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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
20/12/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	2025 On 07-February-19			Bond Future	132.15	132.1333	132.1459	132.1333	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
20/12/2018	2025 On 02-May-19			Bond Future	134.49	134.4741	134.4862	134.4741	0.00
20/12/2018	2025 On 01-August-19			Bond Future	137.10	137.0838	137.0956	137.0838	0.00
20/12/2018	2029 On 07-February-19			Bond Future	100.31	100.2950	100.3053	100.2950	2,954.00
20/12/2018	2029 On 02-May-19			Bond Future	101.01	100.9987	101.0086	100.9987	0.00
20/12/2018	2029 On 01-August-19			Bond Future	103.00	102.9939	103.0036	102.9939	0.00
20/12/2018	2030 On 07-February-19			Bond Future	9.55	89.2974	9.5470	89.2974	56,796.00
20/12/2018	2030 On 07-February-19	9.68	Call	Bond Future	1704	1	1704	1	3,960.00
20/12/2018	2030 On 07-February-19	9.18	Call	Bond Future	370	0	370	0	3,960.00
20/12/2018	2030 On 07-February-19	8.62	Call	Bond Future	22	0	22	0	0.00
20/12/2018	2030 On 07-February-19	8.63	Call	Bond Future	23	0	23	0	0.00
20/12/2018	2030 On 07-February-19	10.20	Call	Bond Future	4133	4	4133	4	0.00
20/12/2018	2030 On 07-February-19	8.90	Call	Bond Future	103	0	103	0	1,320.00
20/12/2018	2030 On 07-February-19	8.64	Call	Bond Future	25	0	25	0	0.00
20/12/2018	2030 On 07-February-19	9.60	Call	Bond Future	1413	1	1413	1	1,320.00
20/12/2018	2030 On 07-February-19	8.70	Call	Bond Future	35	0	35	0	0.00
20/12/2018	2030 On 07-February-19	9.40	Call	Bond Future	813	1	813	1	0.00
20/12/2018	2030 On 07-February-19	8.70	Put	Bond Future	5529	6	5529	6	0.00
20/12/2018	2030 On 07-February-19	8.90	Put	Bond Future	4260	5	4260	5	0.00
20/12/2018	2030 On 07-February-19	9.40	Put	Bond Future	1735	2	1735	2	0.00
20/12/2018	2030 On 07-February-19	8.64	Put	Bond Future	5925	6	5925	6	0.00
20/12/2018	2030 On 07-February-19	9.60	Put	Bond Future	1084	1	1084	1	0.00
20/12/2018	2030 On 07-February-19	8.63	Put	Bond Future	5991	7	5991	7	0.00
20/12/2018	2030 On 07-February-19	8.62	Put	Bond Future	6058	7	6058	7	0.00
20/12/2018	2030 On 07-February-19	10.20	Put	Bond Future	186	0	186	0	3,960.00
20/12/2018	2030 On 07-February-19	9.18	Put	Bond Future	2697	3	2697	3	0.00
20/12/2018	2030 On 07-February-19	9.68	Put	Bond Future	880	1	880	1	0.00
20/12/2018	2030 On 02-May-19			Bond Future	9.61	90.8594	9.6113	90.8594	0.00
20/12/2018	2030 On 02-May-19	9.39	Call	Bond Future	1408	1	1408	1	0.00
20/12/2018	2030 On 02-May-19	10.20	Call	Bond Future	4364	4	4364	4	0.00
20/12/2018	2030 On 02-May-19	9.41	Call	Bond Future	1462	1	1462	1	0.00
20/12/2018	2030 On 02-May-19	8.90	Call	Bond Future	454	0	454	0	3,000.00
20/12/2018	2030 On 02-May-19	9.40	Call	Bond Future	1435	1	1435	1	3,000.00
20/12/2018	2030 On 02-May-19	9.40	Put	Bond Future	2742	3	2742	3	0.00
20/12/2018	2030 On 02-May-19	9.41	Put	Bond Future	2707	3	2707	3	0.00

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20/12/2018	2030 On 02-May-19	8.90	Put	Bond Future	4958	5	4958	5	0.00
20/12/2018	2030 On 02-May-19	10.20	Put	Bond Future	852	1	852	1	3,000.00
20/12/2018	2030 On 02-May-19	9.39	Put	Bond Future	2778	3	2778	3	0.00
20/12/2018	2030 On 01-August-19			Bond Future	9.68	88.6278	9.6768	88.6278	0.00
20/12/2018	2030 On 01-August-19	9.91	Call	Bond Future	3462	3	3462	3	0.00
20/12/2018	2030 On 01-August-19	9.92	Call	Bond Future	3498	3	3498	3	0.00
20/12/2018	2030 On 01-August-19	9.90	Call	Bond Future	3426	3	3426	3	0.00
20/12/2018	2030 On 01-August-19	9.92	Put	Bond Future	2052	2	2052	2	0.00
20/12/2018	2030 On 01-August-19	9.90	Put	Bond Future	2097	2	2097	2	0.00
20/12/2018	2030 On 01-August-19	9.91	Put	Bond Future	2074	2	2074	2	0.00
20/12/2018	2032 On 07-February-19			Bond Future	9.76	91.3749	9.7637	91.3749	43,478.00
20/12/2018	2032 On 07-February-19	8.82	Call	Bond Future	21	0	21	0	0.00
20/12/2018	2032 On 07-February-19	8.81	Call	Bond Future	19	0	19	0	0.00
20/12/2018	2032 On 07-February-19	8.80	Call	Bond Future	18	0	18	0	0.00
20/12/2018	2032 On 07-February-19	8.81	Put	Bond Future	6783	7	6783	7	0.00
20/12/2018	2032 On 07-February-19	8.80	Put	Bond Future	6856	7	6856	7	0.00
20/12/2018	2032 On 07-February-19	8.82	Put	Bond Future	6709	7	6709	7	0.00
20/12/2018	2032 On 02-May-19			Bond Future	9.83	88.8164	9.8274	88.8164	0.00
20/12/2018	2032 On 02-May-19	9.61	Call	Bond Future	1555	1	1555	1	0.00
20/12/2018	2032 On 02-May-19	9.62	Call	Bond Future	1585	1	1585	1	0.00
20/12/2018	2032 On 02-May-19	9.63	Call	Bond Future	1615	1	1615	1	0.00
20/12/2018	2032 On 02-May-19	9.63	Put	Bond Future	2939	3	2939	3	0.00
20/12/2018	2032 On 02-May-19	9.61	Put	Bond Future	3015	3	3015	3	0.00
20/12/2018	2032 On 02-May-19	9.62	Put	Bond Future	2977	3	2977	3	0.00
20/12/2018	2032 On 01-August-19			Bond Future	9.89	90.5503	9.8904	90.5503	0.00
20/12/2018	2032 On 01-August-19	10.11	Call	Bond Future	3727	3	3727	3	0.00
20/12/2018	2032 On 01-August-19	10.10	Call	Bond Future	3689	3	3689	3	0.00
20/12/2018	2032 On 01-August-19	10.09	Call	Bond Future	3650	3	3650	3	0.00
20/12/2018	2032 On 01-August-19	10.09	Put	Bond Future	2358	3	2358	3	0.00
20/12/2018	2032 On 01-August-19	10.11	Put	Bond Future	2307	3	2307	3	0.00
20/12/2018	2032 On 01-August-19	10.10	Put	Bond Future	2333	3	2333	3	0.00
20/12/2018	2033 On 07-February-19			Bond Future	102.29	102.2820	102.2931	102.2820	5,890.00
20/12/2018	2033 On 02-May-19			Bond Future	102.96	102.9487	102.9593	102.9487	0.00
20/12/2018	2033 On 01-August-19			Bond Future	104.99	104.9823	104.9928	104.9823	0.00

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20/12/2018	2037 On 07-February-19			Bond Future	9.99	87.2732	9.9919	87.2732	57,786.00
20/12/2018	2037 On 07-February-19	9.05	Call	Bond Future	24	0	24	0	0.00
20/12/2018	2037 On 07-February-19	9.07	Call	Bond Future	27	0	27	0	0.00
20/12/2018	2037 On 07-February-19	9.06	Call	Bond Future	25	0	25	0	0.00
20/12/2018	2037 On 07-February-19	9.05	Put	Bond Future	7527	8	7527	8	0.00
20/12/2018	2037 On 07-February-19	9.07	Put	Bond Future	7361	8	7361	8	0.00
20/12/2018	2037 On 07-February-19	9.06	Put	Bond Future	7444	8	7444	8	0.00
20/12/2018	2037 On 02-May-19			Bond Future	10.06	88.7998	10.0558	88.7998	0.00
20/12/2018	2037 On 02-May-19	9.80	Call	Bond Future	1614	1	1614	1	0.00
20/12/2018	2037 On 02-May-19	9.79	Call	Bond Future	1582	1	1582	1	0.00
20/12/2018	2037 On 02-May-19	9.81	Call	Bond Future	1646	1	1646	1	0.00
20/12/2018	2037 On 02-May-19	9.79	Put	Bond Future	3581	4	3581	4	0.00
20/12/2018	2037 On 02-May-19	9.80	Put	Bond Future	3537	4	3537	4	0.00
20/12/2018	2037 On 02-May-19	9.81	Put	Bond Future	3493	4	3493	4	0.00
20/12/2018	2037 On 01-August-19			Bond Future	10.12	86.2778	10.1219	86.2778	0.00
20/12/2018	2037 On 01-August-19	10.29	Call	Bond Future	3952	4	3952	4	0.00
20/12/2018	2037 On 01-August-19	10.31	Call	Bond Future	4036	4	4036	4	0.00
20/12/2018	2037 On 01-August-19	10.30	Call	Bond Future	3994	4	3994	4	0.00
20/12/2018	2037 On 01-August-19	10.30	Put	Bond Future	2709	3	2709	3	0.00
20/12/2018	2037 On 01-August-19	10.31	Put	Bond Future	2680	3	2680	3	0.00
20/12/2018	2037 On 01-August-19	10.29	Put	Bond Future	2739	3	2739	3	0.00
20/12/2018	2038 On 07-February-19			Bond Future	120.21	120.1936	120.2064	120.1936	9,955.00
20/12/2018	2038 On 02-May-19			Bond Future	122.34	122.3228	122.3352	122.3228	0.00
20/12/2018	2038 On 01-August-19			Bond Future	124.70	124.6867	124.6988	124.6867	0.00
20/12/2018	2040 On 07-February-19			Bond Future	10.06	90.4190	10.0566	90.4190	32,389.00
20/12/2018	2040 On 07-February-19	9.11	Call	Bond Future	23	0	23	0	0.00
20/12/2018	2040 On 07-February-19	9.13	Call	Bond Future	26	0	26	0	0.00
20/12/2018	2040 On 07-February-19	9.12	Call	Bond Future	25	0	25	0	0.00
20/12/2018	2040 On 07-February-19	9.12	Put	Bond Future	8076	9	8076	9	0.00
20/12/2018	2040 On 07-February-19	9.11	Put	Bond Future	8166	9	8166	9	0.00
20/12/2018	2040 On 07-February-19	9.13	Put	Bond Future	7985	9	7985	9	0.00
20/12/2018	2040 On 02-May-19			Bond Future	10.12	92.0007	10.1199	92.0007	0.00
20/12/2018	2040 On 02-May-19	10.20	Call	Bond Future	3077	3	3077	3	1,150.00
20/12/2018	2040 On 02-May-19	9.90	Call	Bond Future	1878	2	1878	2	0.00

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20/12/2018	2040 On 02-May-19	9.60	Call	Bond Future	961	1	961	1	1,150.00
20/12/2018	2040 On 02-May-19	9.89	Call	Bond Future	1842	2	1842	2	0.00
20/12/2018	2040 On 02-May-19	9.88	Call	Bond Future	1807	2	1807	2	0.00
20/12/2018	2040 On 02-May-19	9.89	Put	Bond Future	3697	4	3697	4	0.00
20/12/2018	2040 On 02-May-19	9.88	Put	Bond Future	3744	4	3744	4	0.00
20/12/2018	2040 On 02-May-19	9.90	Put	Bond Future	3651	4	3651	4	0.00
20/12/2018	2040 On 02-May-19	9.60	Put	Bond Future	5244	6	5244	6	0.00
20/12/2018	2040 On 02-May-19	10.20	Put	Bond Future	2444	3	2444	3	0.00
20/12/2018	2040 On 01-August-19			Bond Future	10.19	89.2909	10.1855	89.2909	0.00
20/12/2018	2040 On 01-August-19	10.36	Call	Bond Future	4281	4	4281	4	0.00
20/12/2018	2040 On 01-August-19	10.37	Call	Bond Future	4326	4	4326	4	0.00
20/12/2018	2040 On 01-August-19	10.38	Call	Bond Future	4371	4	4371	4	0.00
20/12/2018	2040 On 01-August-19	10.38	Put	Bond Future	2867	3	2867	3	0.00
20/12/2018	2040 On 01-August-19	10.36	Put	Bond Future	2930	3	2930	3	0.00
20/12/2018	2040 On 01-August-19	10.37	Put	Bond Future	2898	3	2898	3	0.00
20/12/2018	2044 On 07-February-19			Bond Future	10.08	87.5020	10.0802	87.5020	37,400.00
20/12/2018	2044 On 07-February-19	9.17	Call	Bond Future	29	0	29	0	0.00
20/12/2018	2044 On 07-February-19	9.18	Call	Bond Future	30	0	30	0	0.00
20/12/2018	2044 On 07-February-19	9.16	Call	Bond Future	27	0	27	0	0.00
20/12/2018	2044 On 07-February-19	9.16	Put	Bond Future	8094	9	8094	9	0.00
20/12/2018	2044 On 07-February-19	9.17	Put	Bond Future	8001	9	8001	9	0.00
20/12/2018	2044 On 07-February-19	9.18	Put	Bond Future	7909	9	7909	9	0.00
20/12/2018	2044 On 02-May-19			Bond Future	10.14	89.0326	10.1413	89.0326	0.00
20/12/2018	2044 On 02-May-19	9.90	Call	Bond Future	1834	2	1834	2	0.00
20/12/2018	2044 On 02-May-19	9.92	Call	Bond Future	1906	2	1906	2	0.00
20/12/2018	2044 On 02-May-19	9.91	Call	Bond Future	1870	2	1870	2	0.00
20/12/2018	2044 On 02-May-19	9.92	Put	Bond Future	3719	4	3719	4	0.00
20/12/2018	2044 On 02-May-19	9.91	Put	Bond Future	3767	4	3767	4	0.00
20/12/2018	2044 On 02-May-19	9.90	Put	Bond Future	3814	4	3814	4	0.00
20/12/2018	2044 On 01-August-19			Bond Future	10.20	86.3900	10.2043	86.3900	0.00
20/12/2018	2044 On 01-August-19	10.39	Call	Bond Future	4396	4	4396	4	0.00
20/12/2018	2044 On 01-August-19	10.38	Call	Bond Future	4350	4	4350	4	0.00
20/12/2018	2044 On 01-August-19	10.40	Call	Bond Future	4441	4	4441	4	0.00
20/12/2018	2044 On 01-August-19	10.38	Put	Bond Future	2971	3	2971	3	0.00

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20/12/2018	2044 On 01-August-19	10.39	Put	Bond Future	2939	3	2939	3	0.00
20/12/2018	2044 On 01-August-19	10.40	Put	Bond Future	2907	3	2907	3	0.00
20/12/2018	2046 On 07-February-19			Bond Future	114.35	114.2329	114.3529	114.2329	12,458.00
20/12/2018	2046 On 02-May-19			Bond Future	114.69	114.5707	114.6919	114.5707	0.00
20/12/2018	2046 On 01-August-19			Bond Future	116.96	116.8340	116.9573	116.8340	0.00
20/12/2018	2050 On 07-February-19			Bond Future	117.87	117.6101	117.8680	117.6101	10,568.00
20/12/2018	2050 On 02-May-19			Bond Future	119.96	119.6936	119.9551	119.6936	0.00
20/12/2018	2050 On 01-August-19			Bond Future	120.51	120.2396	120.5060	120.2396	0.00
20/12/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	AL37 On 07-February-19			Index Future	609.50	607.7980	609.4970	607.7980	0.00
20/12/2018	AL37 On 02-May-19			Index Future	620.16	618.4280	620.1560	618.4280	0.00
20/12/2018	AL37 On 01-August-19			Index Future	632.26	630.4980	632.2590	630.4980	0.00
20/12/2018	AL7T On 07-February-19			Index Future	700.29	696.8500	700.2890	696.8500	0.00
20/12/2018	AL7T On 02-May-19			Index Future	712.54	709.0370	712.5350	709.0370	0.00
20/12/2018	AL7T On 01-August-19			Index Future	726.44	722.8760	726.4410	722.8760	0.00
20/12/2018	ALBI On 07-February-19			Index Future	632.17	628.3300	632.1690	628.3300	908.00
20/12/2018	ALBI On 02-May-19			Index Future	643.22	639.3180	643.2240	639.3180	0.00
20/12/2018	ALBI On 01-August-19			Index Future	655.78	651.7960	655.7770	651.7960	0.00
20/12/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/12/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2018	ES33 On 07-February-19			Bond Future	11.19	76.3264	11.1924	76.3264	494.00
20/12/2018	ES33 On 02-May-19			Bond Future	11.30	73.8701	11.2961	73.8701	0.00
20/12/2018	ES33 On 01-August-19			Bond Future	11.40	75.3123	11.4036	75.3123	0.00
20/12/2018	ES42 On 07-February-19			Bond Future	11.43	78.2767	11.4293	78.2767	5,169.00
20/12/2018	ES42 On 02-May-19			Bond Future	11.53	75.3851	11.5332	75.3851	0.00
20/12/2018	ES42 On 01-August-19			Bond Future	11.64	76.8572	11.6389	76.8572	0.00
20/12/2018	GOVI On 07-February-19			GOVI	625.53	621.6240	625.5250	621.6240	450.00
20/12/2018	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 07-February-19	666.51	Put	GOVI	409850	45	409850	45	0.00
20/12/2018	GOVI On 07-February-19	666.52	Put	GOVI	409950	45	409950	45	0.00
20/12/2018	GOVI On 07-February-19	666.53	Put	GOVI	410050	45	410050	45	0.00
20/12/2018	GOVI On 02-May-19			GOVI	636.46	632.4950	636.4640	632.4950	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
20/12/2018	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 02-May-19	647.88	Put	GOVI	114160	15	114160	15	0.00
20/12/2018	GOVI On 02-May-19	647.86	Put	GOVI	113960	15	113960	15	0.00
20/12/2018	GOVI On 02-May-19	647.87	Put	GOVI	114060	15	114060	15	0.00
20/12/2018	GOVI On 01-August-19			GOVI	648.89	644.8400	648.8850	644.8400	0.00
20/12/2018	GOVI On 01-August-19	638.69	Call	GOVI	101950	6	101950	6	0.00
20/12/2018	GOVI On 01-August-19	638.68	Call	GOVI	102050	6	102050	6	0.00
20/12/2018	GOVI On 01-August-19	638.67	Call	GOVI	102150	6	102150	6	0.00
20/12/2018	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
20/12/2018	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
20/12/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2018	IGOV On 07-February-19			Index Future	253.56	253.4730	253.5590	253.4730	518.00
20/12/2018	IGOV On 02-May-19			Index Future	258.05	257.9630	258.0500	257.9630	215.00
20/12/2018	IGOV On 01-August-19			Index Future	263.15	263.0580	263.1470	263.0580	0.00
20/12/2018	IS01 On 20-December-18			Interest Rate Swap	102.24	102.2400	102.2400	102.2400	0.00
20/12/2018	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
20/12/2018	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0300	102.0200	102.0300	0.00
20/12/2018	IS01 On 19-September-19			Interest Rate Swap	99.92	98.2100	99.9200	98.2100	0.00
20/12/2018	IS02 On 21-December-18			Interest Rate Swap	98.90	98.9000	98.9000	98.9000	0.00
20/12/2018	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
20/12/2018	IS02 On 21-June-19			Interest Rate Swap	99.75	99.7600	99.7500	99.7600	0.00
20/12/2018	IS02 On 20-September-19			Interest Rate Swap	101.92	101.9400	101.9200	101.9400	0.00
20/12/2018	IS02 On 20-December-19			Interest Rate Swap	102.92	102.9500	102.9200	102.9500	0.00
20/12/2018	IS02 On 23-March-20			Interest Rate Swap	98.99	99.0400	98.9900	99.0400	0.00
20/12/2018	IS02 On 22-June-20			Interest Rate Swap	102.61	102.6900	102.6100	102.6900	0.00
20/12/2018	IS02 On 21-September-20			Interest Rate Swap	99.67	98.0400	99.6700	98.0400	0.00
20/12/2018	IS05 On 17-December-20			Interest Rate Swap	96.53	96.6600	96.5300	96.6600	0.00
20/12/2018	IS05 On 16-March-21			Interest Rate Swap	95.77	95.9200	95.7700	95.9200	0.00
20/12/2018	IS05 On 15-June-21			Interest Rate Swap	94.95	95.1400	94.9500	95.1400	0.00
20/12/2018	IS05 On 21-September-21			Interest Rate Swap	95.11	95.3400	95.1100	95.3400	0.00
20/12/2018	IS05 On 21-December-21			Interest Rate Swap	97.30	97.5600	97.3000	97.5600	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
20/12/2018	IS05 On 15-March-22			Interest Rate Swap	97.43	97.7200	97.4300	97.7200	0.00
20/12/2018	IS05 On 21-June-22			Interest Rate Swap	98.61	98.9500	98.6100	98.9500	0.00
20/12/2018	IS05 On 20-September-22			Interest Rate Swap	102.52	102.9000	102.5200	102.9000	0.00
20/12/2018	IS05 On 20-December-22			Interest Rate Swap	103.77	104.1900	103.7700	104.1900	0.00
20/12/2018	IS05 On 22-March-23			Interest Rate Swap	97.14	97.6100	97.1400	97.6100	0.00
20/12/2018	IS05 On 20-June-23			Interest Rate Swap	103.17	103.6800	103.1700	103.6800	0.00
20/12/2018	IS05 On 19-September-23			Interest Rate Swap	98.68	97.5000	98.6800	97.5000	0.00
20/12/2018	IS10 On 17-December-25			Interest Rate Swap	95.46	96.2300	95.4600	96.2300	0.00
20/12/2018	IS10 On 16-March-26			Interest Rate Swap	92.48	93.2700	92.4800	93.2700	0.00
20/12/2018	IS10 On 15-June-26			Interest Rate Swap	91.24	92.0600	91.2400	92.0600	0.00
20/12/2018	IS10 On 21-September-26			Interest Rate Swap	93.41	94.2500	93.4100	94.2500	0.00
20/12/2018	IS10 On 21-December-26			Interest Rate Swap	97.20	98.0600	97.2000	98.0600	0.00
20/12/2018	IS10 On 15-March-27			Interest Rate Swap	95.79	96.6700	95.7900	96.6700	0.00
20/12/2018	IS10 On 21-June-27			Interest Rate Swap	97.87	98.7800	97.8700	98.7800	0.00
20/12/2018	IS10 On 20-September-27			Interest Rate Swap	103.33	104.2500	103.3300	104.2500	0.00
20/12/2018	IS10 On 20-December-27			Interest Rate Swap	103.70	104.6400	103.7000	104.6400	0.00
20/12/2018	IS10 On 22-March-28			Interest Rate Swap	97.25	98.2400	97.2500	98.2400	0.00
20/12/2018	IS10 On 20-June-28			Interest Rate Swap	104.42	105.4000	104.4200	105.4000	0.00
20/12/2018	IS10 On 19-September-28			Interest Rate Swap	98.02	97.3100	98.0200	97.3100	0.00
20/12/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/12/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/12/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/12/2018	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/12/2018	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/12/2018	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/12/2018	R023 On 07-February-19			Bond Future	8.24	101.5810	8.2410	101.5810	62,040.00
20/12/2018	R023 On 07-February-19	10.57	Call	Bond Future	7431	7	7431	7	0.00
20/12/2018	R023 On 07-February-19	10.59	Call	Bond Future	7492	7	7492	7	0.00
20/12/2018	R023 On 07-February-19	10.58	Call	Bond Future	7461	7	7461	7	0.00
20/12/2018	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R023 On 02-May-19			Bond Future	8.28	99.4280	8.2776	99.4280	0.00
20/12/2018	R023 On 02-May-19	8.46	Call	Bond Future	1183	1	1183	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
20/12/2018	R023 On 02-May-19	8.45	Call	Bond Future	1162	1	1162	1	0.00
20/12/2018	R023 On 02-May-19	8.44	Call	Bond Future	1142	1	1142	1	0.00
20/12/2018	R023 On 02-May-19	8.45	Put	Bond Future	615	1	615	1	0.00
20/12/2018	R023 On 02-May-19	8.44	Put	Bond Future	626	1	626	1	0.00
20/12/2018	R023 On 02-May-19	8.46	Put	Bond Future	604	1	604	1	0.00
20/12/2018	R023 On 01-August-19			Bond Future	8.30	101.3689	8.3022	101.3689	0.00
20/12/2018	R023 On 01-August-19	8.93	Call	Bond Future	2379	2	2379	2	0.00
20/12/2018	R023 On 01-August-19	8.95	Call	Bond Future	2427	2	2427	2	0.00
20/12/2018	R023 On 01-August-19	8.94	Call	Bond Future	2403	2	2403	2	0.00
20/12/2018	R023 On 01-August-19	8.94	Put	Bond Future	510	1	510	1	0.00
20/12/2018	R023 On 01-August-19	8.95	Put	Bond Future	505	1	505	1	0.00
20/12/2018	R023 On 01-August-19	8.93	Put	Bond Future	516	1	516	1	0.00
20/12/2018	R035 On 07-February-19			Bond Future	9.92	95.0719	9.9197	95.0719	71,500.00
20/12/2018	R035 On 07-February-19	8.96	Call	Bond Future	18	0	18	0	0.00
20/12/2018	R035 On 07-February-19	8.98	Call	Bond Future	20	0	20	0	0.00
20/12/2018	R035 On 07-February-19	8.97	Call	Bond Future	19	0	19	0	0.00
20/12/2018	R035 On 07-February-19	8.97	Put	Bond Future	7523	8	7523	8	0.00
20/12/2018	R035 On 07-February-19	8.98	Put	Bond Future	7441	8	7441	8	0.00
20/12/2018	R035 On 07-February-19	8.96	Put	Bond Future	7606	8	7606	8	0.00
20/12/2018	R035 On 02-May-19			Bond Future	9.98	92.2346	9.9813	92.2346	0.00
20/12/2018	R035 On 02-May-19	9.74	Call	Bond Future	1699	1	1699	1	0.00
20/12/2018	R035 On 02-May-19	9.75	Call	Bond Future	1731	1	1731	1	0.00
20/12/2018	R035 On 02-May-19	9.73	Call	Bond Future	1668	1	1668	1	0.00
20/12/2018	R035 On 02-May-19	9.73	Put	Bond Future	3545	4	3545	4	0.00
20/12/2018	R035 On 02-May-19	9.75	Put	Bond Future	3456	4	3456	4	0.00
20/12/2018	R035 On 02-May-19	9.74	Put	Bond Future	3501	4	3501	4	0.00
20/12/2018	R035 On 01-August-19			Bond Future	10.04	94.0352	10.0432	94.0352	0.00
20/12/2018	R035 On 01-August-19	10.24	Call	Bond Future	3949	4	3949	4	0.00
20/12/2018	R035 On 01-August-19	10.23	Call	Bond Future	3907	4	3907	4	0.00
20/12/2018	R035 On 01-August-19	10.22	Call	Bond Future	3865	3	3865	3	0.00
20/12/2018	R035 On 01-August-19	10.23	Put	Bond Future	2565	3	2565	3	0.00
20/12/2018	R035 On 01-August-19	10.22	Put	Bond Future	2595	3	2595	3	0.00
20/12/2018	R035 On 01-August-19	10.24	Put	Bond Future	2536	3	2536	3	0.00
20/12/2018	R186 On 07-February-19			Bond Future	9.03	109.1802	9.0262	109.1802	75,061.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2018	R186 On 07-February-19	9.20	Call	Bond Future	1661	1	1661	1	3,000.00
20/12/2018	R186 On 07-February-19	9.30	Call	Bond Future	2060	2	2060	2	0.00
20/12/2018	R186 On 07-February-19	9.38	Call	Bond Future	2407	2	2407	2	6,000.00
20/12/2018	R186 On 07-February-19	8.20	Call	Bond Future	27	0	27	0	0.00
20/12/2018	R186 On 07-February-19	8.50	Call	Bond Future	136	0	136	0	1,000.00
20/12/2018	R186 On 07-February-19	9.50	Call	Bond Future	2962	3	2962	3	0.00
20/12/2018	R186 On 07-February-19	8.21	Call	Bond Future	28	0	28	0	0.00
20/12/2018	R186 On 07-February-19	9.10	Call	Bond Future	1303	1	1303	1	0.00
20/12/2018	R186 On 07-February-19	9.92	Call	Bond Future	5108	5	5108	5	0.00
20/12/2018	R186 On 07-February-19	9.23	Call	Bond Future	1776	1	1776	1	3,000.00
20/12/2018	R186 On 07-February-19	8.22	Call	Bond Future	30	0	30	0	0.00
20/12/2018	R186 On 07-February-19	8.30	Call	Bond Future	48	0	48	0	210.00
20/12/2018	R186 On 07-February-19	9.90	Call	Bond Future	5003	5	5003	5	0.00
20/12/2018	R186 On 07-February-19	8.77	Call	Bond Future	457	0	457	0	1,170.00
20/12/2018	R186 On 07-February-19	9.27	Call	Bond Future	1936	2	1936	2	1,170.00
20/12/2018	R186 On 07-February-19	8.77	Put	Bond Future	1966	2	1966	2	0.00
20/12/2018	R186 On 07-February-19	9.90	Put	Bond Future	57	0	57	0	1,000.00
20/12/2018	R186 On 07-February-19	9.27	Put	Bond Future	526	1	526	1	0.00
20/12/2018	R186 On 07-February-19	8.22	Put	Bond Future	4871	5	4871	5	0.00
20/12/2018	R186 On 07-February-19	9.23	Put	Bond Future	595	1	595	1	0.00
20/12/2018	R186 On 07-February-19	9.50	Put	Bond Future	243	0	243	0	5,000.00
20/12/2018	R186 On 07-February-19	8.20	Put	Bond Future	4991	5	4991	5	0.00
20/12/2018	R186 On 07-February-19	8.30	Put	Bond Future	4396	5	4396	5	0.00
20/12/2018	R186 On 07-February-19	8.50	Put	Bond Future	3264	4	3264	4	0.00
20/12/2018	R186 On 07-February-19	9.10	Put	Bond Future	874	1	874	1	1,000.00
20/12/2018	R186 On 07-February-19	8.21	Put	Bond Future	4931	5	4931	5	0.00
20/12/2018	R186 On 07-February-19	9.92	Put	Bond Future	53	0	53	0	1,170.00
20/12/2018	R186 On 07-February-19	9.38	Put	Bond Future	368	1	368	1	0.00
20/12/2018	R186 On 07-February-19	9.30	Put	Bond Future	478	1	478	1	7,500.00
20/12/2018	R186 On 07-February-19	9.20	Put	Bond Future	653	1	653	1	0.00
20/12/2018	R186 On 02-May-19			Bond Future	9.09	111.0897	9.0859	111.0897	3,050.00
20/12/2018	R186 On 02-May-19	8.65	Call	Bond Future	745	1	745	1	3,250.00
20/12/2018	R186 On 02-May-19	9.03	Call	Bond Future	1638	1	1638	1	0.00
20/12/2018	R186 On 02-May-19	9.02	Call	Bond Future	1610	1	1610	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
20/12/2018	R186 On 02-May-19	10.07	Call	Bond Future	5789	5	5789	5	0.00
20/12/2018	R186 On 02-May-19	9.75	Call	Bond Future	4318	4	4318	4	0.00
20/12/2018	R186 On 02-May-19	9.30	Call	Bond Future	2504	2	2504	2	200.00
20/12/2018	R186 On 02-May-19	9.96	Call	Bond Future	5273	5	5273	5	0.00
20/12/2018	R186 On 02-May-19	9.25	Call	Bond Future	2329	2	2329	2	3,250.00
20/12/2018	R186 On 02-May-19	9.01	Call	Bond Future	1582	1	1582	1	0.00
20/12/2018	R186 On 02-May-19	8.62	Call	Bond Future	691	1	691	1	90.00
20/12/2018	R186 On 02-May-19	8.70	Call	Bond Future	840	1	840	1	200.00
20/12/2018	R186 On 02-May-19	9.20	Call	Bond Future	2161	2	2161	2	90.00
20/12/2018	R186 On 02-May-19	8.50	Call	Bond Future	502	0	502	0	7,000.00
20/12/2018	R186 On 02-May-19	9.00	Call	Bond Future	1554	1	1554	1	7,000.00
20/12/2018	R186 On 02-May-19	8.80	Call	Bond Future	1050	1	1050	1	7,500.00
20/12/2018	R186 On 02-May-19	10.02	Call	Bond Future	5553	5	5553	5	0.00
20/12/2018	R186 On 02-May-19	8.80	Put	Bond Future	2691	3	2691	3	0.00
20/12/2018	R186 On 02-May-19	9.00	Put	Bond Future	2044	2	2044	2	0.00
20/12/2018	R186 On 02-May-19	8.50	Put	Bond Future	3901	4	3901	4	0.00
20/12/2018	R186 On 02-May-19	9.30	Put	Bond Future	1295	2	1295	2	0.00
20/12/2018	R186 On 02-May-19	8.70	Put	Bond Future	3063	3	3063	3	0.00
20/12/2018	R186 On 02-May-19	8.62	Put	Bond Future	3382	4	3382	4	0.00
20/12/2018	R186 On 02-May-19	9.02	Put	Bond Future	1985	2	1985	2	0.00
20/12/2018	R186 On 02-May-19	9.20	Put	Bond Future	1515	2	1515	2	0.00
20/12/2018	R186 On 02-May-19	10.02	Put	Bond Future	410	0	410	0	3,250.00
20/12/2018	R186 On 02-May-19	9.75	Put	Bond Future	627	1	627	1	7,000.00
20/12/2018	R186 On 02-May-19	10.07	Put	Bond Future	379	0	379	0	200.00
20/12/2018	R186 On 02-May-19	9.96	Put	Bond Future	450	1	450	1	90.00
20/12/2018	R186 On 02-May-19	8.65	Put	Bond Future	3260	4	3260	4	0.00
20/12/2018	R186 On 02-May-19	9.25	Put	Bond Future	1401	2	1401	2	0.00
20/12/2018	R186 On 02-May-19	9.01	Put	Bond Future	2014	2	2014	2	0.00
20/12/2018	R186 On 02-May-19	9.03	Put	Bond Future	1957	2	1957	2	0.00
20/12/2018	R186 On 01-August-19			Bond Future	9.14	107.9566	9.1427	107.9566	0.00
20/12/2018	R186 On 01-August-19	9.52	Call	Bond Future	3574	3	3574	3	0.00
20/12/2018	R186 On 01-August-19	8.30	Call	Bond Future	469	0	469	0	6,000.00
20/12/2018	R186 On 01-August-19	9.05	Call	Bond Future	2028	2	2028	2	6,000.00
20/12/2018	R186 On 01-August-19	9.54	Call	Bond Future	3650	3	3650	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
20/12/2018	R186 On 01-August-19	10.08	Call	Bond Future	5877	5	5877	5	0.00
20/12/2018	R186 On 01-August-19	9.53	Call	Bond Future	3612	3	3612	3	0.00
20/12/2018	R186 On 01-August-19	9.53	Put	Bond Future	1500	2	1500	2	0.00
20/12/2018	R186 On 01-August-19	9.54	Put	Bond Future	1484	2	1484	2	0.00
20/12/2018	R186 On 01-August-19	10.08	Put	Bond Future	857	1	857	1	6,000.00
20/12/2018	R186 On 01-August-19	9.05	Put	Bond Future	2542	3	2542	3	0.00
20/12/2018	R186 On 01-August-19	9.52	Put	Bond Future	1516	2	1516	2	0.00
20/12/2018	R186 On 01-August-19	8.30	Put	Bond Future	5259	6	5259	6	0.00
20/12/2018	R197 On 07-February-19			Bond Future	299.13	299.1042	299.1272	299.1042	2,355.00
20/12/2018	R197 On 02-May-19			Bond Future	304.42	304.4026	304.4243	304.4026	0.00
20/12/2018	R197 On 01-August-19			Bond Future	302.88	302.8568	302.8779	302.8568	0.00
20/12/2018	R202 On 07-February-19			Bond Future	230.88	230.8590	230.8834	230.8590	8,805.00
20/12/2018	R202 On 02-May-19			Bond Future	234.97	234.9485	234.9721	234.9485	0.00
20/12/2018	R202 On 01-August-19			Bond Future	235.60	235.5746	235.5978	235.5746	0.00
20/12/2018	R207 On 07-February-19			Bond Future	5.83	101.7705	5.8262	101.7705	15,739.00
20/12/2018	R207 On 07-February-19	6.53	Call	Bond Future	627	1	627	1	0.00
20/12/2018	R207 On 07-February-19	6.52	Call	Bond Future	618	1	618	1	0.00
20/12/2018	R207 On 07-February-19	6.51	Call	Bond Future	610	1	610	1	0.00
20/12/2018	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 02-May-19			Bond Future	5.21	103.5505	5.2146	103.5505	0.00
20/12/2018	R207 On 02-May-19	7.61	Call	Bond Future	1606	2	1606	2	0.00
20/12/2018	R207 On 02-May-19	7.63	Call	Bond Future	1619	2	1619	2	0.00
20/12/2018	R207 On 02-May-19	7.62	Call	Bond Future	1613	2	1613	2	0.00
20/12/2018	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 01-August-19			Bond Future	3.65	101.9297	3.6455	101.9297	0.00
20/12/2018	R207 On 01-August-19	7.33	Call	Bond Future	1615	2	1615	2	0.00
20/12/2018	R207 On 01-August-19	7.34	Call	Bond Future	1619	2	1619	2	0.00
20/12/2018	R207 On 01-August-19	7.35	Call	Bond Future	1624	2	1624	2	0.00
20/12/2018	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R207 On 01-August-19	7.33	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
20/12/2018	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
20/12/2018	R208 On 07-February-19			Bond Future	7.07	101.7325	7.0726	101.7325	17,335.00
20/12/2018	R208 On 07-February-19	7.08	Call	Bond Future	174	0	174	0	0.00
20/12/2018	R208 On 07-February-19	7.07	Call	Bond Future	165	0	165	0	0.00
20/12/2018	R208 On 07-February-19	7.06	Call	Bond Future	155	0	155	0	0.00
20/12/2018	R208 On 07-February-19	7.08	Put	Bond Future	160	0	160	0	0.00
20/12/2018	R208 On 07-February-19	7.06	Put	Bond Future	180	0	180	0	0.00
20/12/2018	R208 On 07-February-19	7.07	Put	Bond Future	170	0	170	0	0.00
20/12/2018	R208 On 02-May-19			Bond Future	6.99	100.1108	6.9948	100.1108	0.00
20/12/2018	R208 On 02-May-19	8.02	Call	Bond Future	1804	2	1804	2	0.00
20/12/2018	R208 On 02-May-19	8.03	Call	Bond Future	1820	2	1820	2	0.00
20/12/2018	R208 On 02-May-19	8.04	Call	Bond Future	1837	2	1837	2	0.00
20/12/2018	R208 On 02-May-19	8.04	Put	Bond Future	33	0	33	0	0.00
20/12/2018	R208 On 02-May-19	8.02	Put	Bond Future	34	0	34	0	0.00
20/12/2018	R208 On 02-May-19	8.03	Put	Bond Future	34	0	34	0	0.00
20/12/2018	R208 On 01-August-19			Bond Future	6.85	102.0652	6.8460	102.0652	0.00
20/12/2018	R208 On 01-August-19	8.17	Call	Bond Future	2059	2	2059	2	0.00
20/12/2018	R208 On 01-August-19	8.16	Call	Bond Future	2046	2	2046	2	0.00
20/12/2018	R208 On 01-August-19	8.15	Call	Bond Future	2032	2	2032	2	0.00
20/12/2018	R208 On 01-August-19	8.15	Put	Bond Future	55	0	55	0	0.00
20/12/2018	R208 On 01-August-19	8.17	Put	Bond Future	53	0	53	0	0.00
20/12/2018	R208 On 01-August-19	8.16	Put	Bond Future	54	0	54	0	0.00
20/12/2018	R209 On 07-February-19			Bond Future	9.85	72.2123	9.8538	72.2123	115,525.00
20/12/2018	R209 On 07-February-19	8.96	Call	Bond Future	27	0	27	0	0.00
20/12/2018	R209 On 07-February-19	9.54	Call	Bond Future	470	0	470	0	4,000.00
20/12/2018	R209 On 07-February-19	8.95	Call	Bond Future	25	0	25	0	0.00
20/12/2018	R209 On 07-February-19	9.04	Call	Bond Future	42	0	42	0	4,000.00
20/12/2018	R209 On 07-February-19	10.20	Call	Bond Future	2649	2	2649	2	0.00
20/12/2018	R209 On 07-February-19	8.97	Call	Bond Future	28	0	28	0	0.00
20/12/2018	R209 On 07-February-19	9.54	Put	Bond Future	2504	3	2504	3	0.00
20/12/2018	R209 On 07-February-19	8.95	Put	Bond Future	6124	7	6124	7	0.00
20/12/2018	R209 On 07-February-19	9.04	Put	Bond Future	5500	6	5500	6	0.00
20/12/2018	R209 On 07-February-19	8.96	Put	Bond Future	6054	7	6054	7	0.00
20/12/2018	R209 On 07-February-19	10.20	Put	Bond Future	501	1	501	1	4,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2018	R209 On 07-February-19	8.97	Put	Bond Future	5984	7	5984	7	0.00
20/12/2018	R209 On 02-May-19			Bond Future	9.91	70.3262	9.9094	70.3262	0.00
20/12/2018	R209 On 02-May-19	9.69	Call	Bond Future	1503	1	1503	1	0.00
20/12/2018	R209 On 02-May-19	9.95	Call	Bond Future	2296	2	2296	2	760.00
20/12/2018	R209 On 02-May-19	9.68	Call	Bond Future	1476	1	1476	1	0.00
20/12/2018	R209 On 02-May-19	9.35	Call	Bond Future	730	1	730	1	760.00
20/12/2018	R209 On 02-May-19	9.70	Call	Bond Future	1530	1	1530	1	0.00
20/12/2018	R209 On 02-May-19	10.50	Call	Bond Future	4488	4	4488	4	0.00
20/12/2018	R209 On 02-May-19	10.71	Call	Bond Future	5455	5	5455	5	0.00
20/12/2018	R209 On 02-May-19	10.71	Put	Bond Future	679	1	679	1	760.00
20/12/2018	R209 On 02-May-19	9.68	Put	Bond Future	2939	3	2939	3	0.00
20/12/2018	R209 On 02-May-19	9.95	Put	Bond Future	2041	2	2041	2	0.00
20/12/2018	R209 On 02-May-19	10.50	Put	Bond Future	916	1	916	1	11,560.00
20/12/2018	R209 On 02-May-19	9.35	Put	Bond Future	4378	5	4378	5	0.00
20/12/2018	R209 On 02-May-19	9.69	Put	Bond Future	2901	3	2901	3	0.00
20/12/2018	R209 On 02-May-19	9.70	Put	Bond Future	2864	3	2864	3	0.00
20/12/2018	R209 On 01-August-19			Bond Future	9.96	71.6992	9.9641	71.6992	0.00
20/12/2018	R209 On 01-August-19	10.15	Call	Bond Future	3425	3	3425	3	0.00
20/12/2018	R209 On 01-August-19	10.17	Call	Bond Future	3497	3	3497	3	0.00
20/12/2018	R209 On 01-August-19	10.16	Call	Bond Future	3461	3	3461	3	0.00
20/12/2018	R209 On 01-August-19	10.16	Put	Bond Future	2258	3	2258	3	0.00
20/12/2018	R209 On 01-August-19	10.15	Put	Bond Future	2282	3	2282	3	0.00
20/12/2018	R209 On 01-August-19	10.17	Put	Bond Future	2233	2	2233	2	0.00
20/12/2018	R210 On 07-February-19			Bond Future	185.91	185.8960	185.9149	185.8960	2,448.00
20/12/2018	R210 On 02-May-19			Bond Future	186.65	186.6333	186.6516	186.6333	0.00
20/12/2018	R210 On 01-August-19			Bond Future	190.34	190.3202	190.3381	190.3202	0.00
20/12/2018	R212 On 07-February-19			Bond Future	155.78	155.7650	155.7763	155.7650	4,976.00
20/12/2018	R212 On 02-May-19			Bond Future	158.54	158.5243	158.5350	158.5243	0.00
20/12/2018	R212 On 01-August-19			Bond Future	161.60	161.5847	161.5950	161.5847	0.00
20/12/2018	R213 On 07-February-19			Bond Future	9.64	84.0483	9.6430	84.0483	32,702.00
20/12/2018	R213 On 07-February-19	8.68	Call	Bond Future	16	0	16	0	0.00
20/12/2018	R213 On 07-February-19	8.69	Call	Bond Future	17	0	17	0	0.00
20/12/2018	R213 On 07-February-19	8.70	Call	Bond Future	19	0	19	0	0.00
20/12/2018	R213 On 07-February-19	8.69	Put	Bond Future	6144	7	6144	7	0.00

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20/12/2018	R213 On 07-February-19	8.70	Put	Bond Future	6078	7	6078	7	0.00
20/12/2018	R213 On 07-February-19	8.68	Put	Bond Future	6210	7	6210	7	0.00
20/12/2018	R213 On 02-May-19			Bond Future	9.70	81.9689	9.7013	81.9689	0.00
20/12/2018	R213 On 02-May-19	9.50	Call	Bond Future	1469	1	1469	1	0.00
20/12/2018	R213 On 02-May-19	9.49	Call	Bond Future	1442	1	1442	1	0.00
20/12/2018	R213 On 02-May-19	9.48	Call	Bond Future	1416	1	1416	1	0.00
20/12/2018	R213 On 02-May-19	9.49	Put	Bond Future	2731	3	2731	3	0.00
20/12/2018	R213 On 02-May-19	9.48	Put	Bond Future	2766	3	2766	3	0.00
20/12/2018	R213 On 02-May-19	9.50	Put	Bond Future	2696	3	2696	3	0.00
20/12/2018	R213 On 01-August-19			Bond Future	9.76	83.5691	9.7592	83.5691	0.00
20/12/2018	R213 On 01-August-19	9.98	Call	Bond Future	3313	3	3313	3	0.00
20/12/2018	R213 On 01-August-19	9.99	Call	Bond Future	3349	3	3349	3	0.00
20/12/2018	R213 On 01-August-19	10.00	Call	Bond Future	3385	3	3385	3	0.00
20/12/2018	R213 On 01-August-19	10.00	Put	Bond Future	1970	2	1970	2	0.00
20/12/2018	R213 On 01-August-19	9.98	Put	Bond Future	2015	2	2015	2	0.00
20/12/2018	R213 On 01-August-19	9.99	Put	Bond Future	1992	2	1992	2	0.00
20/12/2018	R214 On 07-February-19			Bond Future	10.04	71.2173	10.0354	71.2173	31,531.00
20/12/2018	R214 On 07-February-19	9.04	Call	Bond Future	15	0	15	0	0.00
20/12/2018	R214 On 07-February-19	9.05	Call	Bond Future	16	0	16	0	0.00
20/12/2018	R214 On 07-February-19	9.03	Call	Bond Future	14	0	14	0	0.00
20/12/2018	R214 On 07-February-19	9.03	Put	Bond Future	7156	8	7156	8	0.00
20/12/2018	R214 On 07-February-19	9.04	Put	Bond Future	7080	8	7080	8	0.00
20/12/2018	R214 On 07-February-19	9.05	Put	Bond Future	7004	8	7004	8	0.00
20/12/2018	R214 On 02-May-19			Bond Future	10.09	69.1671	10.0904	69.1671	0.00
20/12/2018	R214 On 02-May-19	9.87	Call	Bond Future	1566	1	1566	1	0.00
20/12/2018	R214 On 02-May-19	9.85	Call	Bond Future	1509	1	1509	1	0.00
20/12/2018	R214 On 02-May-19	9.86	Call	Bond Future	1537	1	1537	1	0.00
20/12/2018	R214 On 02-May-19	9.86	Put	Bond Future	3063	3	3063	3	0.00
20/12/2018	R214 On 02-May-19	9.87	Put	Bond Future	3024	3	3024	3	0.00
20/12/2018	R214 On 02-May-19	9.85	Put	Bond Future	3102	3	3102	3	0.00
20/12/2018	R214 On 01-August-19			Bond Future	10.15	70.5173	10.1457	70.5173	0.00
20/12/2018	R214 On 01-August-19	10.33	Call	Bond Future	3546	3	3546	3	0.00
20/12/2018	R214 On 01-August-19	10.34	Call	Bond Future	3582	3	3582	3	0.00
20/12/2018	R214 On 01-August-19	10.32	Call	Bond Future	3509	3	3509	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
20/12/2018	R214 On 01-August-19	10.32	Put	Bond Future	2400	3	2400	3	0.00
20/12/2018	R214 On 01-August-19	10.33	Put	Bond Future	2375	3	2375	3	0.00
20/12/2018	R214 On 01-August-19	10.34	Put	Bond Future	2349	3	2349	3	0.00
20/12/2018	R248 On 07-February-19			Bond Future	10.06	90.9667	10.0609	90.9667	107,561.00
20/12/2018	R248 On 07-February-19	9.05	Call	Bond Future	12	0	12	0	0.00
20/12/2018	R248 On 07-February-19	9.07	Call	Bond Future	14	0	14	0	0.00
20/12/2018	R248 On 07-February-19	9.06	Call	Bond Future	13	0	13	0	0.00
20/12/2018	R248 On 07-February-19	9.05	Put	Bond Future	9228	10	9228	10	0.00
20/12/2018	R248 On 07-February-19	9.07	Put	Bond Future	9031	10	9031	10	0.00
20/12/2018	R248 On 07-February-19	9.06	Put	Bond Future	9129	10	9129	10	0.00
20/12/2018	R248 On 02-May-19			Bond Future	10.12	88.1210	10.1166	88.1210	0.00
20/12/2018	R248 On 02-May-19	9.90	Call	Bond Future	1944	2	1944	2	0.00
20/12/2018	R248 On 02-May-19	9.89	Call	Bond Future	1908	2	1908	2	0.00
20/12/2018	R248 On 02-May-19	9.91	Call	Bond Future	1980	2	1980	2	0.00
20/12/2018	R248 On 02-May-19	9.89	Put	Bond Future	3818	4	3818	4	0.00
20/12/2018	R248 On 02-May-19	9.91	Put	Bond Future	3719	4	3719	4	0.00
20/12/2018	R248 On 02-May-19	9.90	Put	Bond Future	3768	4	3768	4	0.00
20/12/2018	R248 On 01-August-19			Bond Future	10.17	89.8413	10.1726	89.8413	0.00
20/12/2018	R248 On 01-August-19	10.36	Call	Bond Future	4417	4	4417	4	0.00
20/12/2018	R248 On 01-August-19	10.35	Call	Bond Future	4370	4	4370	4	0.00
20/12/2018	R248 On 01-August-19	10.34	Call	Bond Future	4324	4	4324	4	0.00
20/12/2018	R248 On 01-August-19	10.35	Put	Bond Future	2940	3	2940	3	0.00
20/12/2018	R248 On 01-August-19	10.34	Put	Bond Future	2973	3	2973	3	0.00
20/12/2018	R248 On 01-August-19	10.36	Put	Bond Future	2907	3	2907	3	0.00