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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
24/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	2025 On 07-February-19			Bond Future	132.31	132.3002	132.3125	132.3002	355.00
24/12/2018	2025 On 02-May-19			Bond Future	134.65	134.6429	134.6547	134.6429	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
24/12/2018	2025 On 01-August-19			Bond Future	137.27	137.2553	137.2668	137.2553	0.00
24/12/2018	2029 On 07-February-19			Bond Future	100.32	100.3088	100.3190	100.3088	2,954.00
24/12/2018	2029 On 02-May-19			Bond Future	101.02	101.0119	101.0218	101.0119	0.00
24/12/2018	2029 On 01-August-19			Bond Future	103.02	103.0069	103.0166	103.0069	0.00
24/12/2018	2030 On 07-February-19			Bond Future	9.54	89.7918	9.5439	89.7918	56,795.00
24/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1665	2	1665	2	3,960.00
24/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	339	0	339	0	3,960.00
24/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	17	0	17	0	0.00
24/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4125	4	4125	4	0.00
24/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	87	0	87	0	1,320.00
24/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	18	0	18	0	0.00
24/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	19	0	19	0	0.00
24/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1373	1	1373	1	1,320.00
24/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	28	0	28	0	0.00
24/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	772	1	772	1	0.00
24/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5502	6	5502	6	0.00
24/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	4225	4	4225	4	0.00
24/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1675	2	1675	2	0.00
24/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5900	6	5900	6	0.00
24/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1024	1	1024	1	0.00
24/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5966	6	5966	6	0.00
24/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6033	6	6033	6	0.00
24/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	158	0	158	0	3,960.00
24/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2646	3	2646	3	0.00
24/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	822	1	822	1	0.00
24/12/2018	2030 On 02-May-19			Bond Future	9.61	91.3617	9.6081	91.3617	0.00
24/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1386	1	1386	1	0.00
24/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4352	4	4352	4	0.00
24/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1440	1	1440	1	0.00
24/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	438	0	438	0	3,000.00
24/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1413	1	1413	1	3,000.00
24/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2701	3	2701	3	0.00
24/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2666	3	2666	3	0.00
24/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4924	5	4924	5	0.00

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24/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	821	1	821	1	3,000.00
24/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2737	3	2737	3	0.00
24/12/2018	2030 On 01-August-19			Bond Future	9.67	89.1394	9.6736	89.1394	0.00
24/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3450	3	3450	3	0.00
24/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3486	3	3486	3	0.00
24/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3413	3	3413	3	0.00
24/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2020	2	2020	2	0.00
24/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2065	2	2065	2	0.00
24/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2043	2	2043	2	0.00
24/12/2018	2032 On 07-February-19			Bond Future	9.76	91.8754	9.7603	91.8754	43,478.00
24/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	16	0	16	0	0.00
24/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	15	0	15	0	0.00
24/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	14	0	14	0	0.00
24/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6755	7	6755	7	0.00
24/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6829	7	6829	7	0.00
24/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6682	7	6682	7	0.00
24/12/2018	2032 On 02-May-19			Bond Future	9.82	89.3249	9.8240	89.3249	0.00
24/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1532	2	1532	2	0.00
24/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1561	2	1561	2	0.00
24/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1592	2	1592	2	0.00
24/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2894	3	2894	3	0.00
24/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	2969	3	2969	3	0.00
24/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2931	3	2931	3	0.00
24/12/2018	2032 On 01-August-19			Bond Future	9.89	91.0684	9.8870	91.0684	0.00
24/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3714	4	3714	4	0.00
24/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3675	4	3675	4	0.00
24/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3637	4	3637	4	0.00
24/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2323	2	2323	2	0.00
24/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2272	2	2272	2	0.00
24/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2297	2	2297	2	0.00
24/12/2018	2033 On 07-February-19			Bond Future	102.43	102.4199	102.4308	102.4199	5,890.00
24/12/2018	2033 On 02-May-19			Bond Future	103.10	103.0882	103.0986	103.0882	0.00
24/12/2018	2033 On 01-August-19			Bond Future	105.13	105.1241	105.1344	105.1241	0.00
24/12/2018	2037 On 07-February-19			Bond Future	9.99	87.8264	9.9887	87.8264	57,970.00

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24/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	18	0	18	0	0.00
24/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	21	0	21	0	0.00
24/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	19	0	19	0	0.00
24/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	7497	8	7497	8	0.00
24/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	7331	7	7331	7	0.00
24/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	7414	8	7414	8	0.00
24/12/2018	2037 On 02-May-19			Bond Future	10.05	89.3619	10.0526	89.3619	0.00
24/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1588	2	1588	2	0.00
24/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1556	2	1556	2	0.00
24/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1620	2	1620	2	0.00
24/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3532	4	3532	4	0.00
24/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3487	4	3487	4	0.00
24/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3443	4	3443	4	0.00
24/12/2018	2037 On 01-August-19			Bond Future	10.12	86.8504	10.1187	86.8504	0.00
24/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3936	4	3936	4	0.00
24/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4020	4	4020	4	0.00
24/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3978	4	3978	4	0.00
24/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2670	3	2670	3	0.00
24/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2641	3	2641	3	0.00
24/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2700	3	2700	3	0.00
24/12/2018	2038 On 07-February-19			Bond Future	120.22	120.2107	120.2234	120.2107	9,955.00
24/12/2018	2038 On 02-May-19			Bond Future	122.35	122.3393	122.3516	122.3393	0.00
24/12/2018	2038 On 01-August-19			Bond Future	124.71	124.7029	124.7149	124.7029	0.00
24/12/2018	2040 On 07-February-19			Bond Future	10.06	90.9308	10.0585	90.9308	31,965.00
24/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	17	0	17	0	0.00
24/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	19	0	19	0	0.00
24/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	18	0	18	0	0.00
24/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	8085	8	8085	8	0.00
24/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	8175	8	8175	8	0.00
24/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7994	8	7994	8	0.00
24/12/2018	2040 On 02-May-19			Bond Future	10.12	92.5207	10.1220	92.5207	0.00
24/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1832	2	1832	2	0.00
24/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3026	3	3026	3	1,150.00
24/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	926	1	926	1	1,150.00

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24/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1797	2	1797	2	0.00
24/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1762	2	1762	2	0.00
24/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3668	4	3668	4	0.00
24/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3715	4	3715	4	0.00
24/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	5226	5	5226	5	0.00
24/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3622	4	3622	4	0.00
24/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2410	3	2410	3	0.00
24/12/2018	2040 On 01-August-19			Bond Future	10.19	89.8204	10.1877	89.8204	0.00
24/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4239	4	4239	4	0.00
24/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4284	4	4284	4	0.00
24/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4329	4	4329	4	0.00
24/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2842	3	2842	3	0.00
24/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2905	3	2905	3	0.00
24/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2874	3	2874	3	0.00
24/12/2018	2044 On 07-February-19			Bond Future	10.09	88.0193	10.0874	88.0193	37,400.00
24/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	20	0	20	0	0.00
24/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	22	0	22	0	0.00
24/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	19	0	19	0	0.00
24/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	8144	8	8144	8	0.00
24/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	8051	8	8051	8	0.00
24/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	7958	8	7958	8	0.00
24/12/2018	2044 On 02-May-19			Bond Future	10.15	89.5583	10.1487	89.5583	0.00
24/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1771	2	1771	2	0.00
24/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1842	2	1842	2	0.00
24/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1807	2	1807	2	0.00
24/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3715	4	3715	4	0.00
24/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3763	4	3763	4	0.00
24/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3811	4	3811	4	0.00
24/12/2018	2044 On 01-August-19			Bond Future	10.21	86.9254	10.2120	86.9254	0.00
24/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4328	4	4328	4	0.00
24/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4283	4	4283	4	0.00
24/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4373	4	4373	4	0.00
24/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2965	3	2965	3	0.00
24/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2932	3	2932	3	0.00

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24/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2901	3	2901	3	0.00
24/12/2018	2046 On 07-February-19			Bond Future	114.37	114.3570	114.3695	114.3570	12,458.00
24/12/2018	2046 On 02-May-19			Bond Future	114.71	114.6960	114.7082	114.6960	0.00
24/12/2018	2046 On 01-August-19			Bond Future	116.97	116.9613	116.9732	116.9613	0.00
24/12/2018	2050 On 07-February-19			Bond Future	118.13	117.8721	118.1303	117.8721	10,568.00
24/12/2018	2050 On 02-May-19			Bond Future	120.22	119.9593	120.2214	119.9593	0.00
24/12/2018	2050 On 01-August-19			Bond Future	120.78	120.5100	120.7769	120.5100	0.00
24/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	AL37 On 07-February-19			Index Future	609.51	609.1300	609.5050	609.1300	0.00
24/12/2018	AL37 On 02-May-19			Index Future	620.16	619.7810	620.1590	619.7810	0.00
24/12/2018	AL37 On 01-August-19			Index Future	632.26	631.8760	632.2590	631.8760	0.00
24/12/2018	AL7T On 07-February-19			Index Future	700.42	699.7090	700.4210	699.7090	0.00
24/12/2018	AL7T On 02-May-19			Index Future	712.66	711.9440	712.6640	711.9440	0.00
24/12/2018	AL7T On 01-August-19			Index Future	726.57	725.8370	726.5690	725.8370	0.00
24/12/2018	ALBI On 07-February-19			Index Future	632.13	631.3320	632.1310	631.3320	908.00
24/12/2018	ALBI On 02-May-19			Index Future	643.18	642.3710	643.1800	642.3710	0.00
24/12/2018	ALBI On 01-August-19			Index Future	655.73	654.9070	655.7290	654.9070	0.00
24/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2018	ES33 On 07-February-19			Bond Future	11.19	76.7324	11.1922	76.7324	494.00
24/12/2018	ES33 On 02-May-19			Bond Future	11.30	74.2827	11.2959	74.2827	0.00
24/12/2018	ES33 On 01-August-19			Bond Future	11.40	75.7325	11.4035	75.7325	0.00
24/12/2018	ES42 On 07-February-19			Bond Future	11.43	78.7006	11.4343	78.7006	5,169.00
24/12/2018	ES42 On 02-May-19			Bond Future	11.54	75.8158	11.5385	75.8158	0.00
24/12/2018	ES42 On 01-August-19			Bond Future	11.64	77.2958	11.6445	77.2958	0.00
24/12/2018	GOVI On 07-February-19			GOVI	625.50	624.7100	625.5040	624.7100	449.00
24/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	410060	42	410060	42	0.00
24/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	410160	42	410160	42	0.00
24/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	410260	42	410260	42	0.00
24/12/2018	GOVI On 02-May-19			GOVI	636.44	635.6330	636.4370	635.6330	0.00
24/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	114430	12	114430	12	0.00
24/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	114230	12	114230	12	0.00
24/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	114330	12	114330	12	0.00
24/12/2018	GOVI On 01-August-19			GOVI	648.86	648.0370	648.8550	648.0370	0.00
24/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	101650	9	101650	9	0.00
24/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	101750	9	101750	9	0.00
24/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	101850	9	101850	9	0.00
24/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
24/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
24/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2018	IGOV On 07-February-19			Index Future	253.73	253.6500	253.7340	253.6500	518.00
24/12/2018	IGOV On 02-May-19			Index Future	258.23	258.1420	258.2260	258.1420	215.00
24/12/2018	IGOV On 01-August-19			Index Future	263.33	263.2410	263.3260	263.2410	0.00
24/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
24/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.03	102.0300	102.0300	102.0300	0.00
24/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	99.9200	99.9200	99.9200	0.00
24/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
24/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7500	99.7500	99.7500	0.00
24/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9200	101.9200	101.9200	0.00
24/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.91	102.9200	102.9100	102.9200	0.00
24/12/2018	IS02 On 23-March-20			Interest Rate Swap	98.98	98.9800	98.9800	98.9800	0.00
24/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.61	102.6100	102.6100	102.6100	0.00
24/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.66	99.6600	99.6600	99.6600	0.00
24/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.52	96.5200	96.5200	96.5200	0.00
24/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.75	95.7600	95.7500	95.7600	0.00
24/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.93	94.9500	94.9300	94.9500	0.00
24/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.09	95.1100	95.0900	95.1100	0.00
24/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.28	97.3000	97.2800	97.3000	51.00
24/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.41	97.4300	97.4100	97.4300	0.00
24/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.59	98.6100	98.5900	98.6100	0.00
24/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.51	102.5200	102.5100	102.5200	0.00
24/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.75	103.7600	103.7500	103.7600	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
24/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.12	97.1400	97.1200	97.1400	0.00
24/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.16	103.1700	103.1600	103.1700	0.00
24/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.66	98.6600	98.6600	98.6600	0.00
24/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.36	95.4100	95.3600	95.4100	0.00
24/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.37	92.4200	92.3700	92.4200	0.00
24/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.14	91.1600	91.1400	91.1600	0.00
24/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.32	93.3300	93.3200	93.3300	0.00
24/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.13	97.1300	97.1300	97.1300	0.00
24/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.72	95.7200	95.7200	95.7200	0.00
24/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.81	97.8100	97.8100	97.8100	0.00
24/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.28	103.2900	103.2800	103.2900	0.00
24/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.65	103.6600	103.6500	103.6600	0.00
24/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.20	97.2100	97.2000	97.2100	0.00
24/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.38	104.3900	104.3800	104.3900	0.00
24/12/2018	IS10 On 19-September-28			Interest Rate Swap	97.98	97.9900	97.9800	97.9900	0.00
24/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/12/2018	R023 On 07-February-19			Bond Future	8.24	101.7990	8.2434	101.7990	62,040.00
24/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7423	7	7423	7	0.00
24/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7484	7	7484	7	0.00
24/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7453	7	7453	7	0.00
24/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R023 On 02-May-19			Bond Future	8.28	99.6490	8.2804	99.6490	0.00
24/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1165	1	1165	1	0.00
24/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1144	1	1144	1	0.00
24/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1124	1	1124	1	0.00
24/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	606	1	606	1	0.00
24/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	617	1	617	1	0.00
24/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	595	1	595	1	0.00

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24/12/2018	R023 On 01-August-19			Bond Future	8.31	101.5937	8.3055	101.5937	0.00
24/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2363	2	2363	2	0.00
24/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2411	2	2411	2	0.00
24/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2387	2	2387	2	0.00
24/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	504	1	504	1	0.00
24/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	498	1	498	1	0.00
24/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	509	1	509	1	0.00
24/12/2018	R035 On 07-February-19			Bond Future	9.92	95.5878	9.9213	95.5878	71,443.00
24/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	13	0	13	0	0.00
24/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	15	0	15	0	0.00
24/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	14	0	14	0	0.00
24/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	7530	8	7530	8	0.00
24/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	7448	8	7448	8	0.00
24/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	7613	8	7613	8	0.00
24/12/2018	R035 On 02-May-19			Bond Future	9.98	92.7588	9.9830	92.7588	0.00
24/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1658	2	1658	2	0.00
24/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1689	2	1689	2	0.00
24/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1627	2	1627	2	0.00
24/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3517	4	3517	4	0.00
24/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3428	4	3428	4	0.00
24/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3472	4	3472	4	0.00
24/12/2018	R035 On 01-August-19			Bond Future	10.05	94.5691	10.0451	94.5691	0.00
24/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3912	4	3912	4	0.00
24/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3870	4	3870	4	0.00
24/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3829	4	3829	4	0.00
24/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2543	3	2543	3	0.00
24/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2572	3	2572	3	0.00
24/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2514	3	2514	3	0.00
24/12/2018	R186 On 07-February-19			Bond Future	9.02	109.5863	9.0230	109.5863	74,967.00
24/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1631	2	1631	2	3,000.00
24/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2036	2	2036	2	0.00
24/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2387	2	2387	2	6,000.00
24/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	21	0	21	0	0.00
24/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	119	0	119	0	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2949	3	2949	3	0.00
24/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	22	0	22	0	0.00
24/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1269	1	1269	1	0.00
24/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5115	5	5115	5	0.00
24/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	39	0	39	0	210.00
24/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5009	5	5009	5	0.00
24/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1748	2	1748	2	3,000.00
24/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	24	0	24	0	0.00
24/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1910	2	1910	2	1,170.00
24/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	426	0	426	0	1,170.00
24/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1916	2	1916	2	0.00
24/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4846	5	4846	5	0.00
24/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	45	0	45	0	1,000.00
24/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	481	1	481	1	0.00
24/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	549	1	549	1	0.00
24/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	212	0	212	0	5,000.00
24/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4967	5	4967	5	0.00
24/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4369	4	4369	4	0.00
24/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3228	3	3228	3	0.00
24/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	822	1	822	1	1,000.00
24/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	42	0	42	0	1,170.00
24/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4906	5	4906	5	0.00
24/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	330	0	330	0	0.00
24/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	435	0	435	0	7,500.00
24/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	604	1	604	1	0.00
24/12/2018	R186 On 02-May-19			Bond Future	9.08	111.5020	9.0827	111.5020	3,050.00
24/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	728	1	728	1	3,250.00
24/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1620	2	1620	2	0.00
24/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1591	2	1591	2	0.00
24/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5787	6	5787	6	0.00
24/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4310	4	4310	4	0.00
24/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2312	2	2312	2	3,250.00
24/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2488	2	2488	2	200.00
24/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5269	5	5269	5	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
24/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1563	2	1563	2	0.00
24/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1535	2	1535	2	7,000.00
24/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2144	2	2144	2	90.00
24/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	488	0	488	0	7,000.00
24/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1032	1	1032	1	7,500.00
24/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5550	5	5550	5	0.00
24/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	675	1	675	1	90.00
24/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	822	1	822	1	200.00
24/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1262	1	1262	1	0.00
24/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3027	3	3027	3	0.00
24/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3348	3	3348	3	0.00
24/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2007	2	2007	2	0.00
24/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3868	4	3868	4	0.00
24/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2655	3	2655	3	0.00
24/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1480	2	1480	2	0.00
24/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	389	0	389	0	3,250.00
24/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	602	1	602	1	7,000.00
24/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	359	0	359	0	200.00
24/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1949	2	1949	2	0.00
24/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	428	0	428	0	90.00
24/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3225	3	3225	3	0.00
24/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1367	1	1367	1	0.00
24/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	1978	2	1978	2	0.00
24/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1920	2	1920	2	0.00
24/12/2018	R186 On 01-August-19			Bond Future	9.14	108.3764	9.1395	108.3764	0.00
24/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3565	4	3565	4	0.00
24/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	460	0	460	0	6,000.00
24/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2016	2	2016	2	6,000.00
24/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3642	4	3642	4	0.00
24/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5873	6	5873	6	0.00
24/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3603	4	3603	4	0.00
24/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1473	2	1473	2	0.00
24/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1458	2	1458	2	0.00
24/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	835	1	835	1	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2512	3	2512	3	0.00
24/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1489	2	1489	2	0.00
24/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5233	5	5233	5	0.00
24/12/2018	R197 On 07-February-19			Bond Future	299.42	299.3954	299.4177	299.3954	2,355.00
24/12/2018	R197 On 02-May-19			Bond Future	304.72	304.6968	304.7178	304.6968	0.00
24/12/2018	R197 On 01-August-19			Bond Future	303.18	303.1553	303.1756	303.1553	0.00
24/12/2018	R202 On 07-February-19			Bond Future	230.92	230.8916	230.9158	230.8916	8,805.00
24/12/2018	R202 On 02-May-19			Bond Future	235.00	234.9800	235.0033	234.9800	0.00
24/12/2018	R202 On 01-August-19			Bond Future	235.63	235.6056	235.6286	235.6056	0.00
24/12/2018	R207 On 07-February-19			Bond Future	5.84	101.8060	5.8386	101.8060	15,739.00
24/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	616	1	616	1	0.00
24/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	607	1	607	1	0.00
24/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	598	1	598	1	0.00
24/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 02-May-19			Bond Future	5.23	103.5858	5.2324	103.5858	0.00
24/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1594	2	1594	2	0.00
24/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1607	2	1607	2	0.00
24/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1601	2	1601	2	0.00
24/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 01-August-19			Bond Future	3.67	101.9652	3.6745	101.9652	0.00
24/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1602	2	1602	2	0.00
24/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1606	2	1606	2	0.00
24/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1611	2	1611	2	0.00
24/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
24/12/2018	R208 On 07-February-19			Bond Future	7.08	101.8329	7.0797	101.8329	17,335.00
24/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	161	0	161	0	0.00
24/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	151	0	151	0	0.00
24/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	142	0	142	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
24/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	160	0	160	0	0.00
24/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	180	0	180	0	0.00
24/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	170	0	170	0	0.00
24/12/2018	R208 On 02-May-19			Bond Future	7.00	100.2122	7.0032	100.2122	0.00
24/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1788	2	1788	2	0.00
24/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1804	2	1804	2	0.00
24/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1821	2	1821	2	0.00
24/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	32	0	32	0	0.00
24/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	33	0	33	0	0.00
24/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	33	0	33	0	0.00
24/12/2018	R208 On 01-August-19			Bond Future	6.86	102.1680	6.8561	102.1680	0.00
24/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	2043	2	2043	2	0.00
24/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	2029	2	2029	2	0.00
24/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	2016	2	2016	2	0.00
24/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	55	0	55	0	0.00
24/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	52	0	52	0	0.00
24/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	53	0	53	0	0.00
24/12/2018	R209 On 07-February-19			Bond Future	9.86	72.6474	9.8560	72.6474	117,749.00
24/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	20	0	20	0	0.00
24/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	425	0	425	0	4,000.00
24/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	33	0	33	0	4,000.00
24/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	19	0	19	0	0.00
24/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2595	3	2595	3	0.00
24/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	21	0	21	0	0.00
24/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6131	6	6131	6	0.00
24/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	5504	6	5504	6	0.00
24/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2473	3	2473	3	0.00
24/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6061	6	6061	6	0.00
24/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	461	1	461	1	4,000.00
24/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5990	6	5990	6	0.00
24/12/2018	R209 On 02-May-19			Bond Future	9.91	70.7684	9.9117	70.7684	0.00
24/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1466	1	1466	1	0.00
24/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1439	1	1439	1	0.00
24/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2255	2	2255	2	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	702	1	702	1	760.00
24/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1493	1	1493	1	0.00
24/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4449	4	4449	4	0.00
24/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5419	5	5419	5	0.00
24/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	656	1	656	1	760.00
24/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	892	1	892	1	11,560.00
24/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4365	4	4365	4	0.00
24/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2917	3	2917	3	0.00
24/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2015	2	2015	2	0.00
24/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2879	3	2879	3	0.00
24/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2842	3	2842	3	0.00
24/12/2018	R209 On 01-August-19			Bond Future	9.97	72.1497	9.9665	72.1497	0.00
24/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3391	3	3391	3	0.00
24/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3463	3	3463	3	0.00
24/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3427	3	3427	3	0.00
24/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2239	2	2239	2	0.00
24/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2264	2	2264	2	0.00
24/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2215	2	2215	2	0.00
24/12/2018	R210 On 07-February-19			Bond Future	185.94	185.9213	185.9400	185.9213	2,448.00
24/12/2018	R210 On 02-May-19			Bond Future	186.68	186.6576	186.6757	186.6576	0.00
24/12/2018	R210 On 01-August-19			Bond Future	190.36	190.3440	190.3618	190.3440	0.00
24/12/2018	R212 On 07-February-19			Bond Future	155.79	155.7800	155.7913	155.7800	4,976.00
24/12/2018	R212 On 02-May-19			Bond Future	158.55	158.5385	158.5491	158.5385	0.00
24/12/2018	R212 On 01-August-19			Bond Future	161.61	161.5984	161.6086	161.5984	0.00
24/12/2018	R213 On 07-February-19			Bond Future	9.64	84.4718	9.6448	84.4718	32,702.00
24/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	12	0	12	0	0.00
24/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	13	0	13	0	0.00
24/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	14	0	14	0	0.00
24/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6150	6	6150	6	0.00
24/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6084	6	6084	6	0.00
24/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	6217	6	6217	6	0.00
24/12/2018	R213 On 02-May-19			Bond Future	9.70	82.3992	9.7033	82.3992	0.00
24/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1434	1	1434	1	0.00
24/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1408	1	1408	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
24/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1381	1	1381	1	0.00
24/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2709	3	2709	3	0.00
24/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2744	3	2744	3	0.00
24/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2673	3	2673	3	0.00
24/12/2018	R213 On 01-August-19			Bond Future	9.76	84.0073	9.7614	84.0073	0.00
24/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3283	3	3283	3	0.00
24/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3318	3	3318	3	0.00
24/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3354	3	3354	3	0.00
24/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1952	2	1952	2	0.00
24/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	1997	2	1997	2	0.00
24/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1974	2	1974	2	0.00
24/12/2018	R214 On 07-February-19			Bond Future	10.04	71.6344	10.0425	71.6344	31,531.00
24/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	10	0	10	0	0.00
24/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	11	0	11	0	0.00
24/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	10	0	10	0	0.00
24/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7198	7	7198	7	0.00
24/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7122	7	7122	7	0.00
24/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7046	7	7046	7	0.00
24/12/2018	R214 On 02-May-19			Bond Future	10.10	69.5909	10.0978	69.5909	0.00
24/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1514	1	1514	1	0.00
24/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1458	1	1458	1	0.00
24/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1486	1	1486	1	0.00
24/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3059	3	3059	3	0.00
24/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3020	3	3020	3	0.00
24/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3099	3	3099	3	0.00
24/12/2018	R214 On 01-August-19			Bond Future	10.15	70.9491	10.1533	70.9491	0.00
24/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3491	3	3491	3	0.00
24/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3528	3	3528	3	0.00
24/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3454	3	3454	3	0.00
24/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2395	2	2395	2	0.00
24/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2369	2	2369	2	0.00
24/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2343	2	2343	2	0.00
24/12/2018	R248 On 07-February-19			Bond Future	10.06	91.5401	10.0628	91.5401	107,561.00
24/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	10	0	10	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	8	0	8	0	0.00
24/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	9	0	9	0	0.00
24/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	9241	9	9241	9	0.00
24/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	9044	9	9044	9	0.00
24/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	9142	9	9142	9	0.00
24/12/2018	R248 On 02-May-19			Bond Future	10.12	88.7037	10.1187	88.7037	0.00
24/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1897	2	1897	2	0.00
24/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1861	2	1861	2	0.00
24/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1933	2	1933	2	0.00
24/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3788	4	3788	4	0.00
24/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3688	4	3688	4	0.00
24/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3738	4	3738	4	0.00
24/12/2018	R248 On 01-August-19			Bond Future	10.17	90.4349	10.1749	90.4349	0.00
24/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4374	4	4374	4	0.00
24/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4328	4	4328	4	0.00
24/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4281	4	4281	4	0.00
24/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2916	3	2916	3	0.00
24/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2949	3	2949	3	0.00
24/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2883	3	2883	3	0.00