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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/12/2018 TO: 19/12/2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	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
19/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	2025 On 07-February-19			Bond Future	132.13	132.1252	132.1333	132.1252	355.00
19/12/2018	2025 On 02-May-19			Bond Future	134.47	134.4685	134.4741	134.4685	0.00
19/12/2018	2025 On 01-August-19			Bond Future	137.08	137.0846	137.0838	137.0846	0.00
19/12/2018	2029 On 07-February-19			Bond Future	100.29	100.2881	100.2950	100.2881	2,954.00
19/12/2018	2029 On 02-May-19			Bond Future	101.00	100.9937	100.9987	100.9937	0.00
19/12/2018	2029 On 01-August-19			Bond Future	102.99	102.9936	102.9939	102.9936	0.00
19/12/2018	2030 On 07-February-19			Bond Future	9.64	89.0331	89.2974	89.0331	56,641.00
19/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1380	1	1	1	3,960.00
19/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	264	0	0	0	3,960.00
19/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	13	0	0	0	0.00
19/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	3632	3	4	3	0.00
19/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	67	0	0	0	1,320.00
19/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	14	0	0	0	0.00
19/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	15	0	0	0	0.00
19/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1127	1	1	1	1,320.00
19/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	22	0	0	0	0.00
19/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	618	1	1	1	0.00
19/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6101	6	6	6	0.00
19/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	4809	5	5	5	0.00
19/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2125	2	2	2	0.00
19/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	6500	7	6	7	0.00
19/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1382	2	1	2	0.00
19/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	6567	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
19/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6634	7	7	7	0.00
19/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	270	0	0	0	3,960.00
19/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3176	3	3	3	0.00
19/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1142	1	1	1	0.00
19/12/2018	2030 On 02-May-19			Bond Future	9.71	90.5923	90.8594	90.5923	0.00
19/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1189	1	1	1	0.00
19/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3936	4	4	4	0.00
19/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1237	1	1	1	0.00
19/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	359	0	0	0	3,000.00
19/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1213	1	1	1	3,000.00
19/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3114	3	3	3	0.00
19/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3076	3	3	3	0.00
19/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	5458	6	5	6	0.00
19/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1018	1	1	1	3,000.00
19/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3153	3	3	3	0.00
19/12/2018	2030 On 01-August-19			Bond Future	9.78	88.3600	88.6278	88.3600	0.00
19/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3118	3	3	3	0.00
19/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3152	3	3	3	0.00
19/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3084	3	3	3	0.00
19/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2311	2	2	2	0.00
19/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2360	2	2	2	0.00
19/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2335	2	2	2	0.00
19/12/2018	2032 On 07-February-19			Bond Future	9.85	91.0889	91.3749	91.0889	43,478.00
19/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	13	0	0	0	0.00
19/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	12	0	0	0	0.00
19/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	11	0	0	0	0.00
19/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	7373	8	7	8	0.00
19/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	7447	8	7	8	0.00
19/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	7299	8	7	8	0.00
19/12/2018	2032 On 02-May-19			Bond Future	9.92	88.5271	88.8164	88.5271	0.00
19/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1328	1	1	1	0.00
19/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1355	1	1	1	0.00
19/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1382	1	1	1	0.00

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19/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3314	4	3	4	0.00
19/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3395	4	3	4	0.00
19/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3354	4	3	4	0.00
19/12/2018	2032 On 01-August-19			Bond Future	9.99	90.2599	90.5503	90.2599	0.00
19/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3377	3	3	3	0.00
19/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3341	3	3	3	0.00
19/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3305	3	3	3	0.00
19/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2632	3	3	3	0.00
19/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2576	3	3	3	0.00
19/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2604	3	3	3	0.00
19/12/2018	2033 On 07-February-19			Bond Future	102.28	102.2745	102.2820	102.2745	5,890.00
19/12/2018	2033 On 02-May-19			Bond Future	102.95	102.9430	102.9487	102.9430	0.00
19/12/2018	2033 On 01-August-19			Bond Future	104.98	104.9816	104.9823	104.9816	0.00
19/12/2018	2037 On 07-February-19			Bond Future	10.08	86.9574	87.2732	86.9574	57,786.00
19/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	15	0	0	0	0.00
19/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	17	0	0	0	0.00
19/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	16	0	0	0	0.00
19/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	8179	8	8	8	0.00
19/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8012	8	8	8	0.00
19/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	8095	8	8	8	0.00
19/12/2018	2037 On 02-May-19			Bond Future	10.15	88.4803	88.7998	88.4803	0.00
19/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1374	1	1	1	0.00
19/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1345	1	1	1	0.00
19/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1403	1	1	1	0.00
19/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4017	4	4	4	0.00
19/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3969	4	4	4	0.00
19/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3922	4	4	4	0.00
19/12/2018	2037 On 01-August-19			Bond Future	10.22	85.9564	86.2778	85.9564	0.00
19/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3575	3	4	3	0.00
19/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3654	3	4	3	0.00
19/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3615	3	4	3	0.00
19/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3015	3	3	3	0.00

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19/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2984	3	3	3	0.00
19/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3047	3	3	3	0.00
19/12/2018	2038 On 07-February-19			Bond Future	120.19	120.2755	120.1936	120.2755	9,955.00
19/12/2018	2038 On 02-May-19			Bond Future	122.32	122.4086	122.3228	122.4086	0.00
19/12/2018	2038 On 01-August-19			Bond Future	124.69	124.7801	124.6867	124.7801	0.00
19/12/2018	2040 On 07-February-19			Bond Future	10.15	90.0405	90.4190	90.0405	32,389.00
19/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	14	0	0	0	0.00
19/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	16	0	0	0	0.00
19/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	15	0	0	0	0.00
19/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	8775	9	9	9	0.00
19/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	8866	9	9	9	0.00
19/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	8685	9	9	9	0.00
19/12/2018	2040 On 02-May-19			Bond Future	10.21	91.6174	92.0007	91.6174	0.00
19/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2704	2	3	2	1,150.00
19/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1607	1	2	1	0.00
19/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	792	1	1	1	1,150.00
19/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1575	1	2	1	0.00
19/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1543	1	2	1	0.00
19/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4151	4	4	4	0.00
19/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4201	4	4	4	0.00
19/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4101	4	4	4	0.00
19/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	5796	6	6	6	0.00
19/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2793	3	3	3	0.00
19/12/2018	2040 On 01-August-19			Bond Future	10.28	88.9045	89.2909	88.9045	0.00
19/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3875	4	4	4	0.00
19/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3917	4	4	4	0.00
19/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3960	4	4	4	0.00
19/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3190	3	3	3	0.00
19/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3258	3	3	3	0.00
19/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3224	3	3	3	0.00
19/12/2018	2044 On 07-February-19			Bond Future	10.17	87.1601	87.5020	87.1601	37,298.00

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19/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	18	0	0	0	0.00
19/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	19	0	0	0	0.00
19/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	17	0	0	0	0.00
19/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	8801	9	9	9	0.00
19/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	8708	9	9	9	0.00
19/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	8615	9	9	9	0.00
19/12/2018	2044 On 02-May-19			Bond Future	10.23	88.6865	89.0326	88.6865	0.00
19/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1567	1	2	1	0.00
19/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1632	2	2	2	0.00
19/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1600	1	2	1	0.00
19/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4175	4	4	4	0.00
19/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4226	4	4	4	0.00
19/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4277	5	4	5	0.00
19/12/2018	2044 On 01-August-19			Bond Future	10.30	86.0415	86.3900	86.0415	0.00
19/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3981	4	4	4	0.00
19/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3938	4	4	4	0.00
19/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4024	4	4	4	0.00
19/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3302	3	3	3	0.00
19/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3268	3	3	3	0.00
19/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3234	3	3	3	0.00
19/12/2018	2046 On 07-February-19			Bond Future	114.23	114.2242	114.2329	114.2242	12,458.00
19/12/2018	2046 On 02-May-19			Bond Future	114.57	114.5638	114.5707	114.5638	0.00
19/12/2018	2046 On 01-August-19			Bond Future	116.83	116.8327	116.8340	116.8327	0.00
19/12/2018	2050 On 07-February-19			Bond Future	117.61	117.6011	117.6101	117.6011	10,397.00
19/12/2018	2050 On 02-May-19			Bond Future	119.69	119.6867	119.6936	119.6867	0.00
19/12/2018	2050 On 01-August-19			Bond Future	120.24	120.2385	120.2396	120.2385	0.00
19/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	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
19/12/2018	AL37 On 07-February-19			Index Future	607.80	607.0630	607.7980	607.0630	0.00
19/12/2018	AL37 On 02-May-19			Index Future	618.43	617.6900	618.4280	617.6900	0.00
19/12/2018	AL37 On 01-August-19			Index Future	630.50	629.7750	630.4980	629.7750	0.00
19/12/2018	AL7T On 07-February-19			Index Future	696.85	695.3460	696.8500	695.3460	0.00
19/12/2018	AL7T On 02-May-19			Index Future	709.04	707.5190	709.0370	707.5190	0.00
19/12/2018	AL7T On 01-August-19			Index Future	722.88	721.3610	722.8760	721.3610	0.00
19/12/2018	ALBI On 07-February-19			Index Future	628.33	626.5580	628.3300	626.5580	908.00
19/12/2018	ALBI On 02-May-19			Index Future	639.32	637.5270	639.3180	637.5270	0.00
19/12/2018	ALBI On 01-August-19			Index Future	651.80	649.9990	651.7960	649.9990	0.00
19/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	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
19/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2018	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
19/12/2018	ES33 On 07-February-19			Bond Future	11.28	76.0758	76.3264	76.0758	494.00
19/12/2018	ES33 On 02-May-19			Bond Future	11.39	73.6167	73.8701	73.6167	0.00
19/12/2018	ES33 On 01-August-19			Bond Future	11.50	75.0575	75.3123	75.0575	0.00
19/12/2018	ES42 On 07-February-19			Bond Future	11.52	77.9955	78.2767	77.9955	5,169.00
19/12/2018	ES42 On 02-May-19			Bond Future	11.63	75.1006	75.3851	75.1006	0.00
19/12/2018	ES42 On 01-August-19			Bond Future	11.74	76.5708	76.8572	76.5708	0.00
19/12/2018	GOVI On 07-February-19			GOVI	621.62	619.8320	621.6240	619.8320	450.00
19/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	448860	47	45	47	0.00
19/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	448960	47	45	47	0.00
19/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	449060	47	45	47	0.00
19/12/2018	GOVI On 02-May-19			GOVI	632.50	630.6830	632.4950	630.6830	0.00
19/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	153850	17	15	17	0.00
19/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	153650	17	15	17	0.00
19/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	153750	17	15	17	0.00
19/12/2018	GOVI On 01-August-19			GOVI	644.84	643.0220	644.8400	643.0220	0.00
19/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	61500	4	6	4	0.00
19/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	61600	4	6	4	0.00
19/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	61700	4	6	4	0.00
19/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
19/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2018	IGOV On 07-February-19			Index Future	253.47	253.4780	253.4730	253.4780	518.00
19/12/2018	IGOV On 02-May-19			Index Future	257.96	257.9720	257.9630	257.9720	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
19/12/2018	IGOV On 01-August-19			Index Future	263.06	263.0800	263.0580	263.0800	0.00
19/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
19/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
19/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0400	102.0300	102.0400	0.00
19/12/2018	IS01 On 19-September-19			Interest Rate Swap	98.21	99.9500	98.2100	99.9500	0.00
19/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
19/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
19/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.76	99.7700	99.7600	99.7700	0.00
19/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.94	101.9500	101.9400	101.9500	0.00
19/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.95	102.9600	102.9500	102.9600	0.00
19/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.04	99.0500	99.0400	99.0500	0.00
19/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.69	102.7000	102.6900	102.7000	0.00
19/12/2018	IS02 On 21-September-20			Interest Rate Swap	98.04	99.7800	98.0400	99.7800	0.00
19/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.66	96.6600	96.6600	96.6600	0.00
19/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.92	95.9200	95.9200	95.9200	0.00
19/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.14	95.1400	95.1400	95.1400	0.00
19/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.34	95.3400	95.3400	95.3400	0.00
19/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.56	97.5600	97.5600	97.5600	51.00
19/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.72	97.7200	97.7200	97.7200	0.00
19/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.95	98.9500	98.9500	98.9500	0.00
19/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.90	102.9100	102.9000	102.9100	0.00
19/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.19	104.1900	104.1900	104.1900	0.00
19/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.61	97.6200	97.6100	97.6200	0.00
19/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.68	103.6800	103.6800	103.6800	0.00
19/12/2018	IS05 On 19-September-23			Interest Rate Swap	97.50	99.2300	97.5000	99.2300	0.00
19/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.23	96.2300	96.2300	96.2300	0.00
19/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.27	93.2700	93.2700	93.2700	0.00
19/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.06	92.0600	92.0600	92.0600	0.00
19/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.25	94.2500	94.2500	94.2500	0.00
19/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.06	98.0600	98.0600	98.0600	0.00
19/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.67	96.6800	96.6700	96.6800	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
19/12/2018	IS10 On 21-June-27			Interest Rate Swap	98.78	98.7900	98.7800	98.7900	0.00
19/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.25	104.2500	104.2500	104.2500	0.00
19/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.64	104.6500	104.6400	104.6500	0.00
19/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.24	98.2400	98.2400	98.2400	0.00
19/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.40	105.4100	105.4000	105.4100	0.00
19/12/2018	IS10 On 19-September-28			Interest Rate Swap	97.31	99.0500	97.3100	99.0500	0.00
19/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
19/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	0.00
19/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	92.9700	92.9700	0.00
19/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
19/12/2018	R023 On 07-February-19			Bond Future	8.33	101.4552	101.5810	101.4552	62,040.00
19/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7146	7	7	7	0.00
19/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7207	7	7	7	0.00
19/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7176	7	7	7	0.00
19/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R023 On 02-May-19			Bond Future	8.37	99.3020	99.4280	99.3020	0.00
19/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1017	1	1	1	0.00
19/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	998	1	1	1	0.00
19/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	979	1	1	1	0.00
19/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	740	1	1	1	0.00
19/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	753	1	1	1	0.00
19/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	728	1	1	1	0.00
19/12/2018	R023 On 01-August-19			Bond Future	8.40	101.2453	101.3689	101.2453	0.00
19/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2171	2	2	2	0.00
19/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2217	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
19/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2194	2	2	2	0.00
19/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	595	1	1	1	0.00
19/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	589	1	1	1	0.00
19/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	602	1	1	1	0.00
19/12/2018	R035 On 07-February-19			Bond Future	10.01	94.7554	95.0719	94.7554	71,500.00
19/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	11	0	0	0	0.00
19/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	12	0	0	0	0.00
19/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	11	0	0	0	0.00
19/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	8177	8	8	8	0.00
19/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	8094	8	8	8	0.00
19/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	8260	9	8	9	0.00
19/12/2018	R035 On 02-May-19			Bond Future	10.07	91.9144	92.2346	91.9144	0.00
19/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1453	1	1	1	0.00
19/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1482	1	1	1	0.00
19/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1425	1	1	1	0.00
19/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3974	4	4	4	0.00
19/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3879	4	4	4	0.00
19/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3927	4	4	4	0.00
19/12/2018	R035 On 01-August-19			Bond Future	10.14	93.7133	94.0352	93.7133	0.00
19/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3565	3	4	3	0.00
19/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3526	3	4	3	0.00
19/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3487	3	3	3	0.00
19/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2869	3	3	3	0.00
19/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2901	3	3	3	0.00
19/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2838	3	3	3	0.00
19/12/2018	R186 On 07-February-19			Bond Future	9.11	108.9613	109.1802	108.9613	75,033.00
19/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2050	2	2	2	6,000.00
19/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1369	1	1	1	3,000.00
19/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1731	2	2	2	0.00
19/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	17	0	0	0	0.00
19/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	93	0	0	0	1,000.00
19/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2569	2	3	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
19/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	18	0	0	0	0.00
19/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1053	1	1	1	0.00
19/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4646	4	5	4	0.00
19/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	31	0	0	0	210.00
19/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	4542	4	5	4	0.00
19/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1473	1	1	1	3,000.00
19/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	19	0	0	0	0.00
19/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1618	1	2	1	1,170.00
19/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	340	0	0	0	1,170.00
19/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2339	3	2	3	0.00
19/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	5351	6	5	6	0.00
19/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	88	0	0	0	1,000.00
19/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	698	1	1	1	0.00
19/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	783	1	1	1	0.00
19/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	341	0	0	0	5,000.00
19/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	5472	6	5	6	0.00
19/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4870	5	5	5	0.00
19/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3712	4	4	4	0.00
19/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1114	1	1	1	1,000.00
19/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	82	0	0	0	1,170.00
19/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	5411	6	5	6	0.00
19/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	640	1	1	1	7,500.00
19/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	502	1	1	1	0.00
19/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	852	1	1	1	0.00
19/12/2018	R186 On 02-May-19			Bond Future	9.17	110.8691	111.0897	110.8691	3,050.00
19/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	617	1	1	1	3,250.00
19/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1417	1	1	1	0.00
19/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5370	5	5	5	0.00
19/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3941	4	4	4	0.00
19/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1391	1	1	1	0.00
19/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2216	2	2	2	200.00
19/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4867	5	5	5	0.00
19/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2053	2	2	2	3,250.00
19/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1365	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
19/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	886	1	1	1	7,500.00
19/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5139	5	5	5	0.00
19/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	570	1	1	1	90.00
19/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	700	1	1	1	200.00
19/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1897	2	2	2	90.00
19/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	407	0	0	0	7,000.00
19/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1340	1	1	1	7,000.00
19/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3026	3	3	3	0.00
19/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2328	2	2	2	0.00
19/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4305	4	4	4	0.00
19/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1506	2	2	2	0.00
19/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3422	4	3	4	0.00
19/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3760	4	4	4	0.00
19/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2265	2	2	2	0.00
19/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1750	2	2	2	0.00
19/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	495	1	0	1	3,250.00
19/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	749	1	1	1	7,000.00
19/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	459	1	0	1	200.00
19/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2296	2	2	2	0.00
19/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	543	1	1	1	90.00
19/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3631	4	4	4	0.00
19/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1624	2	2	2	0.00
19/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2234	2	2	2	0.00
19/12/2018	R186 On 01-August-19			Bond Future	9.23	107.7371	107.9566	107.7371	0.00
19/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3260	3	3	3	0.00
19/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	387	0	0	0	6,000.00
19/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1801	2	2	2	6,000.00
19/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3333	3	3	3	0.00
19/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5488	5	5	5	0.00
19/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3296	3	3	3	0.00
19/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1692	2	2	2	0.00
19/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1675	2	2	2	0.00
19/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	976	1	1	1	6,000.00
19/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2823	3	3	3	0.00

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19/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1710	2	2	2	0.00
19/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5686	6	6	6	0.00
19/12/2018	R197 On 07-February-19			Bond Future	299.10	299.0912	299.1042	299.0912	2,355.00
19/12/2018	R197 On 02-May-19			Bond Future	304.40	304.3954	304.4026	304.3954	0.00
19/12/2018	R197 On 01-August-19			Bond Future	302.86	302.8642	302.8568	302.8642	0.00
19/12/2018	R202 On 07-February-19			Bond Future	230.86	230.8422	230.8590	230.8422	8,805.00
19/12/2018	R202 On 02-May-19			Bond Future	234.95	234.9361	234.9485	234.9361	0.00
19/12/2018	R202 On 01-August-19			Bond Future	235.57	235.5733	235.5746	235.5733	0.00
19/12/2018	R207 On 07-February-19			Bond Future	5.88	101.7648	101.7705	101.7648	15,739.00
19/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	583	1	1	1	0.00
19/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	574	1	1	1	0.00
19/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	565	1	1	1	0.00
19/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 02-May-19			Bond Future	5.28	103.5468	103.5505	103.5468	0.00
19/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1561	2	2	2	0.00
19/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1574	2	2	2	0.00
19/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1568	2	2	2	0.00
19/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 01-August-19			Bond Future	3.75	101.9310	101.9297	101.9310	0.00
19/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1570	2	2	2	0.00
19/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1574	2	2	2	0.00
19/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1578	2	2	2	0.00
19/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
19/12/2018	R208 On 07-February-19			Bond Future	7.14	101.7067	101.7325	101.7067	17,335.00
19/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	116	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
19/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	109	0	0	0	0.00
19/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	102	0	0	0	0.00
19/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	234	0	0	0	0.00
19/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	258	0	0	0	0.00
19/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	246	0	0	0	0.00
19/12/2018	R208 On 02-May-19			Bond Future	7.07	100.0866	100.1108	100.0866	0.00
19/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1680	2	2	2	0.00
19/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1697	2	2	2	0.00
19/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1713	2	2	2	0.00
19/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	43	0	0	0	0.00
19/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	45	0	0	0	0.00
19/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	44	0	0	0	0.00
19/12/2018	R208 On 01-August-19			Bond Future	6.93	102.0454	102.0652	102.0454	0.00
19/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1936	2	2	2	0.00
19/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1922	2	2	2	0.00
19/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1909	2	2	2	0.00
19/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	68	0	0	0	0.00
19/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	65	0	0	0	0.00
19/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	67	0	0	0	0.00
19/12/2018	R209 On 07-February-19			Bond Future	9.94	71.9457	72.2123	71.9457	115,541.00
19/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	17	0	0	0	0.00
19/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	348	0	0	0	4,000.00
19/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	16	0	0	0	0.00
19/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	27	0	0	0	4,000.00
19/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2256	2	2	2	0.00
19/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	18	0	0	0	0.00
19/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2942	3	3	3	0.00
19/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6674	7	7	7	0.00
19/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6044	6	6	6	0.00
19/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6603	7	7	7	0.00
19/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	667	1	1	1	4,000.00
19/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	6533	7	7	7	0.00
19/12/2018	R209 On 02-May-19			Bond Future	10.00	70.0565	70.3262	70.0565	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
19/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1288	1	1	1	0.00
19/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1264	1	1	1	0.00
19/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2012	2	2	2	760.00
19/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	602	1	1	1	760.00
19/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1313	1	1	1	0.00
19/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4079	4	4	4	0.00
19/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5012	5	5	5	0.00
19/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	803	1	1	1	760.00
19/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1076	1	1	1	11,560.00
19/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4819	5	5	5	0.00
19/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3296	3	3	3	0.00
19/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2326	2	2	2	0.00
19/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3256	3	3	3	0.00
19/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3216	3	3	3	0.00
19/12/2018	R209 On 01-August-19			Bond Future	10.06	71.4276	71.6992	71.4276	0.00
19/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3102	3	3	3	0.00
19/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3171	3	3	3	0.00
19/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3136	3	3	3	0.00
19/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2513	3	3	3	0.00
19/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2539	3	3	3	0.00
19/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2486	3	2	3	0.00
19/12/2018	R210 On 07-February-19			Bond Future	185.90	185.8080	185.8960	185.8080	2,458.00
19/12/2018	R210 On 02-May-19			Bond Future	186.63	186.5475	186.6333	186.5475	0.00
19/12/2018	R210 On 01-August-19			Bond Future	190.32	190.2418	190.3202	190.2418	0.00
19/12/2018	R212 On 07-February-19			Bond Future	155.76	155.7588	155.7650	155.7588	4,976.00
19/12/2018	R212 On 02-May-19			Bond Future	158.52	158.5213	158.5243	158.5213	0.00
19/12/2018	R212 On 01-August-19			Bond Future	161.58	161.5893	161.5847	161.5893	0.00
19/12/2018	R213 On 07-February-19			Bond Future	9.73	83.7885	84.0483	83.7885	32,702.00
19/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	10	0	0	0	0.00
19/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	11	0	0	0	0.00
19/12/2018	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
19/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6680	7	7	7	0.00
19/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6614	7	7	7	0.00
19/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	6747	7	7	7	0.00
19/12/2018	R213 On 02-May-19			Bond Future	9.79	81.7062	81.9689	81.7062	0.00
19/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1258	1	1	1	0.00
19/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1234	1	1	1	0.00
19/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1210	1	1	1	0.00
19/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3075	3	3	3	0.00
19/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3113	3	3	3	0.00
19/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3037	3	3	3	0.00
19/12/2018	R213 On 01-August-19			Bond Future	9.85	83.3053	83.5691	83.3053	0.00
19/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	2994	3	3	3	0.00
19/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3028	3	3	3	0.00
19/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3062	3	3	3	0.00
19/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2210	2	2	2	0.00
19/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2258	2	2	2	0.00
19/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2234	2	2	2	0.00
19/12/2018	R214 On 07-February-19			Bond Future	10.12	70.9416	71.2173	70.9416	31,531.00
19/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	9	0	0	0	0.00
19/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	10	0	0	0	0.00
19/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	9	0	0	0	0.00
19/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7729	8	8	8	0.00
19/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7653	8	8	8	0.00
19/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7577	8	8	8	0.00
19/12/2018	R214 On 02-May-19			Bond Future	10.18	68.8879	69.1671	68.8879	0.00
19/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1344	1	1	1	0.00
19/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1293	1	1	1	0.00
19/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1318	1	1	1	0.00
19/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3431	4	3	4	0.00
19/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3389	4	3	4	0.00
19/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3473	4	3	4	0.00
19/12/2018	R214 On 01-August-19			Bond Future	10.24	70.2361	70.5173	70.2361	0.00
19/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3212	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
19/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3247	3	3	3	0.00
19/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3177	3	3	3	0.00
19/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2668	3	3	3	0.00
19/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2640	3	3	3	0.00
19/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2612	3	3	3	0.00
19/12/2018	R248 On 07-February-19			Bond Future	10.15	90.6157	90.9667	90.6157	106,522.00
19/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	7	0	0	0	0.00
19/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	8	0	0	0	0.00
19/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	8	0	0	0	0.00
19/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	9959	10	10	10	0.00
19/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	9762	10	10	10	0.00
19/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	9861	10	10	10	0.00
19/12/2018	R248 On 02-May-19			Bond Future	10.21	87.7657	88.1210	87.7657	0.00
19/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1662	2	2	2	0.00
19/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1629	2	2	2	0.00
19/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1695	2	2	2	0.00
19/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4288	5	4	5	0.00
19/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4182	4	4	4	0.00
19/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4234	4	4	4	0.00
19/12/2018	R248 On 01-August-19			Bond Future	10.27	89.4834	89.8413	89.4834	0.00
19/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	3990	4	4	4	0.00
19/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3946	4	4	4	0.00
19/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3903	4	4	4	0.00
19/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3279	3	3	3	0.00
19/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3315	3	3	3	0.00
19/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3243	3	3	3	0.00