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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
14/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	2025 On 07-February-19			Bond Future	132.12	132.1169	132.1211	132.1169	355.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2018	2025 On 02-May-19			Bond Future	134.46	134.4604	134.4645	134.4604	0.00
14/12/2018	2025 On 01-August-19			Bond Future	137.08	137.0768	137.0807	137.0768	0.00
14/12/2018	2029 On 07-February-19			Bond Future	100.28	100.2812	100.2846	100.2812	2,954.00
14/12/2018	2029 On 02-May-19			Bond Future	100.99	100.9870	100.9904	100.9870	0.00
14/12/2018	2029 On 01-August-19			Bond Future	102.99	102.9872	102.9904	102.9872	0.00
14/12/2018	2030 On 07-February-19			Bond Future	9.78	88.8342	9.7770	88.8342	56,641.00
14/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1004	1	1004	1	4,000.00
14/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	161	0	161	0	4,000.00
14/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	7	0	7	0	0.00
14/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	2977	3	2977	3	0.00
14/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	37	0	37	0	1,320.00
14/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	7	0	7	0	0.00
14/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	8	0	8	0	0.00
14/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	801	1	801	1	1,320.00
14/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	12	0	12	0	0.00
14/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	410	1	410	1	0.00
14/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	6923	7	6923	7	0.00
14/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	5612	5	5612	5	0.00
14/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	2751	2	2751	2	0.00
14/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	7326	7	7326	7	0.00
14/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1889	2	1889	2	0.00
14/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	7393	7	7393	7	0.00
14/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	7461	7	7461	7	0.00
14/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	447	0	447	0	4,000.00
14/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	3906	4	3906	4	0.00
14/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	1598	1	1598	1	0.00
14/12/2018	2030 On 02-May-19			Bond Future	9.85	90.3902	9.8488	90.3902	0.00
14/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	932	1	932	1	0.00
14/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	3381	4	3381	4	0.00
14/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	972	1	972	1	0.00
14/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	254	0	254	0	3,000.00
14/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	952	1	952	1	3,000.00
14/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	3699	3	3699	3	0.00
14/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	3657	3	3657	3	0.00

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14/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	6199	6	6199	6	0.00
14/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	1309	1	1309	1	3,000.00
14/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	3742	3	3742	3	0.00
14/12/2018	2030 On 01-August-19			Bond Future	9.92	88.1543	9.9228	88.1543	0.00
14/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	2655	3	2655	3	0.00
14/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	2687	3	2687	3	0.00
14/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	2624	3	2624	3	0.00
14/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2703	3	2703	3	0.00
14/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2758	3	2758	3	0.00
14/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2731	3	2731	3	0.00
14/12/2018	2032 On 07-February-19			Bond Future	9.99	90.9417	9.9886	90.9417	43,228.00
14/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	7	0	7	0	0.00
14/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	6	0	6	0	0.00
14/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	6	0	6	0	0.00
14/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	8266	8	8266	8	0.00
14/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	8340	8	8340	8	0.00
14/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	8192	8	8192	8	0.00
14/12/2018	2032 On 02-May-19			Bond Future	10.06	88.3777	10.0592	88.3777	0.00
14/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1057	1	1057	1	0.00
14/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1079	1	1079	1	0.00
14/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1102	1	1102	1	0.00
14/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	3946	4	3946	4	0.00
14/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	4037	4	4037	4	0.00
14/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	3992	4	3992	4	0.00
14/12/2018	2032 On 01-August-19			Bond Future	10.13	90.1078	10.1296	90.1078	0.00
14/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	2856	3	2856	3	0.00
14/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	2822	3	2822	3	0.00
14/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	2789	3	2789	3	0.00
14/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	3043	3	3043	3	0.00
14/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2981	3	2981	3	0.00
14/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	3012	3	3012	3	0.00
14/12/2018	2033 On 07-February-19			Bond Future	102.27	102.2672	102.2708	102.2672	5,890.00
14/12/2018	2033 On 02-May-19			Bond Future	102.94	102.9359	102.9394	102.9359	0.00
14/12/2018	2033 On 01-August-19			Bond Future	104.98	104.9746	104.9781	104.9746	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
14/12/2018	2037 On 07-February-19			Bond Future	10.21	86.9077	10.2060	86.9077	57,873.00
14/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	8	0	8	0	0.00
14/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	9	0	9	0	0.00
14/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	9	0	9	0	0.00
14/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	9091	9	9091	9	0.00
14/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	8923	8	8923	8	0.00
14/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	9007	8	9007	8	0.00
14/12/2018	2037 On 02-May-19			Bond Future	10.28	88.4300	10.2760	88.4300	0.00
14/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1119	1	1119	1	0.00
14/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1095	1	1095	1	0.00
14/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1143	1	1143	1	0.00
14/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	4699	4	4699	4	0.00
14/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	4646	4	4646	4	0.00
14/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	4594	4	4594	4	0.00
14/12/2018	2037 On 01-August-19			Bond Future	10.35	85.9054	10.3488	85.9054	0.00
14/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3051	3	3051	3	0.00
14/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	3123	3	3123	3	0.00
14/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3087	3	3087	3	0.00
14/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	3434	3	3434	3	0.00
14/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	3399	3	3399	3	0.00
14/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	3469	3	3469	3	0.00
14/12/2018	2038 On 07-February-19			Bond Future	120.27	120.1764	120.2713	120.1764	9,912.00
14/12/2018	2038 On 02-May-19			Bond Future	122.40	122.3081	122.4046	122.3081	0.00
14/12/2018	2038 On 01-August-19			Bond Future	124.78	124.6780	124.7761	124.6780	0.00
14/12/2018	2040 On 07-February-19			Bond Future	10.27	89.9873	10.2706	89.9873	32,389.00
14/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	8	0	8	0	0.00
14/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	9	0	9	0	0.00
14/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	9	0	9	0	0.00
14/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	9753	9	9753	9	0.00
14/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	9844	9	9844	9	0.00
14/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	9661	9	9661	9	0.00
14/12/2018	2040 On 02-May-19			Bond Future	10.34	91.5636	10.3400	91.5636	0.00
14/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	2248	3	2248	3	1,150.00
14/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1309	2	1309	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
14/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	645	1	645	1	1,150.00
14/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1283	1	1283	1	0.00
14/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1256	1	1256	1	0.00
14/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	4858	4	4858	4	0.00
14/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	4913	5	4913	5	0.00
14/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	4802	4	4802	4	0.00
14/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	6648	6	6648	6	0.00
14/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	3336	3	3336	3	0.00
14/12/2018	2040 On 01-August-19			Bond Future	10.41	88.8500	10.4121	88.8500	0.00
14/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	3312	4	3312	4	0.00
14/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	3351	4	3351	4	0.00
14/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	3390	4	3390	4	0.00
14/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	3634	3	3634	3	0.00
14/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	3709	3	3709	3	0.00
14/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	3672	3	3672	3	0.00
14/12/2018	2044 On 07-February-19			Bond Future	10.29	87.1067	10.2889	87.1067	37,116.00
14/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	11	0	11	0	0.00
14/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	11	0	11	0	0.00
14/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	10	0	10	0	0.00
14/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	9748	9	9748	9	0.00
14/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	9655	9	9655	9	0.00
14/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	9562	9	9562	9	0.00
14/12/2018	2044 On 02-May-19			Bond Future	10.36	88.6325	10.3557	88.6325	0.00
14/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1288	1	1288	1	0.00
14/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1342	2	1342	2	0.00
14/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1315	2	1315	2	0.00
14/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	4853	4	4853	4	0.00
14/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	4909	5	4909	5	0.00
14/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	4966	5	4966	5	0.00
14/12/2018	2044 On 01-August-19			Bond Future	10.43	85.9867	10.4250	85.9867	0.00
14/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	3428	4	3428	4	0.00
14/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	3389	4	3389	4	0.00
14/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	3467	4	3467	4	0.00
14/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	3736	3	3736	3	0.00

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14/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	3698	3	3698	3	0.00
14/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	3660	3	3660	3	0.00
14/12/2018	2046 On 07-February-19			Bond Future	114.22	114.2157	114.2199	114.2157	12,458.00
14/12/2018	2046 On 02-May-19			Bond Future	114.56	114.5557	114.5598	114.5557	0.00
14/12/2018	2046 On 01-August-19			Bond Future	116.83	116.8247	116.8287	116.8247	0.00
14/12/2018	2050 On 07-February-19			Bond Future	117.60	117.5919	117.5963	117.5919	10,349.00
14/12/2018	2050 On 02-May-19			Bond Future	119.68	119.6777	119.6819	119.6777	0.00
14/12/2018	2050 On 01-August-19			Bond Future	120.23	120.2296	120.2338	120.2296	0.00
14/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	AL37 On 07-February-19			Index Future	605.20	606.4310	605.1950	606.4310	0.00
14/12/2018	AL37 On 02-May-19			Index Future	615.79	617.0520	615.7940	617.0520	0.00
14/12/2018	AL37 On 01-August-19			Index Future	627.84	629.1280	627.8440	629.1280	0.00
14/12/2018	AL7T On 07-February-19			Index Future	691.80	694.1210	691.8020	694.1210	0.00
14/12/2018	AL7T On 02-May-19			Index Future	703.92	706.2790	703.9170	706.2790	0.00
14/12/2018	AL7T On 01-August-19			Index Future	717.69	720.1010	717.6920	720.1010	0.00
14/12/2018	ALBI On 07-February-19			Index Future	622.85	625.7720	622.8530	625.7720	908.00
14/12/2018	ALBI On 02-May-19			Index Future	633.76	636.7320	633.7610	636.7320	0.00
14/12/2018	ALBI On 01-August-19			Index Future	646.16	649.1940	646.1640	649.1940	0.00
14/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2018	ES33 On 07-February-19			Bond Future	11.41	76.0316	11.4109	76.0316	494.00
14/12/2018	ES33 On 02-May-19			Bond Future	11.52	73.5719	11.5215	73.5719	0.00
14/12/2018	ES33 On 01-August-19			Bond Future	11.64	75.0121	11.6365	75.0121	0.00
14/12/2018	ES42 On 07-February-19			Bond Future	11.65	77.9465	11.6472	77.9465	5,169.00
14/12/2018	ES42 On 02-May-19			Bond Future	11.76	75.0510	11.7583	75.0510	0.00
14/12/2018	ES42 On 01-August-19			Bond Future	11.87	76.5205	11.8714	76.5205	0.00
14/12/2018	GOVI On 07-February-19			GOVI	616.08	619.0050	616.0780	619.0050	451.00
14/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	504320	48	504320	48	0.00
14/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	504420	48	504420	48	0.00
14/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	504520	48	504520	48	0.00
14/12/2018	GOVI On 02-May-19			GOVI	626.87	629.8470	626.8670	629.8470	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
14/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	210130	18	210130	18	0.00
14/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	209930	18	209930	18	0.00
14/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	210030	18	210030	18	0.00
14/12/2018	GOVI On 01-August-19			GOVI	639.13	642.1730	639.1340	642.1730	0.00
14/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	4440	3	4440	3	0.00
14/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	4540	3	4540	3	0.00
14/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	4640	4	4640	4	0.00
14/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
14/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
14/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2018	IGOV On 07-February-19			Index Future	253.45	253.4110	253.4450	253.4110	518.00
14/12/2018	IGOV On 02-May-19			Index Future	257.94	257.9060	257.9410	257.9060	215.00
14/12/2018	IGOV On 01-August-19			Index Future	263.05	263.0140	263.0490	263.0140	0.00
14/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
14/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
14/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.05	102.0400	102.0500	102.0400	0.00
14/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.96	99.9600	99.9600	99.9600	0.00
14/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
14/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
14/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.77	99.7700	99.7700	99.7700	0.00
14/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.96	101.9600	101.9600	101.9600	0.00
14/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.98	102.9700	102.9800	102.9700	0.00
14/12/2018	IS02 On 23-March-20			Interest Rate Swap	99.07	99.0600	99.0700	99.0600	0.00
14/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.73	102.7100	102.7300	102.7100	0.00
14/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.82	99.7900	99.8200	99.7900	0.00
14/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.71	96.6700	96.7100	96.6700	0.00
14/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.98	95.9300	95.9800	95.9300	0.00
14/12/2018	IS05 On 15-June-21			Interest Rate Swap	95.21	95.1500	95.2100	95.1500	0.00
14/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.43	95.3600	95.4300	95.3600	0.00
14/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.66	97.5900	97.6600	97.5900	51.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.84	97.7700	97.8400	97.7700	0.00
14/12/2018	IS05 On 21-June-22			Interest Rate Swap	99.08	99.0000	99.0800	99.0000	0.00
14/12/2018	IS05 On 20-September-22			Interest Rate Swap	103.05	102.9700	103.0500	102.9700	0.00
14/12/2018	IS05 On 20-December-22			Interest Rate Swap	104.35	104.2500	104.3500	104.2500	0.00
14/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.80	97.6700	97.8000	97.6700	0.00
14/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.88	103.7300	103.8800	103.7300	0.00
14/12/2018	IS05 On 19-September-23			Interest Rate Swap	99.45	99.2700	99.4500	99.2700	0.00
14/12/2018	IS10 On 17-December-25			Interest Rate Swap	96.53	96.3200	96.5300	96.3200	0.00
14/12/2018	IS10 On 16-March-26			Interest Rate Swap	93.59	93.3700	93.5900	93.3700	0.00
14/12/2018	IS10 On 15-June-26			Interest Rate Swap	92.38	92.1500	92.3800	92.1500	0.00
14/12/2018	IS10 On 21-September-26			Interest Rate Swap	94.57	94.3400	94.5700	94.3400	0.00
14/12/2018	IS10 On 21-December-26			Interest Rate Swap	98.37	98.1400	98.3700	98.1400	0.00
14/12/2018	IS10 On 15-March-27			Interest Rate Swap	96.99	96.7600	96.9900	96.7600	0.00
14/12/2018	IS10 On 21-June-27			Interest Rate Swap	99.10	98.8600	99.1000	98.8600	0.00
14/12/2018	IS10 On 20-September-27			Interest Rate Swap	104.56	104.3200	104.5600	104.3200	0.00
14/12/2018	IS10 On 20-December-27			Interest Rate Swap	104.95	104.7100	104.9500	104.7100	0.00
14/12/2018	IS10 On 22-March-28			Interest Rate Swap	98.55	98.2900	98.5500	98.2900	0.00
14/12/2018	IS10 On 20-June-28			Interest Rate Swap	105.71	105.4500	105.7100	105.4500	0.00
14/12/2018	IS10 On 19-September-28			Interest Rate Swap	99.36	99.0800	99.3600	99.0800	0.00
14/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/12/2018	JBAF On 19-December-18			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	20,000.00
14/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
14/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
14/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
14/12/2018	R023 On 07-February-19			Bond Future	8.45	101.3631	8.4536	101.3631	62,040.00
14/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	6723	7	6723	7	0.00
14/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	6783	7	6783	7	0.00
14/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	6753	7	6753	7	0.00
14/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R023 On 02-May-19			Bond Future	8.50	99.2086	8.5041	99.2086	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
14/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	811	1	811	1	0.00
14/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	794	1	794	1	0.00
14/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	778	1	778	1	0.00
14/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	965	1	965	1	0.00
14/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	981	1	981	1	0.00
14/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	950	1	950	1	0.00
14/12/2018	R023 On 01-August-19			Bond Future	8.55	101.1505	8.5452	101.1505	0.00
14/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	1892	2	1892	2	0.00
14/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	1936	2	1936	2	0.00
14/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	1913	2	1913	2	0.00
14/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	747	1	747	1	0.00
14/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	740	1	740	1	0.00
14/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	755	1	755	1	0.00
14/12/2018	R035 On 07-February-19			Bond Future	10.13	94.6674	10.1345	94.6674	71,500.00
14/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	7	0	7	0	0.00
14/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	8	0	8	0	0.00
14/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	7	0	7	0	0.00
14/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	9092	9	9092	9	0.00
14/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	9009	8	9009	8	0.00
14/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	9175	9	9175	9	0.00
14/12/2018	R035 On 02-May-19			Bond Future	10.20	91.8252	10.2022	91.8252	0.00
14/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1184	1	1184	1	0.00
14/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1208	1	1208	1	0.00
14/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1160	1	1160	1	0.00
14/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	4642	4	4642	4	0.00
14/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	4539	4	4539	4	0.00
14/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	4590	4	4590	4	0.00
14/12/2018	R035 On 01-August-19			Bond Future	10.27	93.6226	10.2709	93.6226	0.00
14/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3099	3	3099	3	0.00
14/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3063	3	3063	3	0.00
14/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3027	3	3027	3	0.00
14/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	3353	3	3353	3	0.00
14/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	3388	3	3388	3	0.00
14/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	3318	3	3318	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
14/12/2018	R186 On 07-February-19			Bond Future	9.24	108.8033	9.2366	108.8033	74,084.00
14/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1039	1	1039	1	3,000.00
14/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	1341	2	1341	2	0.00
14/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	1615	2	1615	2	6,000.00
14/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	11	0	11	0	0.00
14/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	60	0	60	0	1,000.00
14/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2071	2	2071	2	0.00
14/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	11	0	11	0	0.00
14/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	781	1	781	1	0.00
14/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	4001	4	4001	4	0.00
14/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1124	1	1124	1	3,000.00
14/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	12	0	12	0	0.00
14/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	20	0	20	0	210.00
14/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	3902	4	3902	4	0.00
14/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1246	1	1246	1	1,170.00
14/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	233	0	233	0	1,170.00
14/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	2960	3	2960	3	0.00
14/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	175	0	175	0	1,000.00
14/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	1054	1	1054	1	0.00
14/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	6071	6	6071	6	0.00
14/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	1162	1	1162	1	0.00
14/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	570	0	570	0	5,000.00
14/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	6193	6	6193	6	0.00
14/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	5586	5	5586	5	0.00
14/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	4407	4	4407	4	0.00
14/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	165	0	165	0	1,170.00
14/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	1570	1	1570	1	1,000.00
14/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	6132	6	6132	6	0.00
14/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	794	1	794	1	0.00
14/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	977	1	977	1	5,000.00
14/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	1249	1	1249	1	0.00
14/12/2018	R186 On 02-May-19			Bond Future	9.31	110.7088	9.3051	110.7088	3,050.00
14/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	475	1	475	1	3,250.00
14/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1150	1	1150	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
14/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	4792	5	4792	5	0.00
14/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	3437	4	3437	4	0.00
14/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1127	1	1127	1	0.00
14/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	1853	2	1853	2	200.00
14/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	4312	5	4312	5	0.00
14/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1105	1	1105	1	0.00
14/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	1708	2	1708	2	3,250.00
14/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	306	0	306	0	7,000.00
14/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	437	1	437	1	90.00
14/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	543	1	543	1	200.00
14/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	1570	2	1570	2	90.00
14/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1084	1	1084	1	7,000.00
14/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	698	1	698	1	7,500.00
14/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	4572	5	4572	5	0.00
14/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	3576	3	3576	3	0.00
14/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	4941	5	4941	5	0.00
14/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1881	2	1881	2	0.00
14/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	4003	4	4003	4	0.00
14/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2810	3	2810	3	0.00
14/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	4365	4	4365	4	0.00
14/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	2739	3	2739	3	0.00
14/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	2160	2	2160	2	0.00
14/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	665	1	665	1	3,250.00
14/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	983	1	983	1	7,000.00
14/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	619	1	619	1	200.00
14/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2774	3	2774	3	0.00
14/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	725	1	725	1	90.00
14/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	4227	4	4227	4	0.00
14/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	2017	2	2017	2	0.00
14/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	2705	2	2705	2	0.00
14/12/2018	R186 On 01-August-19			Bond Future	9.37	107.5739	9.3715	107.5739	0.00
14/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	2847	3	2847	3	0.00
14/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	297	0	297	0	6,000.00
14/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	1516	2	1516	2	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
14/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	2915	3	2915	3	0.00
14/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	4957	5	4957	5	0.00
14/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	2881	3	2881	3	0.00
14/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	2023	2	2023	2	0.00
14/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	2003	2	2003	2	0.00
14/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	1192	1	1192	1	6,000.00
14/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	3284	3	3284	3	0.00
14/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	2043	2	2043	2	0.00
14/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	6341	6	6341	6	0.00
14/12/2018	R197 On 07-February-19			Bond Future	299.08	299.0106	299.0836	299.0106	2,355.00
14/12/2018	R197 On 02-May-19			Bond Future	304.39	304.3143	304.3882	304.3143	0.00
14/12/2018	R197 On 01-August-19			Bond Future	302.86	302.7822	302.8572	302.7822	0.00
14/12/2018	R202 On 07-February-19			Bond Future	230.83	230.8260	230.8340	230.8260	8,805.00
14/12/2018	R202 On 02-May-19			Bond Future	234.93	234.9202	234.9281	234.9202	0.00
14/12/2018	R202 On 01-August-19			Bond Future	235.57	235.5578	235.5656	235.5578	0.00
14/12/2018	R207 On 07-February-19			Bond Future	5.98	101.7359	5.9772	101.7359	15,739.00
14/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	493	1	493	1	0.00
14/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	484	1	484	1	0.00
14/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	475	1	475	1	0.00
14/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	1	0	1	0	0.00
14/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
14/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R207 On 02-May-19			Bond Future	5.41	103.5178	5.4128	103.5178	0.00
14/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1472	2	1472	2	0.00
14/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1485	2	1485	2	0.00
14/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1478	2	1478	2	0.00
14/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R207 On 01-August-19			Bond Future	3.94	101.9017	3.9413	101.9017	0.00
14/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1483	2	1483	2	0.00
14/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1488	2	1488	2	0.00
14/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1492	2	1492	2	0.00
14/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2018	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
14/12/2018	R208 On 07-February-19			Bond Future	7.25	101.6247	7.2453	101.6247	17,335.00
14/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	61	0	61	0	0.00
14/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	57	0	57	0	0.00
14/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	52	0	52	0	0.00
14/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	381	0	381	0	0.00
14/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	411	0	411	0	0.00
14/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	396	0	396	0	0.00
14/12/2018	R208 On 02-May-19			Bond Future	7.19	100.0035	7.1882	100.0035	0.00
14/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1501	2	1501	2	0.00
14/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1517	2	1517	2	0.00
14/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1533	2	1533	2	0.00
14/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	66	0	66	0	0.00
14/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	69	0	69	0	0.00
14/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	68	0	68	0	0.00
14/12/2018	R208 On 01-August-19			Bond Future	7.07	101.9610	7.0666	101.9610	0.00
14/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	1759	2	1759	2	0.00
14/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	1746	2	1746	2	0.00
14/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	1733	2	1733	2	0.00
14/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	94	0	94	0	0.00
14/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	90	0	90	0	0.00
14/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	92	0	92	0	0.00
14/12/2018	R209 On 07-February-19			Bond Future	10.07	71.9043	10.0672	71.9043	119,368.00
14/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	11	0	11	0	0.00
14/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	18	0	18	0	4,000.00
14/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	248	0	248	0	4,000.00
14/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	10	0	10	0	0.00
14/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	1812	2	1812	2	0.00
14/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	12	0	12	0	0.00
14/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	7445	7	7445	7	0.00
14/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	3618	3	3618	3	0.00
14/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	6812	6	6812	6	0.00
14/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	7374	7	7374	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
14/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	999	1	999	1	4,000.00
14/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	7304	7	7304	7	0.00
14/12/2018	R209 On 02-May-19			Bond Future	10.13	70.0146	10.1285	70.0146	0.00
14/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1052	1	1052	1	0.00
14/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1031	1	1031	1	0.00
14/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	472	1	472	1	760.00
14/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	1686	2	1686	2	760.00
14/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1074	1	1074	1	0.00
14/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	3572	4	3572	4	0.00
14/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	4450	5	4450	5	0.00
14/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	1358	1	1358	1	11,560.00
14/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	5478	5	5478	5	0.00
14/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	1031	1	1031	1	760.00
14/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	3852	4	3852	4	0.00
14/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2789	3	2789	3	0.00
14/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	3809	3	3809	3	0.00
14/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	3765	3	3765	3	0.00
14/12/2018	R209 On 01-August-19			Bond Future	10.19	71.3852	10.1892	71.3852	0.00
14/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	2710	3	2710	3	0.00
14/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	2773	3	2773	3	0.00
14/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	2741	3	2741	3	0.00
14/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2918	3	2918	3	0.00
14/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2947	3	2947	3	0.00
14/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2889	3	2889	3	0.00
14/12/2018	R210 On 07-February-19			Bond Future	185.80	185.7955	185.8018	185.7955	2,458.00
14/12/2018	R210 On 02-May-19			Bond Future	186.54	186.5354	186.5415	186.5354	0.00
14/12/2018	R210 On 01-August-19			Bond Future	190.24	190.2299	190.2359	190.2299	0.00
14/12/2018	R212 On 07-February-19			Bond Future	155.76	155.7514	155.7551	155.7514	4,976.00
14/12/2018	R212 On 02-May-19			Bond Future	158.52	158.5142	158.5178	158.5142	0.00
14/12/2018	R212 On 01-August-19			Bond Future	161.59	161.5825	161.5859	161.5825	0.00
14/12/2018	R213 On 07-February-19			Bond Future	9.87	83.5932	9.8678	83.5932	32,702.00
14/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	6	0	6	0	0.00
14/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	7	0	7	0	0.00
14/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	7	0	7	0	0.00

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14/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	7494	7	7494	7	0.00
14/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	7427	7	7427	7	0.00
14/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	7561	7	7561	7	0.00
14/12/2018	R213 On 02-May-19			Bond Future	9.93	81.5079	9.9329	81.5079	0.00
14/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1005	1	1005	1	0.00
14/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	985	1	985	1	0.00
14/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	965	1	965	1	0.00
14/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	3656	3	3656	3	0.00
14/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	3697	3	3697	3	0.00
14/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	3615	3	3615	3	0.00
14/12/2018	R213 On 01-August-19			Bond Future	10.00	83.1032	9.9983	83.1032	0.00
14/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	2573	3	2573	3	0.00
14/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	2603	3	2603	3	0.00
14/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	2635	3	2635	3	0.00
14/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	2624	2	2624	2	0.00
14/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2679	3	2679	3	0.00
14/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	2651	2	2651	2	0.00
14/12/2018	R214 On 07-February-19			Bond Future	10.25	70.8985	10.2491	70.8985	31,531.00
14/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	6	0	6	0	0.00
14/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	7	0	7	0	0.00
14/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	6	0	6	0	0.00
14/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	8528	8	8528	8	0.00
14/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	8451	8	8451	8	0.00
14/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	8375	8	8375	8	0.00
14/12/2018	R214 On 02-May-19			Bond Future	10.31	68.8443	10.3097	68.8443	0.00
14/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1099	1	1099	1	0.00
14/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1055	1	1055	1	0.00
14/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1077	1	1077	1	0.00
14/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	4005	4	4005	4	0.00
14/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3960	4	3960	4	0.00
14/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	4050	4	4050	4	0.00
14/12/2018	R214 On 01-August-19			Bond Future	10.37	70.1919	10.3708	70.1919	0.00
14/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	2806	3	2806	3	0.00
14/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	2838	3	2838	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
14/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	2774	3	2774	3	0.00
14/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	3092	3	3092	3	0.00
14/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	3061	3	3061	3	0.00
14/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	3031	3	3031	3	0.00
14/12/2018	R248 On 07-February-19			Bond Future	10.26	90.5608	10.2646	90.5608	106,522.00
14/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	6	0	6	0	0.00
14/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	5	0	5	0	0.00
14/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	5	0	5	0	0.00
14/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	10894	10	10894	10	0.00
14/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	10697	10	10697	10	0.00
14/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	10796	10	10796	10	0.00
14/12/2018	R248 On 02-May-19			Bond Future	10.33	87.7101	10.3258	87.7101	0.00
14/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1379	2	1379	2	0.00
14/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1351	2	1351	2	0.00
14/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1408	2	1408	2	0.00
14/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	4961	5	4961	5	0.00
14/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	4847	4	4847	4	0.00
14/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	4904	5	4904	5	0.00
14/12/2018	R248 On 01-August-19			Bond Future	10.39	89.4269	10.3877	89.4269	0.00
14/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	3516	4	3516	4	0.00
14/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	3476	4	3476	4	0.00
14/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	3435	4	3435	4	0.00
14/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	3774	4	3774	4	0.00
14/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	3813	4	3813	4	0.00
14/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	3735	3	3735	3	0.00