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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/12/2018 TO: 13/12/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	2025 On 07-February-19			Bond Future	132.12	132.1127	132.1169	132.1127	355.00
13/12/2018	2025 On 02-May-19			Bond Future	134.46	134.4564	134.4604	134.4564	0.00
13/12/2018	2025 On 01-August-19			Bond Future	137.08	137.0728	137.0768	137.0728	0.00
13/12/2018	2029 On 07-February-19			Bond Future	100.28	100.3236	100.2812	100.3236	2,954.00
13/12/2018	2029 On 02-May-19			Bond Future	100.99	101.0303	100.9870	101.0303	0.00
13/12/2018	2029 On 01-August-19			Bond Future	102.99	103.0315	102.9872	103.0315	0.00
13/12/2018	2030 On 07-February-19			Bond Future	9.72	88.8603	88.8342	88.8603	56,466.00
13/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1184	1	1	1	4,000.00
13/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	213	0	0	0	4,000.00
13/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	11	0	0	0	0.00
13/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	3279	3	3	3	0.00
13/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	54	0	0	0	1,320.00
13/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	12	0	0	0	0.00
13/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	12	0	0	0	0.00
13/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	958	1	1	1	1,320.00
13/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	513	1	1	1	0.00
13/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	18	0	0	0	0.00
13/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	5259	5	5	5	0.00
13/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6560	7	7	7	0.00
13/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2483	2	2	2	0.00
13/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6960	7	7	7	0.00
13/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1677	2	2	2	0.00
13/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	7027	7	7	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
13/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	7095	7	7	7	0.00
13/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	380	0	0	0	4,000.00
13/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3588	4	4	4	0.00
13/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1409	1	1	1	0.00
13/12/2018	2030 On 02-May-19			Bond Future	9.79	90.4170	90.3902	90.4170	0.00
13/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1057	1	1	1	0.00
13/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3641	4	4	4	0.00
13/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1101	1	1	1	0.00
13/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	303	0	0	0	3,000.00
13/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1079	1	1	1	3,000.00
13/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3449	3	3	3	0.00
13/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3409	3	3	3	0.00
13/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5872	6	6	6	0.00
13/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1192	1	1	1	3,000.00
13/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3490	3	3	3	0.00
13/12/2018	2030 On 01-August-19			Bond Future	9.86	88.1816	88.1543	88.1816	0.00
13/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	2862	3	3	3	0.00
13/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	2895	3	3	3	0.00
13/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	2829	3	3	3	0.00
13/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2527	3	3	3	0.00
13/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2579	3	3	3	0.00
13/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2553	3	3	3	0.00
13/12/2018	2032 On 07-February-19			Bond Future	9.92	90.9696	90.9417	90.9696	43,228.00
13/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	11	0	0	0	0.00
13/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	11	0	0	0	0.00
13/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	10	0	0	0	0.00
13/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	7805	8	8	8	0.00
13/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7879	8	8	8	0.00
13/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	7731	8	8	8	0.00
13/12/2018	2032 On 02-May-19			Bond Future	9.99	88.4063	88.3777	88.4063	0.00
13/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1218	1	1	1	0.00
13/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1242	1	1	1	0.00
13/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1267	1	1	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
13/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3637	4	4	4	0.00
13/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3724	4	4	4	0.00
13/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3680	4	4	4	0.00
13/12/2018	2032 On 01-August-19			Bond Future	10.05	90.1370	90.1078	90.1370	0.00
13/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3115	3	3	3	0.00
13/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3080	3	3	3	0.00
13/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3045	3	3	3	0.00
13/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2815	3	3	3	0.00
13/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2756	3	3	3	0.00
13/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2785	3	3	3	0.00
13/12/2018	2033 On 07-February-19			Bond Future	102.27	102.3870	102.2672	102.3870	5,890.00
13/12/2018	2033 On 02-May-19			Bond Future	102.94	103.0580	102.9359	103.0580	0.00
13/12/2018	2033 On 01-August-19			Bond Future	104.97	105.0992	104.9746	105.0992	0.00
13/12/2018	2037 On 07-February-19			Bond Future	10.13	86.9391	86.9077	86.9391	57,873.00
13/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	14	0	0	0	0.00
13/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	16	0	0	0	0.00
13/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	15	0	0	0	0.00
13/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	8544	9	9	9	0.00
13/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8377	8	8	8	0.00
13/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	8460	8	8	8	0.00
13/12/2018	2037 On 02-May-19			Bond Future	10.20	88.4620	88.4300	88.4620	0.00
13/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1304	1	1	1	0.00
13/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1277	1	1	1	0.00
13/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1330	1	1	1	0.00
13/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4319	4	4	4	0.00
13/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	4268	4	4	4	0.00
13/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	4219	4	4	4	0.00
13/12/2018	2037 On 01-August-19			Bond Future	10.27	85.9382	85.9054	85.9382	0.00
13/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3352	3	3	3	0.00
13/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3428	3	3	3	0.00
13/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3390	3	3	3	0.00
13/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3163	3	3	3	0.00

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13/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	3130	3	3	3	0.00
13/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3196	3	3	3	0.00
13/12/2018	2038 On 07-February-19			Bond Future	120.18	120.1721	120.1764	120.1721	9,912.00
13/12/2018	2038 On 02-May-19			Bond Future	122.31	122.3041	122.3081	122.3041	0.00
13/12/2018	2038 On 01-August-19			Bond Future	124.68	124.6739	124.6780	124.6739	0.00
13/12/2018	2040 On 07-February-19			Bond Future	10.20	90.0209	89.9873	90.0209	32,389.00
13/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	14	0	0	0	0.00
13/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	16	0	0	0	0.00
13/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	15	0	0	0	0.00
13/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	9207	9	9	9	0.00
13/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	9298	9	9	9	0.00
13/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	9116	9	9	9	0.00
13/12/2018	2040 On 02-May-19			Bond Future	10.27	91.5979	91.5636	91.5979	0.00
13/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1504	2	2	2	0.00
13/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2521	3	3	3	1,150.00
13/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	766	1	1	1	1,150.00
13/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1475	1	1	1	0.00
13/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1446	1	1	1	0.00
13/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4488	4	4	4	0.00
13/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4541	5	5	5	0.00
13/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	6207	6	6	6	0.00
13/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4435	4	4	4	0.00
13/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	3047	3	3	3	0.00
13/12/2018	2040 On 01-August-19			Bond Future	10.34	88.8851	88.8500	88.8851	0.00
13/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3615	4	4	4	0.00
13/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3656	4	4	4	0.00
13/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3697	4	4	4	0.00
13/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3368	3	3	3	0.00
13/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3439	3	3	3	0.00
13/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3403	3	3	3	0.00
13/12/2018	2044 On 07-February-19			Bond Future	10.22	87.1003	87.1067	87.1003	36,786.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	18	0	0	0	0.00
13/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	19	0	0	0	0.00
13/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	17	0	0	0	0.00
13/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	9196	9	9	9	0.00
13/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	9103	9	9	9	0.00
13/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	9010	9	9	9	0.00
13/12/2018	2044 On 02-May-19			Bond Future	10.28	88.6262	88.6325	88.6262	0.00
13/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1481	1	1	1	0.00
13/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1541	2	2	2	0.00
13/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1511	2	2	2	0.00
13/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4484	4	4	4	0.00
13/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4537	5	5	5	0.00
13/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4591	5	5	5	0.00
13/12/2018	2044 On 01-August-19			Bond Future	10.35	85.9804	85.9867	85.9804	0.00
13/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3738	4	4	4	0.00
13/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3697	4	4	4	0.00
13/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	3780	4	4	4	0.00
13/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3465	3	3	3	0.00
13/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3428	3	3	3	0.00
13/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3392	3	3	3	0.00
13/12/2018	2046 On 07-February-19			Bond Future	114.22	114.2116	114.2157	114.2116	12,458.00
13/12/2018	2046 On 02-May-19			Bond Future	114.56	114.5516	114.5557	114.5516	0.00
13/12/2018	2046 On 01-August-19			Bond Future	116.82	116.8206	116.8247	116.8206	0.00
13/12/2018	2050 On 07-February-19			Bond Future	117.59	117.2210	117.5919	117.2210	10,349.00
13/12/2018	2050 On 02-May-19			Bond Future	119.68	119.3006	119.6777	119.3006	0.00
13/12/2018	2050 On 01-August-19			Bond Future	120.23	119.8452	120.2296	119.8452	0.00
13/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	AL37 On 07-February-19			Index Future	606.43	605.6270	606.4310	605.6270	0.00
13/12/2018	AL37 On 02-May-19			Index Future	617.05	616.2360	617.0520	616.2360	0.00
13/12/2018	AL37 On 01-August-19			Index Future	629.13	628.2970	629.1280	628.2970	0.00
13/12/2018	AL7T On 07-February-19			Index Future	694.12	693.6420	694.1210	693.6420	0.00
13/12/2018	AL7T On 02-May-19			Index Future	706.28	705.7920	706.2790	705.7920	0.00
13/12/2018	AL7T On 01-August-19			Index Future	720.10	719.6060	720.1010	719.6060	0.00
13/12/2018	ALBI On 07-February-19			Index Future	625.77	625.6560	625.7720	625.6560	908.00
13/12/2018	ALBI On 02-May-19			Index Future	636.73	636.6160	636.7320	636.6160	0.00
13/12/2018	ALBI On 01-August-19			Index Future	649.19	649.0750	649.1940	649.0750	0.00
13/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	ES33 On 07-February-19			Bond Future	11.34	76.0525	76.0316	76.0525	494.00
13/12/2018	ES33 On 02-May-19			Bond Future	11.44	73.5933	73.5719	73.5933	0.00
13/12/2018	ES33 On 01-August-19			Bond Future	11.56	75.0340	75.0121	75.0340	0.00
13/12/2018	ES42 On 07-February-19			Bond Future	11.57	77.9382	77.9465	77.9382	5,169.00
13/12/2018	ES42 On 02-May-19			Bond Future	11.68	75.0427	75.0510	75.0427	0.00
13/12/2018	ES42 On 01-August-19			Bond Future	11.79	76.5120	76.5205	76.5120	0.00
13/12/2018	GOVI On 07-February-19			GOVI	619.01	618.9040	619.0050	618.9040	451.00
13/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	475050	48	48	48	0.00
13/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	475150	48	48	48	0.00
13/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	475250	48	48	48	0.00
13/12/2018	GOVI On 02-May-19			GOVI	629.85	629.7440	629.8470	629.7440	0.00
13/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	180330	18	18	18	0.00
13/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	180130	18	18	18	0.00
13/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	180230	18	18	18	0.00
13/12/2018	GOVI On 01-August-19			GOVI	642.17	642.0700	642.1730	642.0700	0.00
13/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	34830	3	3	3	0.00
13/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	34930	3	3	3	0.00
13/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	35030	3	4	3	0.00
13/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
13/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
13/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2018	IGOV On 07-February-19			Index Future	253.41	253.5210	253.4110	253.5210	518.00
13/12/2018	IGOV On 02-May-19			Index Future	257.91	258.0190	257.9060	258.0190	215.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	IGOV On 01-August-19			Index Future	263.01	263.1290	263.0140	263.1290	0.00
13/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
13/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
13/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.04	102.0500	102.0400	102.0500	0.00
13/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
13/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
13/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
13/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
13/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
13/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.97	102.9800	102.9700	102.9800	0.00
13/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.06	99.0700	99.0600	99.0700	0.00
13/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.71	102.7300	102.7100	102.7300	0.00
13/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.79	99.8100	99.7900	99.8100	0.00
13/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.67	96.7000	96.6700	96.7000	0.00
13/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.93	95.9600	95.9300	95.9600	0.00
13/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.15	95.1800	95.1500	95.1800	0.00
13/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.36	95.3900	95.3600	95.3900	0.00
13/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.59	97.6200	97.5900	97.6200	51.00
13/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.77	97.7900	97.7700	97.7900	0.00
13/12/2018	IS05 On 21-June-22			Interest Rate Swap	99.00	99.0200	99.0000	99.0200	0.00
13/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.97	102.9800	102.9700	102.9800	0.00
13/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.25	104.2700	104.2500	104.2700	0.00
13/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.67	97.7100	97.6700	97.7100	0.00
13/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.73	103.7800	103.7300	103.7800	0.00
13/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.27	99.3400	99.2700	99.3400	0.00
13/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.32	96.3300	96.3200	96.3300	0.00
13/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.37	93.3800	93.3700	93.3800	0.00
13/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.15	92.1700	92.1500	92.1700	0.00
13/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.34	94.3700	94.3400	94.3700	0.00
13/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.14	98.1800	98.1400	98.1800	0.00
13/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.76	96.7900	96.7600	96.7900	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
13/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.86	98.8900	98.8600	98.8900	0.00
13/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.32	104.3600	104.3200	104.3600	0.00
13/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.71	104.7400	104.7100	104.7400	0.00
13/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.29	98.3300	98.2900	98.3300	0.00
13/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.45	105.4900	105.4500	105.4900	0.00
13/12/2018	IS10 On 19-September-28			Interest Rate Swap	99.08	99.1200	99.0800	99.1200	0.00
13/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	20,000.00
13/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
13/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
13/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
13/12/2018	R023 On 07-February-19			Bond Future	8.39	101.2215	101.3631	101.2215	62,040.00
13/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	6928	7	7	7	0.00
13/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	6989	7	7	7	0.00
13/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	6958	7	7	7	0.00
13/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R023 On 02-May-19			Bond Future	8.44	99.0647	99.2086	99.0647	0.00
13/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	918	1	1	1	0.00
13/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	901	1	1	1	0.00
13/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	883	1	1	1	0.00
13/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	862	1	1	1	0.00
13/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	876	1	1	1	0.00
13/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	848	1	1	1	0.00
13/12/2018	R023 On 01-August-19			Bond Future	8.47	101.0039	101.1505	101.0039	0.00
13/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2035	2	2	2	0.00
13/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2080	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2058	2	2	2	0.00
13/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	678	1	1	1	0.00
13/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	671	1	1	1	0.00
13/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	685	1	1	1	0.00
13/12/2018	R035 On 07-February-19			Bond Future	10.06	94.6981	94.6674	94.6981	71,500.00
13/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	12	0	0	0	0.00
13/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	13	0	0	0	0.00
13/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	13	0	0	0	0.00
13/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	8583	9	9	9	0.00
13/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	8500	8	8	8	0.00
13/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	8666	9	9	9	0.00
13/12/2018	R035 On 02-May-19			Bond Future	10.13	91.8567	91.8252	91.8567	0.00
13/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1361	1	1	1	0.00
13/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1388	1	1	1	0.00
13/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1334	1	1	1	0.00
13/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	4293	4	4	4	0.00
13/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	4195	4	4	4	0.00
13/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	4244	4	4	4	0.00
13/12/2018	R035 On 01-August-19			Bond Future	10.20	93.6548	93.6226	93.6548	0.00
13/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3383	3	3	3	0.00
13/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3346	3	3	3	0.00
13/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3308	3	3	3	0.00
13/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	3101	3	3	3	0.00
13/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	3134	3	3	3	0.00
13/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	3068	3	3	3	0.00
13/12/2018	R186 On 07-February-19			Bond Future	9.18	108.6799	108.8033	108.6799	73,350.00
13/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1224	1	1	1	3,000.00
13/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1554	1	2	1	0.00
13/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	1848	2	2	2	6,000.00
13/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	17	0	0	0	0.00
13/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	86	0	0	0	1,000.00
13/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2332	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	18	0	0	0	0.00
13/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	939	1	1	1	0.00
13/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4322	4	4	4	0.00
13/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1451	1	1	1	1,170.00
13/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	30	0	0	0	210.00
13/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4221	4	4	4	0.00
13/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1319	1	1	1	3,000.00
13/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	19	0	0	0	0.00
13/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	304	0	0	0	1,170.00
13/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5727	6	6	6	0.00
13/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	1006	1	1	1	0.00
13/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2680	3	3	3	0.00
13/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	144	0	0	0	1,000.00
13/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	908	1	1	1	0.00
13/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	481	1	0	1	5,000.00
13/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5849	6	6	6	0.00
13/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	5246	5	5	5	0.00
13/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	4082	4	4	4	0.00
13/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1377	1	1	1	1,000.00
13/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5788	6	6	6	0.00
13/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	135	0	0	0	1,170.00
13/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	840	1	1	1	5,000.00
13/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	1084	1	1	1	0.00
13/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	677	1	1	1	0.00
13/12/2018	R186 On 02-May-19			Bond Future	9.24	110.5833	110.7088	110.5833	3,050.00
13/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	556	1	1	1	3,250.00
13/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1295	1	1	1	0.00
13/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5085	5	5	5	0.00
13/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3696	4	4	4	0.00
13/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1271	1	1	1	0.00
13/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2046	2	2	2	200.00
13/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4594	5	5	5	0.00
13/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	1892	2	2	2	3,250.00
13/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1247	1	1	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
13/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	513	0	1	0	90.00
13/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	632	1	1	1	200.00
13/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1745	2	2	2	90.00
13/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	364	0	0	0	7,000.00
13/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1224	1	1	1	7,000.00
13/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	803	1	1	1	7,500.00
13/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	4860	5	5	5	0.00
13/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3324	3	3	3	0.00
13/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2593	3	3	3	0.00
13/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4643	5	5	5	0.00
13/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1717	2	2	2	0.00
13/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3735	4	4	4	0.00
13/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	4084	4	4	4	0.00
13/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2526	3	3	3	0.00
13/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1979	2	2	2	0.00
13/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	596	1	1	1	3,250.00
13/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	885	1	1	1	7,000.00
13/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	555	1	1	1	200.00
13/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2559	3	3	3	0.00
13/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	651	1	1	1	90.00
13/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3951	4	4	4	0.00
13/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1844	2	2	2	0.00
13/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2493	3	2	3	0.00
13/12/2018	R186 On 01-August-19			Bond Future	9.30	107.4461	107.5739	107.4461	0.00
13/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3062	3	3	3	0.00
13/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	347	0	0	0	6,000.00
13/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1667	2	2	2	6,000.00
13/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3132	3	3	3	0.00
13/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5229	5	5	5	0.00
13/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3097	3	3	3	0.00
13/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1875	2	2	2	0.00
13/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1857	2	2	2	0.00
13/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1099	1	1	1	6,000.00
13/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	3072	3	3	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
13/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1894	2	2	2	0.00
13/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	6027	6	6	6	0.00
13/12/2018	R197 On 07-February-19			Bond Future	299.01	299.0029	299.0106	299.0029	2,355.00
13/12/2018	R197 On 02-May-19			Bond Future	304.31	304.3070	304.3143	304.3070	0.00
13/12/2018	R197 On 01-August-19			Bond Future	302.78	302.7751	302.7822	302.7751	0.00
13/12/2018	R202 On 07-February-19			Bond Future	230.83	231.6262	230.8260	231.6262	8,805.00
13/12/2018	R202 On 02-May-19			Bond Future	234.92	235.7353	234.9202	235.7353	0.00
13/12/2018	R202 On 01-August-19			Bond Future	235.56	236.3891	235.5578	236.3891	0.00
13/12/2018	R207 On 07-February-19			Bond Future	5.91	101.6873	101.7359	101.6873	15,739.00
13/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	548	0	1	0	0.00
13/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	539	0	1	0	0.00
13/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	531	0	1	0	0.00
13/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 02-May-19			Bond Future	5.33	103.4685	103.5178	103.4685	0.00
13/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1528	1	2	1	0.00
13/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1542	1	2	1	0.00
13/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1535	1	2	1	0.00
13/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 01-August-19			Bond Future	3.81	101.8516	101.9017	101.8516	0.00
13/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1542	1	2	1	0.00
13/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1546	1	2	1	0.00
13/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1550	2	2	2	0.00
13/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
13/12/2018	R208 On 07-February-19			Bond Future	7.20	101.5523	101.6247	101.5523	17,335.00
13/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	88	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
13/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	82	0	0	0	0.00
13/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	76	0	0	0	0.00
13/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	314	0	0	0	0.00
13/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	341	0	0	0	0.00
13/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	327	0	0	0	0.00
13/12/2018	R208 On 02-May-19			Bond Future	7.13	99.9301	100.0035	99.9301	0.00
13/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1587	2	2	2	0.00
13/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1603	2	2	2	0.00
13/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1620	2	2	2	0.00
13/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	57	0	0	0	0.00
13/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	59	0	0	0	0.00
13/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	58	0	0	0	0.00
13/12/2018	R208 On 01-August-19			Bond Future	7.00	101.8863	101.9610	101.8863	0.00
13/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1846	2	2	2	0.00
13/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1832	2	2	2	0.00
13/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1819	2	2	2	0.00
13/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	83	0	0	0	0.00
13/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	79	0	0	0	0.00
13/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	81	0	0	0	0.00
13/12/2018	R209 On 07-February-19			Bond Future	9.99	71.9313	71.9043	71.9313	119,368.00
13/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	19	0	0	0	0.00
13/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	29	0	0	0	4,000.00
13/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	336	0	0	0	4,000.00
13/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	18	0	0	0	0.00
13/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2118	2	2	2	0.00
13/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	20	0	0	0	0.00
13/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6983	7	7	7	0.00
13/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	3238	3	3	3	0.00
13/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6354	6	6	6	0.00
13/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6913	7	7	7	0.00
13/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	837	1	1	1	4,000.00
13/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6843	7	7	7	0.00
13/12/2018	R209 On 02-May-19			Bond Future	10.05	70.0422	70.0146	70.0422	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
13/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1219	1	1	1	0.00
13/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1196	1	1	1	0.00
13/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	1910	2	2	2	760.00
13/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	569	1	1	1	760.00
13/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1243	1	1	1	0.00
13/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	3904	4	4	4	0.00
13/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	4813	5	5	5	0.00
13/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	916	1	1	1	760.00
13/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1212	1	1	1	11,560.00
13/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	5097	5	5	5	0.00
13/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3540	4	4	4	0.00
13/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2535	3	3	3	0.00
13/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3498	3	3	3	0.00
13/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3457	3	3	3	0.00
13/12/2018	R209 On 01-August-19			Bond Future	10.11	71.4134	71.3852	71.4134	0.00
13/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	2969	3	3	3	0.00
13/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3035	3	3	3	0.00
13/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3002	3	3	3	0.00
13/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2692	3	3	3	0.00
13/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2720	3	3	3	0.00
13/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2665	3	3	3	0.00
13/12/2018	R210 On 07-February-19			Bond Future	185.80	186.0903	185.7955	186.0903	2,458.00
13/12/2018	R210 On 02-May-19			Bond Future	186.54	186.8356	186.5354	186.8356	0.00
13/12/2018	R210 On 01-August-19			Bond Future	190.23	190.5364	190.2299	190.5364	0.00
13/12/2018	R212 On 07-February-19			Bond Future	155.75	155.7476	155.7514	155.7476	4,976.00
13/12/2018	R212 On 02-May-19			Bond Future	158.51	158.5106	158.5142	158.5106	0.00
13/12/2018	R212 On 01-August-19			Bond Future	161.58	161.5791	161.5825	161.5791	0.00
13/12/2018	R213 On 07-February-19			Bond Future	9.81	83.6495	83.5932	83.6495	32,479.00
13/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	10	0	0	0	0.00
13/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	10	0	0	0	0.00
13/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	11	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
13/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	7135	7	7	7	0.00
13/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	7068	7	7	7	0.00
13/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	7202	7	7	7	0.00
13/12/2018	R213 On 02-May-19			Bond Future	9.87	81.5652	81.5079	81.5652	0.00
13/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1134	1	1	1	0.00
13/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1112	1	1	1	0.00
13/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1090	1	1	1	0.00
13/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3414	3	3	3	0.00
13/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3453	3	3	3	0.00
13/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3374	3	3	3	0.00
13/12/2018	R213 On 01-August-19			Bond Future	9.93	83.1619	83.1032	83.1619	0.00
13/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	2774	3	3	3	0.00
13/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	2806	3	3	3	0.00
13/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	2839	3	3	3	0.00
13/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2453	2	2	2	0.00
13/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2504	2	3	2	0.00
13/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2478	2	2	2	0.00
13/12/2018	R214 On 07-February-19			Bond Future	10.17	70.8933	70.8985	70.8933	31,403.00
13/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	11	0	0	0	0.00
13/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	11	0	0	0	0.00
13/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	10	0	0	0	0.00
13/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	8049	8	8	8	0.00
13/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7973	8	8	8	0.00
13/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7897	8	8	8	0.00
13/12/2018	R214 On 02-May-19			Bond Future	10.23	68.8391	68.8443	68.8391	0.00
13/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1272	1	1	1	0.00
13/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1224	1	1	1	0.00
13/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1248	1	1	1	0.00
13/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3684	4	4	4	0.00
13/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3641	4	4	4	0.00
13/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3727	4	4	4	0.00
13/12/2018	R214 On 01-August-19			Bond Future	10.29	70.1867	70.1919	70.1867	0.00
13/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3073	3	3	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
13/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3107	3	3	3	0.00
13/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3040	3	3	3	0.00
13/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2856	3	3	3	0.00
13/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2827	3	3	3	0.00
13/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2798	3	3	3	0.00
13/12/2018	R248 On 07-February-19			Bond Future	10.20	90.5541	90.5608	90.5541	106,522.00
13/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	10	0	0	0	0.00
13/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	8	0	0	0	0.00
13/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	9	0	0	0	0.00
13/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	10367	10	10	10	0.00
13/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	10169	10	10	10	0.00
13/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	10268	10	10	10	0.00
13/12/2018	R248 On 02-May-19			Bond Future	10.26	87.7034	87.7101	87.7034	0.00
13/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1570	2	2	2	0.00
13/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1539	2	2	2	0.00
13/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1601	2	2	2	0.00
13/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4609	5	5	5	0.00
13/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4499	5	4	5	0.00
13/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4554	5	5	5	0.00
13/12/2018	R248 On 01-August-19			Bond Future	10.32	89.4203	89.4269	89.4203	0.00
13/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	3812	4	4	4	0.00
13/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3770	4	4	4	0.00
13/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3728	4	4	4	0.00
13/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3517	4	4	4	0.00
13/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3554	4	4	4	0.00
13/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3480	3	3	3	0.00