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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
18/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	2025 On 07-February-19			Bond Future	132.13	132.1211	132.1252	132.1211	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
18/12/2018	2025 On 02-May-19			Bond Future	134.47	134.4645	134.4685	134.4645	0.00
18/12/2018	2025 On 01-August-19			Bond Future	137.08	137.0807	137.0846	137.0807	0.00
18/12/2018	2029 On 07-February-19			Bond Future	100.29	100.2846	100.2881	100.2846	2,954.00
18/12/2018	2029 On 02-May-19			Bond Future	100.99	100.9904	100.9937	100.9904	0.00
18/12/2018	2029 On 01-August-19			Bond Future	102.99	102.9904	102.9936	102.9904	0.00
18/12/2018	2030 On 07-February-19			Bond Future	9.68	88.4643	9.6841	88.4643	56,641.00
18/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	210	0	210	0	3,960.00
18/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1223	1	1223	1	3,960.00
18/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	9	0	9	0	0.00
18/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	3400	3	3400	3	0.00
18/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	50	0	50	0	1,320.00
18/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	10	0	10	0	0.00
18/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	11	0	11	0	0.00
18/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	986	1	986	1	1,320.00
18/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	16	0	16	0	0.00
18/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	520	0	520	0	0.00
18/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6359	7	6359	7	0.00
18/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	5056	6	5056	6	0.00
18/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2291	3	2291	3	0.00
18/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6760	7	6760	7	0.00
18/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1506	2	1506	2	0.00
18/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6827	7	6827	7	0.00
18/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6894	7	6894	7	0.00
18/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	302	0	302	0	3,960.00
18/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3386	4	3386	4	0.00
18/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1249	2	1249	2	0.00
18/12/2018	2030 On 02-May-19			Bond Future	9.75	90.0137	9.7527	90.0137	0.00
18/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1091	1	1091	1	0.00
18/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3745	3	3745	3	0.00
18/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1136	1	1136	1	0.00
18/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	312	0	312	0	3,000.00
18/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1113	1	1113	1	3,000.00
18/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3282	4	3282	4	0.00
18/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3242	4	3242	4	0.00

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18/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5678	6	5678	6	0.00
18/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1094	1	1094	1	3,000.00
18/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3322	4	3322	4	0.00
18/12/2018	2030 On 01-August-19			Bond Future	9.82	87.7702	9.8230	87.7702	0.00
18/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	2943	3	2943	3	0.00
18/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	2977	3	2977	3	0.00
18/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	2910	3	2910	3	0.00
18/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2404	3	2404	3	0.00
18/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2454	3	2454	3	0.00
18/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2429	3	2429	3	0.00
18/12/2018	2032 On 07-February-19			Bond Future	9.90	90.4758	9.8958	90.4758	43,322.00
18/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	9	0	9	0	0.00
18/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	8	0	8	0	0.00
18/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	8	0	8	0	0.00
18/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	7655	8	7655	8	0.00
18/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7729	8	7729	8	0.00
18/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	7581	8	7581	8	0.00
18/12/2018	2032 On 02-May-19			Bond Future	9.96	87.9034	9.9635	87.9034	0.00
18/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1232	1	1232	1	0.00
18/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1257	1	1257	1	0.00
18/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1282	1	1282	1	0.00
18/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3503	4	3503	4	0.00
18/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3589	4	3589	4	0.00
18/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3546	4	3546	4	0.00
18/12/2018	2032 On 01-August-19			Bond Future	10.03	89.6241	10.0305	89.6241	0.00
18/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3165	3	3165	3	0.00
18/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3129	3	3129	3	0.00
18/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3094	3	3094	3	0.00
18/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2712	3	2712	3	0.00
18/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2655	3	2655	3	0.00
18/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2683	3	2683	3	0.00
18/12/2018	2033 On 07-February-19			Bond Future	102.27	102.2708	102.2745	102.2708	5,890.00
18/12/2018	2033 On 02-May-19			Bond Future	102.94	102.9394	102.9430	102.9394	0.00
18/12/2018	2033 On 01-August-19			Bond Future	104.98	104.9781	104.9816	104.9781	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
18/12/2018	2037 On 07-February-19			Bond Future	10.12	86.3549	10.1236	86.3549	57,786.00
18/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	10	0	10	0	0.00
18/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	12	0	12	0	0.00
18/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	11	0	11	0	0.00
18/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	8490	9	8490	9	0.00
18/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8323	9	8323	9	0.00
18/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	8406	9	8406	9	0.00
18/12/2018	2037 On 02-May-19			Bond Future	10.19	87.8674	10.1912	87.8674	0.00
18/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1280	1	1280	1	0.00
18/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1254	1	1254	1	0.00
18/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1306	1	1306	1	0.00
18/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4244	5	4244	5	0.00
18/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	4194	5	4194	5	0.00
18/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	4144	5	4144	5	0.00
18/12/2018	2037 On 01-August-19			Bond Future	10.26	85.3316	10.2611	85.3316	0.00
18/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3344	3	3344	3	0.00
18/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3420	3	3420	3	0.00
18/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3382	3	3382	3	0.00
18/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3104	3	3104	3	0.00
18/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	3071	3	3071	3	0.00
18/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3137	3	3137	3	0.00
18/12/2018	2038 On 07-February-19			Bond Future	120.28	120.2713	120.2755	120.2713	9,955.00
18/12/2018	2038 On 02-May-19			Bond Future	122.41	122.4046	122.4086	122.4046	0.00
18/12/2018	2038 On 01-August-19			Bond Future	124.78	124.7761	124.7801	124.7761	0.00
18/12/2018	2040 On 07-February-19			Bond Future	10.19	89.4353	10.1933	89.4353	32,389.00
18/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	10	0	10	0	0.00
18/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	11	0	11	0	0.00
18/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	11	0	11	0	0.00
18/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	9149	10	9149	10	0.00
18/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	9241	10	9241	10	0.00
18/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	9058	10	9058	10	0.00
18/12/2018	2040 On 02-May-19			Bond Future	10.26	91.0017	10.2604	91.0017	0.00
18/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2498	2	2498	2	1,150.00
18/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1478	1	1478	1	0.00

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18/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	743	1	743	1	1,150.00
18/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1449	1	1449	1	0.00
18/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1420	1	1420	1	0.00
18/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4408	5	4408	5	0.00
18/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4461	5	4461	5	0.00
18/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4355	5	4355	5	0.00
18/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	6131	7	6131	7	0.00
18/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2970	3	2970	3	0.00
18/12/2018	2040 On 01-August-19			Bond Future	10.33	88.2769	10.3299	88.2769	0.00
18/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3606	3	3606	3	0.00
18/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3646	3	3646	3	0.00
18/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3688	3	3688	3	0.00
18/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3304	4	3304	4	0.00
18/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3375	4	3375	4	0.00
18/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3339	4	3339	4	0.00
18/12/2018	2044 On 07-February-19			Bond Future	10.21	86.5479	10.2117	86.5479	37,332.00
18/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	13	0	13	0	0.00
18/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	14	0	14	0	0.00
18/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	12	0	12	0	0.00
18/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	9138	10	9138	10	0.00
18/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	9045	10	9045	10	0.00
18/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	8952	10	8952	10	0.00
18/12/2018	2044 On 02-May-19			Bond Future	10.28	88.0638	10.2762	88.0638	0.00
18/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1455	1	1455	1	0.00
18/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1514	1	1514	1	0.00
18/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1484	1	1484	1	0.00
18/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4403	5	4403	5	0.00
18/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4456	5	4456	5	0.00
18/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4510	5	4510	5	0.00
18/12/2018	2044 On 01-August-19			Bond Future	10.34	85.4067	10.3430	85.4067	0.00
18/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3729	3	3729	3	0.00
18/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3687	3	3687	3	0.00
18/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	3770	3	3770	3	0.00
18/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3400	4	3400	4	0.00

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18/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3364	4	3364	4	0.00
18/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3328	4	3328	4	0.00
18/12/2018	2046 On 07-February-19			Bond Future	114.22	114.2199	114.2242	114.2199	12,458.00
18/12/2018	2046 On 02-May-19			Bond Future	114.56	114.5598	114.5638	114.5598	0.00
18/12/2018	2046 On 01-August-19			Bond Future	116.83	116.8287	116.8327	116.8287	0.00
18/12/2018	2050 On 07-February-19			Bond Future	117.60	117.5963	117.6011	117.5963	10,397.00
18/12/2018	2050 On 02-May-19			Bond Future	119.69	119.6819	119.6867	119.6819	0.00
18/12/2018	2050 On 01-August-19			Bond Future	120.24	120.2338	120.2385	120.2338	0.00
18/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	AL37 On 07-February-19			Index Future	607.06	605.1950	607.0630	605.1950	0.00
18/12/2018	AL37 On 02-May-19			Index Future	617.69	615.7940	617.6900	615.7940	0.00
18/12/2018	AL37 On 01-August-19			Index Future	629.78	627.8440	629.7750	627.8440	0.00
18/12/2018	AL7T On 07-February-19			Index Future	695.35	691.8020	695.3460	691.8020	0.00
18/12/2018	AL7T On 02-May-19			Index Future	707.52	703.9170	707.5190	703.9170	0.00
18/12/2018	AL7T On 01-August-19			Index Future	721.36	717.6920	721.3610	717.6920	0.00
18/12/2018	ALBI On 07-February-19			Index Future	626.56	622.8530	626.5580	622.8530	908.00
18/12/2018	ALBI On 02-May-19			Index Future	637.53	633.7610	637.5270	633.7610	0.00
18/12/2018	ALBI On 01-August-19			Index Future	650.00	646.1640	649.9990	646.1640	0.00
18/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2018	ES33 On 07-February-19			Bond Future	11.33	75.6115	11.3278	75.6115	494.00
18/12/2018	ES33 On 02-May-19			Bond Future	11.44	73.1444	11.4356	73.1444	0.00
18/12/2018	ES33 On 01-August-19			Bond Future	11.55	74.5761	11.5475	74.5761	0.00
18/12/2018	ES42 On 07-February-19			Bond Future	11.56	77.4738	11.5642	77.4738	5,169.00
18/12/2018	ES42 On 02-May-19			Bond Future	11.67	74.5698	11.6723	74.5698	0.00
18/12/2018	ES42 On 01-August-19			Bond Future	11.78	76.0298	11.7824	76.0298	0.00
18/12/2018	GOVI On 07-February-19			GOVI	619.83	616.0780	619.8320	616.0780	450.00
18/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	466780	50	466780	50	0.00
18/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	466880	50	466880	50	0.00
18/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	466980	50	466980	50	0.00
18/12/2018	GOVI On 02-May-19			GOVI	630.68	626.8670	630.6830	626.8670	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
18/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	171970	21	171970	21	0.00
18/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	171770	21	171770	21	0.00
18/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	171870	21	171870	21	0.00
18/12/2018	GOVI On 01-August-19			GOVI	643.02	639.1340	643.0220	639.1340	0.00
18/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	43320	0	43320	0	0.00
18/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	43420	0	43420	0	0.00
18/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	43520	0	43520	0	0.00
18/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
18/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2018	IGOV On 07-February-19			Index Future	253.48	253.4450	253.4780	253.4450	518.00
18/12/2018	IGOV On 02-May-19			Index Future	257.97	257.9410	257.9720	257.9410	215.00
18/12/2018	IGOV On 01-August-19			Index Future	263.08	263.0490	263.0800	263.0490	0.00
18/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
18/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
18/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
18/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.95	99.9600	99.9500	99.9600	0.00
18/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
18/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
18/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
18/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.95	101.9600	101.9500	101.9600	0.00
18/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.96	102.9800	102.9600	102.9800	0.00
18/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.05	99.0700	99.0500	99.0700	0.00
18/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.70	102.7300	102.7000	102.7300	0.00
18/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.78	99.8200	99.7800	99.8200	0.00
18/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.7100	96.6600	96.7100	0.00
18/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.92	95.9800	95.9200	95.9800	0.00
18/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.14	95.2100	95.1400	95.2100	0.00
18/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.4300	95.3400	95.4300	0.00
18/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.56	97.6600	97.5600	97.6600	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.72	97.8400	97.7200	97.8400	0.00
18/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.95	99.0800	98.9500	99.0800	0.00
18/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.91	103.0500	102.9100	103.0500	0.00
18/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.19	104.3500	104.1900	104.3500	0.00
18/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.62	97.8000	97.6200	97.8000	0.00
18/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.68	103.8800	103.6800	103.8800	0.00
18/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.23	99.4500	99.2300	99.4500	0.00
18/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.23	96.5300	96.2300	96.5300	0.00
18/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.27	93.5900	93.2700	93.5900	0.00
18/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.06	92.3800	92.0600	92.3800	0.00
18/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.25	94.5700	94.2500	94.5700	0.00
18/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.06	98.3700	98.0600	98.3700	0.00
18/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.68	96.9900	96.6800	96.9900	0.00
18/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.79	99.1000	98.7900	99.1000	0.00
18/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.25	104.5600	104.2500	104.5600	0.00
18/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.65	104.9500	104.6500	104.9500	0.00
18/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.24	98.5500	98.2400	98.5500	0.00
18/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.41	105.7100	105.4100	105.7100	0.00
18/12/2018	IS10 On 19-September-28			Interest Rate Swap	99.05	99.3600	99.0500	99.3600	0.00
18/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
18/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/12/2018	R023 On 07-February-19			Bond Future	8.36	101.1576	8.3641	101.1576	62,040.00
18/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7020	7	7020	7	0.00
18/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7081	7	7081	7	0.00
18/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7051	7	7051	7	0.00
18/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R023 On 02-May-19			Bond Future	8.41	98.9994	8.4084	98.9994	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
18/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	951	1	951	1	0.00
18/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	933	1	933	1	0.00
18/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	915	1	915	1	0.00
18/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	802	1	802	1	0.00
18/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	815	1	815	1	0.00
18/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	788	1	788	1	0.00
18/12/2018	R023 On 01-August-19			Bond Future	8.44	100.9370	8.4418	100.9370	0.00
18/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2088	2	2088	2	0.00
18/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2133	2	2133	2	0.00
18/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2110	2	2110	2	0.00
18/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	635	1	635	1	0.00
18/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	629	1	629	1	0.00
18/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	642	1	642	1	0.00
18/12/2018	R035 On 07-February-19			Bond Future	10.05	94.1530	10.0519	94.1530	71,500.00
18/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	9	0	9	0	0.00
18/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	10	0	10	0	0.00
18/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	9	0	9	0	0.00
18/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	8491	9	8491	9	0.00
18/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	8408	9	8408	9	0.00
18/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	8574	9	8574	9	0.00
18/12/2018	R035 On 02-May-19			Bond Future	10.12	91.3017	10.1172	91.3017	0.00
18/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1350	1	1350	1	0.00
18/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1377	1	1377	1	0.00
18/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1323	1	1323	1	0.00
18/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	4193	5	4193	5	0.00
18/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	4095	5	4095	5	0.00
18/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	4143	5	4143	5	0.00
18/12/2018	R035 On 01-August-19			Bond Future	10.18	93.0887	10.1830	93.0887	0.00
18/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3397	3	3397	3	0.00
18/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3359	3	3359	3	0.00
18/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3320	3	3320	3	0.00
18/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	3024	3	3024	3	0.00
18/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	3057	3	3057	3	0.00
18/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2991	3	2991	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2018	R186 On 07-February-19			Bond Future	9.15	108.4529	9.1484	108.4529	74,515.00
18/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1256	1	1256	1	3,000.00
18/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1600	1	1600	1	0.00
18/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	1906	2	1906	2	6,000.00
18/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	14	0	14	0	0.00
18/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	80	0	80	0	1,000.00
18/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2407	2	2407	2	0.00
18/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	15	0	15	0	0.00
18/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	958	1	958	1	0.00
18/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4445	4	4445	4	0.00
18/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1355	1	1355	1	3,000.00
18/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	16	0	16	0	0.00
18/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1492	1	1492	1	1,170.00
18/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	27	0	27	0	210.00
18/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4343	4	4343	4	0.00
18/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	300	0	300	0	1,170.00
18/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	107	0	107	0	1,000.00
18/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	792	1	792	1	0.00
18/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	884	1	884	1	0.00
18/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2519	3	2519	3	0.00
18/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5567	6	5567	6	0.00
18/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	398	1	398	1	5,000.00
18/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5688	6	5688	6	0.00
18/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	5084	6	5084	6	0.00
18/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3918	4	3918	4	0.00
18/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1239	2	1239	2	1,000.00
18/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	100	0	100	0	1,170.00
18/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5627	6	5627	6	0.00
18/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	577	1	577	1	0.00
18/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	728	1	728	1	5,000.00
18/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	959	1	959	1	0.00
18/12/2018	R186 On 02-May-19			Bond Future	9.21	110.3520	9.2130	110.3520	3,050.00
18/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	569	0	569	0	3,250.00
18/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1329	1	1329	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
18/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1304	1	1304	1	0.00
18/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5191	5	5191	5	0.00
18/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3783	3	3783	3	0.00
18/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	1941	2	1941	2	3,250.00
18/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2099	2	2099	2	200.00
18/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4694	4	4694	4	0.00
18/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1280	1	1280	1	0.00
18/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	525	0	525	0	90.00
18/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	647	1	647	1	200.00
18/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1791	2	1791	2	90.00
18/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	372	0	372	0	7,000.00
18/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	823	1	823	1	7,500.00
18/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	4964	5	4964	5	0.00
18/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1256	1	1256	1	7,000.00
18/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3184	4	3184	4	0.00
18/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2465	3	2465	3	0.00
18/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4490	5	4490	5	0.00
18/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1610	2	1610	2	0.00
18/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3590	4	3590	4	0.00
18/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3935	4	3935	4	0.00
18/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1864	2	1864	2	0.00
18/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	540	1	540	1	3,250.00
18/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	812	1	812	1	7,000.00
18/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	501	1	501	1	200.00
18/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2399	3	2399	3	0.00
18/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	591	1	591	1	90.00
18/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3803	4	3803	4	0.00
18/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1733	2	1733	2	0.00
18/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2432	3	2432	3	0.00
18/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2367	3	2367	3	0.00
18/12/2018	R186 On 01-August-19			Bond Future	9.27	107.2100	9.2750	107.2100	0.00
18/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3132	3	3132	3	0.00
18/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1711	2	1711	2	6,000.00
18/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	357	0	357	0	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
18/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3204	3	3204	3	0.00
18/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5327	5	5327	5	0.00
18/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3168	3	3168	3	0.00
18/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1783	2	1783	2	0.00
18/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1765	2	1765	2	0.00
18/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1034	1	1034	1	6,000.00
18/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2952	3	2952	3	0.00
18/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1801	2	1801	2	0.00
18/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5875	6	5875	6	0.00
18/12/2018	R197 On 07-February-19			Bond Future	299.09	299.0836	299.0912	299.0836	2,355.00
18/12/2018	R197 On 02-May-19			Bond Future	304.40	304.3882	304.3954	304.3882	0.00
18/12/2018	R197 On 01-August-19			Bond Future	302.86	302.8572	302.8642	302.8572	0.00
18/12/2018	R202 On 07-February-19			Bond Future	230.84	230.8340	230.8422	230.8340	8,805.00
18/12/2018	R202 On 02-May-19			Bond Future	234.94	234.9281	234.9361	234.9281	0.00
18/12/2018	R202 On 01-August-19			Bond Future	235.57	235.5656	235.5733	235.5656	0.00
18/12/2018	R207 On 07-February-19			Bond Future	5.88	101.6801	5.8825	101.6801	15,739.00
18/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	577	0	577	0	0.00
18/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	568	0	568	0	0.00
18/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	559	0	559	0	0.00
18/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 02-May-19			Bond Future	5.29	103.4608	5.2861	103.4608	0.00
18/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1558	1	1558	1	0.00
18/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1571	1	1571	1	0.00
18/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1564	1	1564	1	0.00
18/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 01-August-19			Bond Future	3.74	101.8434	3.7444	101.8434	0.00
18/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1571	1	1571	1	0.00
18/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1575	1	1575	1	0.00
18/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1580	1	1580	1	0.00
18/12/2018	R207 On 01-August-19	7.35	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
18/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
18/12/2018	R208 On 07-February-19			Bond Future	7.15	101.5307	7.1542	101.5307	17,335.00
18/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	108	0	108	0	0.00
18/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	101	0	101	0	0.00
18/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	94	0	94	0	0.00
18/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	252	0	252	0	0.00
18/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	277	0	277	0	0.00
18/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	264	0	264	0	0.00
18/12/2018	R208 On 02-May-19			Bond Future	7.09	99.9077	7.0854	99.9077	0.00
18/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1659	2	1659	2	0.00
18/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1675	2	1675	2	0.00
18/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1691	2	1691	2	0.00
18/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	46	0	46	0	0.00
18/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	48	0	48	0	0.00
18/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	47	0	47	0	0.00
18/12/2018	R208 On 01-August-19			Bond Future	6.95	101.8632	6.9475	101.8632	0.00
18/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1918	2	1918	2	0.00
18/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1905	2	1905	2	0.00
18/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1891	2	1891	2	0.00
18/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	71	0	71	0	0.00
18/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	68	0	68	0	0.00
18/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	69	0	69	0	0.00
18/12/2018	R209 On 07-February-19			Bond Future	9.99	71.4355	9.9850	71.4355	115,568.00
18/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	14	0	14	0	0.00
18/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	304	0	304	0	4,000.00
18/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	13	0	13	0	0.00
18/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	23	0	23	0	4,000.00
18/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2087	2	2087	2	0.00
18/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	15	0	15	0	0.00
18/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	3165	4	3165	4	0.00
18/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6938	7	6938	7	0.00
18/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6306	7	6306	7	0.00
18/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6867	7	6867	7	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
18/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	764	1	764	1	4,000.00
18/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6796	7	6796	7	0.00
18/12/2018	R209 On 02-May-19			Bond Future	10.04	69.5374	10.0440	69.5374	0.00
18/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1198	1	1198	1	0.00
18/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1175	1	1175	1	0.00
18/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	551	0	551	0	760.00
18/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	1890	2	1890	2	760.00
18/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1222	1	1222	1	0.00
18/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	3896	4	3896	4	0.00
18/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	4811	4	4811	4	0.00
18/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1162	1	1162	1	11,560.00
18/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	5038	5	5038	5	0.00
18/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	872	1	872	1	760.00
18/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3477	4	3477	4	0.00
18/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2474	3	2474	3	0.00
18/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3435	4	3435	4	0.00
18/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3394	4	3394	4	0.00
18/12/2018	R209 On 01-August-19			Bond Future	10.10	70.8985	10.1021	70.8985	0.00
18/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	2961	3	2961	3	0.00
18/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3027	3	3027	3	0.00
18/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	2994	3	2994	3	0.00
18/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2642	3	2642	3	0.00
18/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2669	3	2669	3	0.00
18/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2615	3	2615	3	0.00
18/12/2018	R210 On 07-February-19			Bond Future	185.81	185.8018	185.8080	185.8018	2,458.00
18/12/2018	R210 On 02-May-19			Bond Future	186.55	186.5415	186.5475	186.5415	0.00
18/12/2018	R210 On 01-August-19			Bond Future	190.24	190.2359	190.2418	190.2359	0.00
18/12/2018	R212 On 07-February-19			Bond Future	155.76	155.7551	155.7588	155.7551	4,976.00
18/12/2018	R212 On 02-May-19			Bond Future	158.52	158.5178	158.5213	158.5178	0.00
18/12/2018	R212 On 01-August-19			Bond Future	161.59	161.5859	161.5893	161.5859	0.00
18/12/2018	R213 On 07-February-19			Bond Future	9.78	83.2309	9.7751	83.2309	32,702.00
18/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	8	0	8	0	0.00
18/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	9	0	9	0	0.00
18/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	9	0	9	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
18/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6938	7	6938	7	0.00
18/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6871	7	6871	7	0.00
18/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	7005	8	7005	8	0.00
18/12/2018	R213 On 02-May-19			Bond Future	9.84	81.1390	9.8372	81.1390	0.00
18/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1169	1	1169	1	0.00
18/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1146	1	1146	1	0.00
18/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1123	1	1123	1	0.00
18/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3250	4	3250	4	0.00
18/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3289	4	3289	4	0.00
18/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3211	4	3211	4	0.00
18/12/2018	R213 On 01-August-19			Bond Future	9.90	82.7271	9.8992	82.7271	0.00
18/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	2854	3	2854	3	0.00
18/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	2887	3	2887	3	0.00
18/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	2920	3	2920	3	0.00
18/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2332	3	2332	3	0.00
18/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2382	3	2382	3	0.00
18/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2357	3	2357	3	0.00
18/12/2018	R214 On 07-February-19			Bond Future	10.17	70.4156	10.1669	70.4156	31,531.00
18/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	8	0	8	0	0.00
18/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	8	0	8	0	0.00
18/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	7	0	7	0	0.00
18/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	8003	9	8003	9	0.00
18/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7927	8	7927	8	0.00
18/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7851	8	7851	8	0.00
18/12/2018	R214 On 02-May-19			Bond Future	10.23	68.3529	10.2251	68.3529	0.00
18/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1250	1	1250	1	0.00
18/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1202	1	1202	1	0.00
18/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1226	1	1226	1	0.00
18/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3618	4	3618	4	0.00
18/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3575	4	3575	4	0.00
18/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3661	4	3661	4	0.00
18/12/2018	R214 On 01-August-19			Bond Future	10.28	69.6907	10.2838	69.6907	0.00
18/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3065	3	3065	3	0.00
18/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3099	3	3099	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3031	3	3031	3	0.00
18/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2803	3	2803	3	0.00
18/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2775	3	2775	3	0.00
18/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2746	3	2746	3	0.00
18/12/2018	R248 On 07-February-19			Bond Future	10.19	90.0296	10.1925	90.0296	106,522.00
18/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	7	0	7	0	0.00
18/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	6	0	6	0	0.00
18/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	6	0	6	0	0.00
18/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	10309	11	10309	11	0.00
18/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	10112	11	10112	11	0.00
18/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	10210	11	10210	11	0.00
18/12/2018	R248 On 02-May-19			Bond Future	10.25	87.1694	10.2516	87.1694	0.00
18/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1543	1	1543	1	0.00
18/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1512	1	1512	1	0.00
18/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1574	1	1574	1	0.00
18/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4526	5	4526	5	0.00
18/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4417	5	4417	5	0.00
18/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4471	5	4471	5	0.00
18/12/2018	R248 On 01-August-19			Bond Future	10.31	88.8756	10.3112	88.8756	0.00
18/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	3803	4	3803	4	0.00
18/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3760	3	3760	3	0.00
18/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3718	3	3718	3	0.00
18/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3451	4	3451	4	0.00
18/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3488	4	3488	4	0.00
18/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3414	4	3414	4	0.00