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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
27/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	2025 On 07-February-19			Bond Future	132.47	132.3125	132.4706	132.3125	355.00
27/12/2018	2025 On 02-May-19			Bond Future	134.82	134.6547	134.8150	134.6547	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
27/12/2018	2025 On 01-August-19			Bond Future	137.43	137.2668	137.4300	137.2668	0.00
27/12/2018	2029 On 07-February-19			Bond Future	100.33	100.3190	100.3257	100.3190	2,954.00
27/12/2018	2029 On 02-May-19			Bond Future	101.03	101.0218	101.0284	101.0218	0.00
27/12/2018	2029 On 01-August-19			Bond Future	103.02	103.0166	103.0230	103.0166	0.00
27/12/2018	2030 On 07-February-19			Bond Future	9.50	89.9018	9.4965	89.9018	56,795.00
27/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	377	0	377	0	3,960.00
27/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1816	2	1816	2	3,960.00
27/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	18	0	18	0	0.00
27/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	19	0	19	0	0.00
27/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4376	4	4376	4	0.00
27/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	97	0	97	0	1,320.00
27/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	21	0	21	0	0.00
27/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1503	1	1503	1	1,320.00
27/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	853	1	853	1	0.00
27/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	30	0	30	0	0.00
27/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	3938	4	3938	4	0.00
27/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5209	6	5209	6	0.00
27/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1460	2	1460	2	0.00
27/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5605	6	5605	6	0.00
27/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	858	1	858	1	0.00
27/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5672	6	5672	6	0.00
27/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	5739	6	5739	6	0.00
27/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	114	0	114	0	3,960.00
27/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2388	3	2388	3	0.00
27/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	677	1	677	1	0.00
27/12/2018	2030 On 02-May-19			Bond Future	9.56	91.4731	9.5592	91.4731	0.00
27/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1489	1	1489	1	0.00
27/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4562	4	4562	4	0.00
27/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1545	1	1545	1	0.00
27/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	480	0	480	0	3,000.00
27/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1517	1	1517	1	3,000.00
27/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2504	3	2504	3	0.00
27/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2470	3	2470	3	0.00
27/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4665	5	4665	5	0.00

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27/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	730	1	730	1	3,000.00
27/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2538	3	2538	3	0.00
27/12/2018	2030 On 01-August-19			Bond Future	9.62	89.2526	9.6229	89.2526	0.00
27/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3618	3	3618	3	0.00
27/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3655	3	3655	3	0.00
27/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3580	3	3580	3	0.00
27/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	1883	2	1883	2	0.00
27/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	1926	2	1926	2	0.00
27/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	1904	2	1904	2	0.00
27/12/2018	2032 On 07-February-19			Bond Future	9.71	91.9950	9.7129	91.9950	43,478.00
27/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	17	0	17	0	0.00
27/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	16	0	16	0	0.00
27/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	15	0	15	0	0.00
27/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6436	7	6436	7	0.00
27/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6510	7	6510	7	0.00
27/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6363	7	6363	7	0.00
27/12/2018	2032 On 02-May-19			Bond Future	9.78	89.4461	9.7752	89.4461	0.00
27/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1643	2	1643	2	0.00
27/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1674	2	1674	2	0.00
27/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1706	2	1706	2	0.00
27/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2683	3	2683	3	0.00
27/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2755	3	2755	3	0.00
27/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2719	3	2719	3	0.00
27/12/2018	2032 On 01-August-19			Bond Future	9.84	91.1915	9.8365	91.1915	0.00
27/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3894	4	3894	4	0.00
27/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3854	4	3854	4	0.00
27/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3815	4	3815	4	0.00
27/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2169	2	2169	2	0.00
27/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2121	2	2121	2	0.00
27/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2145	2	2145	2	0.00
27/12/2018	2033 On 07-February-19			Bond Future	102.19	102.4308	102.1920	102.4308	5,890.00
27/12/2018	2033 On 02-May-19			Bond Future	102.86	103.0986	102.8552	103.0986	0.00
27/12/2018	2033 On 01-August-19			Bond Future	104.89	105.1344	104.8859	105.1344	0.00
27/12/2018	2037 On 07-February-19			Bond Future	9.94	87.9581	9.9415	87.9581	57,970.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	19	0	19	0	0.00
27/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	22	0	22	0	0.00
27/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	21	0	21	0	0.00
27/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	7144	7	7144	7	0.00
27/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	6978	7	6978	7	0.00
27/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	7061	7	7061	7	0.00
27/12/2018	2037 On 02-May-19			Bond Future	10.00	89.4954	10.0041	89.4954	0.00
27/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1705	2	1705	2	0.00
27/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1671	2	1671	2	0.00
27/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1739	2	1739	2	0.00
27/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3287	4	3287	4	0.00
27/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3244	3	3244	3	0.00
27/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3201	3	3201	3	0.00
27/12/2018	2037 On 01-August-19			Bond Future	10.07	86.9861	10.0686	86.9861	0.00
27/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	4130	4	4130	4	0.00
27/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4216	4	4216	4	0.00
27/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	4173	4	4173	4	0.00
27/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2498	3	2498	3	0.00
27/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2470	3	2470	3	0.00
27/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2526	3	2526	3	0.00
27/12/2018	2038 On 07-February-19			Bond Future	120.23	120.2234	120.2318	120.2234	9,955.00
27/12/2018	2038 On 02-May-19			Bond Future	122.36	122.3516	122.3597	122.3516	0.00
27/12/2018	2038 On 01-August-19			Bond Future	124.72	124.7149	124.7229	124.7149	0.00
27/12/2018	2040 On 07-February-19			Bond Future	10.01	91.1126	10.0113	91.1126	31,965.00
27/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	18	0	18	0	0.00
27/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	21	0	21	0	0.00
27/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	19	0	19	0	0.00
27/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	7706	8	7706	8	0.00
27/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	7796	8	7796	8	0.00
27/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7615	8	7615	8	0.00
27/12/2018	2040 On 02-May-19			Bond Future	10.07	92.7051	10.0734	92.7051	0.00
27/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1963	2	1963	2	0.00
27/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3212	3	3212	3	1,150.00
27/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	1005	1	1005	1	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1926	2	1926	2	0.00
27/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1890	2	1890	2	0.00
27/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3411	4	3411	4	0.00
27/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3457	4	3457	4	0.00
27/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	4918	5	4918	5	0.00
27/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3366	4	3366	4	0.00
27/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2210	2	2210	2	0.00
27/12/2018	2040 On 01-August-19			Bond Future	10.14	90.0081	10.1376	90.0081	0.00
27/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4447	4	4447	4	0.00
27/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4494	4	4494	4	0.00
27/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4540	4	4540	4	0.00
27/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2659	3	2659	3	0.00
27/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2719	3	2719	3	0.00
27/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2689	3	2689	3	0.00
27/12/2018	2044 On 07-February-19			Bond Future	10.04	88.1616	10.0402	88.1616	37,400.00
27/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	22	0	22	0	0.00
27/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	23	0	23	0	0.00
27/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	20	0	20	0	0.00
27/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	7760	8	7760	8	0.00
27/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	7668	8	7668	8	0.00
27/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	7575	8	7575	8	0.00
27/12/2018	2044 On 02-May-19			Bond Future	10.10	89.7025	10.1002	89.7025	0.00
27/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1900	2	1900	2	0.00
27/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1974	2	1974	2	0.00
27/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1937	2	1937	2	0.00
27/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3456	4	3456	4	0.00
27/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3502	4	3502	4	0.00
27/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3548	4	3548	4	0.00
27/12/2018	2044 On 01-August-19			Bond Future	10.16	87.0721	10.1621	87.0721	0.00
27/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4539	4	4539	4	0.00
27/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4493	4	4493	4	0.00
27/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4586	4	4586	4	0.00
27/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2776	3	2776	3	0.00
27/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2745	3	2745	3	0.00

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27/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2715	3	2715	3	0.00
27/12/2018	2046 On 07-February-19			Bond Future	114.38	114.3695	114.3778	114.3695	12,458.00
27/12/2018	2046 On 02-May-19			Bond Future	114.72	114.7082	114.7163	114.7082	0.00
27/12/2018	2046 On 01-August-19			Bond Future	116.98	116.9732	116.9811	116.9732	0.00
27/12/2018	2050 On 07-February-19			Bond Future	118.14	118.1303	118.1391	118.1303	10,568.00
27/12/2018	2050 On 02-May-19			Bond Future	120.23	120.2214	120.2300	120.2214	0.00
27/12/2018	2050 On 01-August-19			Bond Future	120.79	120.7769	120.7852	120.7769	0.00
27/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	AL37 On 07-February-19			Index Future	610.51	609.5050	610.5070	609.5050	0.00
27/12/2018	AL37 On 02-May-19			Index Future	621.17	620.1590	621.1740	620.1590	0.00
27/12/2018	AL37 On 01-August-19			Index Future	633.29	632.2590	633.2910	632.2590	0.00
27/12/2018	AL7T On 07-February-19			Index Future	702.36	700.4210	702.3610	700.4210	0.00
27/12/2018	AL7T On 02-May-19			Index Future	714.63	712.6640	714.6330	712.6640	0.00
27/12/2018	AL7T On 01-August-19			Index Future	728.57	726.5690	728.5730	726.5690	0.00
27/12/2018	ALBI On 07-February-19			Index Future	634.29	632.1310	634.2940	632.1310	908.00
27/12/2018	ALBI On 02-May-19			Index Future	645.38	643.1800	645.3770	643.1800	0.00
27/12/2018	ALBI On 01-August-19			Index Future	657.97	655.7290	657.9670	655.7290	0.00
27/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2018	ES33 On 07-February-19			Bond Future	11.14	76.8423	11.1437	76.8423	494.00
27/12/2018	ES33 On 02-May-19			Bond Future	11.25	74.3940	11.2459	74.3940	0.00
27/12/2018	ES33 On 01-August-19			Bond Future	11.35	75.8457	11.3517	75.8457	0.00
27/12/2018	ES42 On 07-February-19			Bond Future	11.38	78.8235	11.3810	78.8235	5,169.00
27/12/2018	ES42 On 02-May-19			Bond Future	11.48	75.9403	11.4834	75.9403	0.00
27/12/2018	ES42 On 01-August-19			Bond Future	11.59	77.4225	11.5874	77.4225	0.00
27/12/2018	GOVI On 07-February-19			GOVI	627.68	625.5040	627.6790	625.5040	449.00
27/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	388310	41	388310	41	0.00
27/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	388410	41	388410	41	0.00
27/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	388510	41	388510	41	0.00
27/12/2018	GOVI On 02-May-19			GOVI	638.65	636.4370	638.6460	636.4370	0.00
27/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	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
27/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	92340	11	92340	11	0.00
27/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	92140	11	92140	11	0.00
27/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	92240	11	92240	11	0.00
27/12/2018	GOVI On 01-August-19			GOVI	651.10	648.8550	651.1040	648.8550	0.00
27/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	124140	10	124140	10	0.00
27/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	124240	10	124240	10	0.00
27/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	124340	10	124340	10	0.00
27/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
27/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
27/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/12/2018	IGOV On 07-February-19			Index Future	253.76	253.7340	253.7570	253.7340	518.00
27/12/2018	IGOV On 02-May-19			Index Future	258.25	258.2260	258.2480	258.2260	215.00
27/12/2018	IGOV On 01-August-19			Index Future	263.35	263.3260	263.3470	263.3260	0.00
27/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
27/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
27/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
27/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
27/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
27/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
27/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.91	102.9100	102.9100	102.9100	0.00
27/12/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9800	98.9800	98.9800	0.00
27/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.61	102.6100	102.6100	102.6100	0.00
27/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6600	99.6600	99.6600	0.00
27/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.52	96.5200	96.5200	96.5200	0.00
27/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.74	95.7500	95.7400	95.7500	0.00
27/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.93	94.9300	94.9300	94.9300	0.00
27/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.09	95.0900	95.0900	95.0900	0.00
27/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.27	97.2800	97.2700	97.2800	51.00
27/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.41	97.4100	97.4100	97.4100	0.00
27/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.59	98.5900	98.5900	98.5900	0.00
27/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.51	102.5100	102.5100	102.5100	0.00
27/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.75	103.7500	103.7500	103.7500	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
27/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.12	97.1200	97.1200	97.1200	0.00
27/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.16	103.1600	103.1600	103.1600	0.00
27/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.66	98.6600	98.6600	98.6600	0.00
27/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.34	95.3600	95.3400	95.3600	0.00
27/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.36	92.3700	92.3600	92.3700	0.00
27/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.12	91.1400	91.1200	91.1400	0.00
27/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.30	93.3200	93.3000	93.3200	0.00
27/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.11	97.1300	97.1100	97.1300	0.00
27/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.71	95.7200	95.7100	95.7200	0.00
27/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.80	97.8100	97.8000	97.8100	0.00
27/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.26	103.2800	103.2600	103.2800	0.00
27/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.64	103.6500	103.6400	103.6500	0.00
27/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.18	97.2000	97.1800	97.2000	0.00
27/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.37	104.3800	104.3700	104.3800	0.00
27/12/2018	IS10 On 19-September-28			Interest Rate Swap	97.97	97.9800	97.9700	97.9800	0.00
27/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/12/2018	R023 On 07-February-19			Bond Future	8.20	101.8580	8.1955	101.8580	62,040.00
27/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7583	7	7583	7	0.00
27/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7644	7	7644	7	0.00
27/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7614	7	7614	7	0.00
27/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R023 On 02-May-19			Bond Future	8.23	99.7084	8.2293	99.7084	0.00
27/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1257	1	1257	1	0.00
27/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1235	1	1235	1	0.00
27/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1214	1	1214	1	0.00
27/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	535	1	535	1	0.00
27/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	545	1	545	1	0.00
27/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	524	1	524	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
27/12/2018	R023 On 01-August-19			Bond Future	8.25	101.6539	8.2504	101.6539	0.00
27/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2479	2	2479	2	0.00
27/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2528	2	2528	2	0.00
27/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2504	2	2504	2	0.00
27/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	455	1	455	1	0.00
27/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	450	0	450	0	0.00
27/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	460	1	460	1	0.00
27/12/2018	R035 On 07-February-19			Bond Future	9.87	95.7205	9.8739	95.7205	71,434.00
27/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	14	0	14	0	0.00
27/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	16	0	16	0	0.00
27/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	15	0	15	0	0.00
27/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	7177	8	7177	8	0.00
27/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	7095	7	7095	7	0.00
27/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	7260	8	7260	8	0.00
27/12/2018	R035 On 02-May-19			Bond Future	9.93	92.8933	9.9343	92.8933	0.00
27/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1776	2	1776	2	0.00
27/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1809	2	1809	2	0.00
27/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1744	2	1744	2	0.00
27/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3274	4	3274	4	0.00
27/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3188	3	3188	3	0.00
27/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3231	3	3231	3	0.00
27/12/2018	R035 On 01-August-19			Bond Future	9.99	94.7059	9.9948	94.7059	0.00
27/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	4109	4	4109	4	0.00
27/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	4066	4	4066	4	0.00
27/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	4023	4	4023	4	0.00
27/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2372	3	2372	3	0.00
27/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2400	3	2400	3	0.00
27/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2344	3	2344	3	0.00
27/12/2018	R186 On 07-February-19			Bond Future	8.98	109.6896	8.9755	109.6896	74,967.00
27/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1788	2	1788	2	3,000.00
27/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2217	2	2217	2	0.00
27/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2585	2	2585	2	6,000.00
27/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	23	0	23	0	0.00
27/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	134	0	134	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	3170	3	3170	3	0.00
27/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	25	0	25	0	0.00
27/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1401	1	1401	1	0.00
27/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5378	5	5378	5	0.00
27/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	44	0	44	0	210.00
27/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5270	5	5270	5	0.00
27/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1912	2	1912	2	3,000.00
27/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	26	0	26	0	0.00
27/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	2084	2	2084	2	1,170.00
27/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	479	0	479	0	1,170.00
27/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1691	2	1691	2	0.00
27/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	29	0	29	0	1,000.00
27/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	377	0	377	0	0.00
27/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4571	5	4571	5	0.00
27/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	435	1	435	1	0.00
27/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	155	0	155	0	5,000.00
27/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4691	5	4691	5	0.00
27/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4095	4	4095	4	0.00
27/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	2966	3	2966	3	0.00
27/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	675	1	675	1	1,000.00
27/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	27	0	27	0	1,170.00
27/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4631	5	4631	5	0.00
27/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	250	0	250	0	0.00
27/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	338	0	338	0	7,500.00
27/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	484	1	484	1	0.00
27/12/2018	R186 On 02-May-19			Bond Future	9.03	111.6065	9.0332	111.6065	3,050.00
27/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	794	1	794	1	3,250.00
27/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1738	2	1738	2	0.00
27/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	6020	6	6020	6	0.00
27/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4519	4	4519	4	0.00
27/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1708	2	1708	2	0.00
27/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2644	2	2644	2	200.00
27/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5495	5	5495	5	0.00
27/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2462	2	2462	2	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1679	2	1679	2	0.00
27/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	737	1	737	1	90.00
27/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	895	1	895	1	200.00
27/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2287	2	2287	2	90.00
27/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	536	0	536	0	7,000.00
27/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1650	2	1650	2	7,000.00
27/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1118	1	1118	1	7,500.00
27/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5780	6	5780	6	0.00
27/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2459	3	2459	3	0.00
27/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	1839	2	1839	2	0.00
27/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3635	4	3635	4	0.00
27/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1136	1	1136	1	0.00
27/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	2818	3	2818	3	0.00
27/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3128	3	3128	3	0.00
27/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1784	2	1784	2	0.00
27/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1341	1	1341	1	0.00
27/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	337	0	337	0	3,250.00
27/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	528	1	528	1	7,000.00
27/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	310	0	310	0	200.00
27/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	1811	2	1811	2	0.00
27/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	372	0	372	0	90.00
27/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3009	3	3009	3	0.00
27/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1234	1	1234	1	0.00
27/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1757	2	1757	2	0.00
27/12/2018	R186 On 01-August-19			Bond Future	9.09	108.4824	9.0876	108.4824	0.00
27/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3738	4	3738	4	0.00
27/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	504	0	504	0	6,000.00
27/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2140	2	2140	2	6,000.00
27/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3817	4	3817	4	0.00
27/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	6088	6	6088	6	0.00
27/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3777	4	3777	4	0.00
27/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1360	1	1360	1	0.00
27/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1345	1	1345	1	0.00
27/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	763	1	763	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2349	3	2349	3	0.00
27/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1375	1	1375	1	0.00
27/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	4989	5	4989	5	0.00
27/12/2018	R197 On 07-February-19			Bond Future	299.43	299.4177	299.4325	299.4177	2,355.00
27/12/2018	R197 On 02-May-19			Bond Future	304.73	304.7178	304.7318	304.7178	0.00
27/12/2018	R197 On 01-August-19			Bond Future	303.19	303.1756	303.1891	303.1756	0.00
27/12/2018	R202 On 07-February-19			Bond Future	230.93	230.9158	230.9319	230.9158	8,805.00
27/12/2018	R202 On 02-May-19			Bond Future	235.02	235.0033	235.0189	235.0033	0.00
27/12/2018	R202 On 01-August-19			Bond Future	235.64	235.6286	235.6439	235.6286	0.00
27/12/2018	R207 On 07-February-19			Bond Future	5.80	101.8041	5.7970	101.8041	15,739.00
27/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	653	1	653	1	0.00
27/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	645	1	645	1	0.00
27/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	636	1	636	1	0.00
27/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 02-May-19			Bond Future	5.18	103.5833	5.1773	103.5833	0.00
27/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1631	2	1631	2	0.00
27/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1645	2	1645	2	0.00
27/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1638	2	1638	2	0.00
27/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 01-August-19			Bond Future	3.59	101.9621	3.5895	101.9621	0.00
27/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1640	2	1640	2	0.00
27/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1644	2	1644	2	0.00
27/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1649	2	1649	2	0.00
27/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
27/12/2018	R208 On 07-February-19			Bond Future	7.03	101.8511	7.0329	101.8511	17,335.00
27/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	205	0	205	0	0.00
27/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	193	0	193	0	0.00
27/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	182	0	182	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
27/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	113	0	113	0	0.00
27/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	130	0	130	0	0.00
27/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	122	0	122	0	0.00
27/12/2018	R208 On 02-May-19			Bond Future	6.95	100.2301	6.9506	100.2301	0.00
27/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1873	2	1873	2	0.00
27/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1889	2	1889	2	0.00
27/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1906	2	1906	2	0.00
27/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	25	0	25	0	0.00
27/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	26	0	26	0	0.00
27/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	26	0	26	0	0.00
27/12/2018	R208 On 01-August-19			Bond Future	6.80	102.1858	6.7953	102.1858	0.00
27/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	2128	2	2128	2	0.00
27/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	2114	2	2114	2	0.00
27/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	2100	2	2100	2	0.00
27/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	46	0	46	0	0.00
27/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	44	0	44	0	0.00
27/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	45	0	45	0	0.00
27/12/2018	R209 On 07-February-19			Bond Future	9.81	72.7578	9.8089	72.7578	117,572.00
27/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	21	0	21	0	0.00
27/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	472	0	472	0	4,000.00
27/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	36	0	36	0	4,000.00
27/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	20	0	20	0	0.00
27/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2796	3	2796	3	0.00
27/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	23	0	23	0	0.00
27/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	5833	6	5833	6	0.00
27/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	5207	6	5207	6	0.00
27/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2220	2	2220	2	0.00
27/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	5762	6	5762	6	0.00
27/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	362	0	362	0	4,000.00
27/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5692	6	5692	6	0.00
27/12/2018	R209 On 02-May-19			Bond Future	9.86	70.8804	9.8633	70.8804	0.00
27/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1570	1	1570	1	0.00
27/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1541	1	1541	1	0.00
27/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	761	1	761	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2396	2	2396	2	760.00
27/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1598	1	1598	1	0.00
27/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4660	4	4660	4	0.00
27/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5649	5	5649	5	0.00
27/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	798	1	798	1	11,560.00
27/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4119	4	4119	4	0.00
27/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	582	1	582	1	760.00
27/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2714	3	2714	3	0.00
27/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	1852	2	1852	2	0.00
27/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2678	3	2678	3	0.00
27/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2642	3	2642	3	0.00
27/12/2018	R209 On 01-August-19			Bond Future	9.92	72.2635	9.9168	72.2635	0.00
27/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3556	3	3556	3	0.00
27/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3630	3	3630	3	0.00
27/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3593	3	3593	3	0.00
27/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2095	2	2095	2	0.00
27/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2118	2	2118	2	0.00
27/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2071	2	2071	2	0.00
27/12/2018	R210 On 07-February-19			Bond Future	185.95	185.9400	185.9526	185.9400	2,448.00
27/12/2018	R210 On 02-May-19			Bond Future	186.69	186.6757	186.6878	186.6757	0.00
27/12/2018	R210 On 01-August-19			Bond Future	190.37	190.3618	190.3736	190.3618	0.00
27/12/2018	R212 On 07-February-19			Bond Future	155.80	155.7913	155.7987	155.7913	4,976.00
27/12/2018	R212 On 02-May-19			Bond Future	158.56	158.5491	158.5561	158.5491	0.00
27/12/2018	R212 On 01-August-19			Bond Future	161.62	161.6086	161.6153	161.6086	0.00
27/12/2018	R213 On 07-February-19			Bond Future	9.60	84.5802	9.5975	84.5802	32,702.00
27/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	13	0	13	0	0.00
27/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	14	0	14	0	0.00
27/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	15	0	15	0	0.00
27/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	5861	6	5861	6	0.00
27/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	5794	6	5794	6	0.00
27/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	5927	6	5927	6	0.00
27/12/2018	R213 On 02-May-19			Bond Future	9.65	82.5090	9.6545	82.5090	0.00
27/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1537	1	1537	1	0.00
27/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1509	1	1509	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
27/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1481	1	1481	1	0.00
27/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2515	3	2515	3	0.00
27/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2549	3	2549	3	0.00
27/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2481	3	2481	3	0.00
27/12/2018	R213 On 01-August-19			Bond Future	9.71	84.1189	9.7109	84.1189	0.00
27/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3447	3	3447	3	0.00
27/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3483	3	3483	3	0.00
27/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3520	3	3520	3	0.00
27/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1818	2	1818	2	0.00
27/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	1860	2	1860	2	0.00
27/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1839	2	1839	2	0.00
27/12/2018	R214 On 07-February-19			Bond Future	9.99	71.7492	9.9903	71.7492	31,531.00
27/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	11	0	11	0	0.00
27/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	12	0	12	0	0.00
27/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	10	0	10	0	0.00
27/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	6855	7	6855	7	0.00
27/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	6779	7	6779	7	0.00
27/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	6703	7	6703	7	0.00
27/12/2018	R214 On 02-May-19			Bond Future	10.04	69.7073	10.0442	69.7073	0.00
27/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1635	2	1635	2	0.00
27/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1576	1	1576	1	0.00
27/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1606	1	1606	1	0.00
27/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	2829	3	2829	3	0.00
27/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	2792	3	2792	3	0.00
27/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	2867	3	2867	3	0.00
27/12/2018	R214 On 01-August-19			Bond Future	10.10	71.0674	10.0982	71.0674	0.00
27/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3682	3	3682	3	0.00
27/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3720	4	3720	4	0.00
27/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3644	3	3644	3	0.00
27/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2229	2	2229	2	0.00
27/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2204	2	2204	2	0.00
27/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2180	2	2180	2	0.00
27/12/2018	R248 On 07-February-19			Bond Future	10.02	91.6866	10.0157	91.6866	107,561.00
27/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	10	0	10	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
27/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	9	0	9	0	0.00
27/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	9	0	9	0	0.00
27/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	8846	9	8846	9	0.00
27/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	8649	9	8649	9	0.00
27/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	8747	9	8747	9	0.00
27/12/2018	R248 On 02-May-19			Bond Future	10.07	88.8522	10.0702	88.8522	0.00
27/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	2034	2	2034	2	0.00
27/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1997	2	1997	2	0.00
27/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	2072	2	2072	2	0.00
27/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3522	4	3522	4	0.00
27/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3426	4	3426	4	0.00
27/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3473	4	3473	4	0.00
27/12/2018	R248 On 01-August-19			Bond Future	10.13	90.5859	10.1250	90.5859	0.00
27/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4594	4	4594	4	0.00
27/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4546	4	4546	4	0.00
27/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4498	4	4498	4	0.00
27/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2724	3	2724	3	0.00
27/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2756	3	2756	3	0.00
27/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2692	3	2692	3	0.00