 01-August-19			Bond Future	9.78	84.1315	9.7802	84.1315	0.00
21/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3234	3	3234	3	0.00
21/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3269	3	3269	3	0.00
21/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3305	3	3305	3	0.00
21/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2015	2	2015	2	0.00
21/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2060	2	2060	2	0.00
21/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2037	2	2037	2	0.00
21/12/2018	R214 On 07-February-19			Bond Future	10.06	71.7957	10.0600	71.7957	31,531.00
21/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	12	0	12	0	0.00
21/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	13	0	13	0	0.00
21/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	11	0	11	0	0.00
21/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7314	7	7314	7	0.00
21/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7238	7	7238	7	0.00
21/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7162	7	7162	7	0.00
21/12/2018	R214 On 02-May-19			Bond Future	10.12	69.7552	10.1157	69.7552	0.00
21/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1491	2	1491	2	0.00
21/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1436	2	1436	2	0.00
21/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1464	2	1464	2	0.00
21/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3153	3	3153	3	0.00
21/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3113	3	3113	3	0.00
21/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3193	3	3193	3	0.00
21/12/2018	R214 On 01-August-19			Bond Future	10.17	71.1166	10.1717	71.1166	0.00
21/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3442	4	3442	4	0.00
21/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3478	4	3478	4	0.00
21/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3406	4	3406	4	0.00
21/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2465	2	2465	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
21/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2439	2	2439	2	0.00
21/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2412	2	2412	2	0.00
21/12/2018	R248 On 07-February-19			Bond Future	10.08	91.7031	10.0804	91.7031	107,561.00
21/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	11	0	11	0	0.00
21/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	10	0	10	0	0.00
21/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	10	0	10	0	0.00
21/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	9388	9	9388	9	0.00
21/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	9192	9	9192	9	0.00
21/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	9290	9	9290	9	0.00
21/12/2018	R248 On 02-May-19			Bond Future	10.14	88.8698	10.1367	88.8698	0.00
21/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1867	2	1867	2	0.00
21/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1831	2	1831	2	0.00
21/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1902	2	1902	2	0.00
21/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3907	4	3907	4	0.00
21/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3806	4	3806	4	0.00
21/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3857	4	3857	4	0.00
21/12/2018	R248 On 01-August-19			Bond Future	10.19	90.6044	10.1934	90.6044	0.00
21/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4310	4	4310	4	0.00
21/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4264	4	4264	4	0.00
21/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4218	4	4218	4	0.00
21/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3003	3	3003	3	0.00
21/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3037	3	3037	3	0.00
21/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2970	3	2970	3	0.00