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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	2025 On 07-February-19			Bond Future	133.37	133.3556	133.3664	133.3556	355.00
16/01/2019	2025 On 02-May-19			Bond Future	135.72	135.7117	135.7219	135.7117	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
16/01/2019	2025 On 01-August-19			Bond Future	138.35	138.3416	138.3514	138.3416	0.00
16/01/2019	2029 On 07-February-19			Bond Future	101.58	101.4764	101.5774	101.4764	1,568.00
16/01/2019	2029 On 02-May-19			Bond Future	102.30	102.1963	102.2985	102.1963	1,386.00
16/01/2019	2029 On 01-August-19			Bond Future	104.32	104.2120	104.3157	104.2120	0.00
16/01/2019	2030 On 07-February-19			Bond Future	9.28	91.3596	9.2799	91.3596	53,622.00
16/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	562	1	562	1	3,960.00
16/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2656	2	2656	2	3,960.00
16/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	11	0	11	0	0.00
16/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	12	0	12	0	0.00
16/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5640	5	5640	5	0.00
16/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	115	0	115	0	1,320.00
16/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	13	0	13	0	0.00
16/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2233	2	2233	2	1,320.00
16/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	23	0	23	0	0.00
16/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1297	1	1297	1	0.00
16/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3831	4	3831	4	0.00
16/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2586	3	2586	3	0.00
16/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	534	1	534	1	0.00
16/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4227	4	4227	4	0.00
16/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	218	0	218	0	0.00
16/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4294	5	4294	5	0.00
16/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4361	5	4361	5	0.00
16/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	7	0	7	0	3,960.00
16/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1203	1	1203	1	0.00
16/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	147	0	147	0	0.00
16/01/2019	2030 On 02-May-19			Bond Future	9.34	92.9530	9.3357	92.9530	0.00
16/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2090	2	2090	2	0.00
16/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5675	6	5675	6	0.00
16/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2160	2	2160	2	0.00
16/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	772	1	772	1	3,000.00
16/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2125	2	2125	2	3,000.00
16/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1722	2	1722	2	0.00
16/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1695	2	1695	2	0.00
16/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3566	4	3566	4	0.00

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16/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	453	0	453	0	3,000.00
16/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1750	2	1750	2	0.00
16/01/2019	2030 On 01-August-19			Bond Future	9.39	90.7591	9.3912	90.7591	0.00
16/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4490	4	4490	4	0.00
16/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4533	4	4533	4	0.00
16/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4447	4	4447	4	0.00
16/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1345	1	1345	1	0.00
16/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1378	1	1378	1	0.00
16/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1362	1	1362	1	0.00
16/01/2019	2032 On 07-February-19			Bond Future	9.50	93.5776	9.4959	93.5776	42,475.00
16/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	10	0	10	0	0.00
16/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	9	0	9	0	0.00
16/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	8	0	8	0	0.00
16/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	4943	5	4943	5	0.00
16/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5016	5	5016	5	0.00
16/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	4869	5	4869	5	0.00
16/01/2019	2032 On 02-May-19			Bond Future	9.55	91.0530	9.5517	91.0530	0.00
16/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2327	2	2327	2	0.00
16/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2365	2	2365	2	0.00
16/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2403	2	2403	2	0.00
16/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1870	2	1870	2	0.00
16/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1930	2	1930	2	0.00
16/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1900	2	1900	2	0.00
16/01/2019	2032 On 01-August-19			Bond Future	9.61	92.8275	9.6055	92.8275	0.00
16/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4831	5	4831	5	0.00
16/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4785	5	4785	5	0.00
16/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4740	5	4740	5	0.00
16/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1558	2	1558	2	0.00
16/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1521	2	1521	2	0.00
16/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1539	2	1539	2	0.00
16/01/2019	2033 On 07-February-19			Bond Future	103.99	103.9179	103.9899	103.9179	5,890.00
16/01/2019	2033 On 02-May-19			Bond Future	104.68	104.6087	104.6814	104.6087	0.00
16/01/2019	2033 On 01-August-19			Bond Future	106.75	106.6718	106.7455	106.6718	0.00
16/01/2019	2037 On 07-February-19			Bond Future	9.71	89.9084	9.7099	89.9084	64,737.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	13	0	13	0	0.00
16/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	16	0	16	0	0.00
16/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	15	0	15	0	0.00
16/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5368	6	5368	6	0.00
16/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5202	5	5202	5	0.00
16/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5285	5	5285	5	0.00
16/01/2019	2037 On 02-May-19			Bond Future	9.77	91.4765	9.7662	91.4765	0.00
16/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2513	2	2513	2	0.00
16/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2471	2	2471	2	0.00
16/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2554	2	2554	2	0.00
16/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2289	2	2289	2	0.00
16/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2254	2	2254	2	0.00
16/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2219	2	2219	2	0.00
16/01/2019	2037 On 01-August-19			Bond Future	9.82	89.0035	9.8233	89.0035	0.00
16/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5330	5	5330	5	0.00
16/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5431	5	5431	5	0.00
16/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5380	5	5380	5	0.00
16/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1875	2	1875	2	0.00
16/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1854	2	1854	2	0.00
16/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1896	2	1896	2	0.00
16/01/2019	2038 On 07-February-19			Bond Future	121.67	121.6605	121.6727	121.6605	7,024.00
16/01/2019	2038 On 02-May-19			Bond Future	123.82	123.8100	123.8217	123.8100	3,452.00
16/01/2019	2038 On 01-August-19			Bond Future	126.21	126.1994	126.2108	126.1994	0.00
16/01/2019	2040 On 07-February-19			Bond Future	9.79	93.1230	9.7899	93.1230	30,578.00
16/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	12	0	12	0	0.00
16/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	15	0	15	0	0.00
16/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	13	0	13	0	0.00
16/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5882	6	5882	6	0.00
16/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	5972	6	5972	6	0.00
16/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5791	6	5791	6	0.00
16/01/2019	2040 On 02-May-19			Bond Future	9.85	94.7472	9.8461	94.7472	0.00
16/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4323	4	4323	4	1,150.00
16/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2808	3	2808	3	0.00
16/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1624	2	1624	2	1,150.00

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16/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2763	3	2763	3	0.00
16/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2719	3	2719	3	0.00
16/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2403	2	2403	2	0.00
16/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2440	3	2440	3	0.00
16/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2365	2	2365	2	0.00
16/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3692	4	3692	4	0.00
16/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1475	2	1475	2	0.00
16/01/2019	2040 On 01-August-19			Bond Future	9.90	92.0875	9.9033	92.0875	0.00
16/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5585	5	5585	5	0.00
16/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5639	6	5639	6	0.00
16/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5692	6	5692	6	0.00
16/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1932	2	1932	2	0.00
16/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1978	2	1978	2	0.00
16/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1955	2	1955	2	0.00
16/01/2019	2044 On 07-February-19			Bond Future	9.81	90.2828	9.8093	90.2828	37,872.00
16/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	18	0	18	0	0.00
16/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	20	0	20	0	0.00
16/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	17	0	17	0	0.00
16/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5830	6	5830	6	0.00
16/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5737	6	5737	6	0.00
16/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5645	6	5645	6	0.00
16/01/2019	2044 On 02-May-19			Bond Future	9.86	91.8575	9.8632	91.8575	0.00
16/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2711	3	2711	3	0.00
16/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2802	3	2802	3	0.00
16/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2756	3	2756	3	0.00
16/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2327	3	2327	3	0.00
16/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2364	3	2364	3	0.00
16/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2402	3	2402	3	0.00
16/01/2019	2044 On 01-August-19			Bond Future	9.92	89.2667	9.9181	89.2667	0.00
16/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5776	6	5776	6	0.00
16/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5722	6	5722	6	0.00
16/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5830	6	5830	6	0.00
16/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2013	2	2013	2	0.00
16/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1989	2	1989	2	0.00

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16/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1966	2	1966	2	0.00
16/01/2019	2046 On 07-February-19			Bond Future	115.21	115.1955	115.2076	115.1955	8,440.00
16/01/2019	2046 On 02-May-19			Bond Future	115.56	115.5450	115.5564	115.5450	4,018.00
16/01/2019	2046 On 01-August-19			Bond Future	117.84	117.8239	117.8350	117.8239	0.00
16/01/2019	2050 On 07-February-19			Bond Future	119.21	118.9475	119.2075	118.9475	8,016.00
16/01/2019	2050 On 02-May-19			Bond Future	121.31	121.0489	121.3129	121.0489	2,630.00
16/01/2019	2050 On 01-August-19			Bond Future	121.89	121.6180	121.8869	121.6180	0.00
16/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	AL37 On 07-February-19			Index Future	614.99	614.4410	614.9850	614.4410	0.00
16/01/2019	AL37 On 02-May-19			Index Future	625.71	625.1550	625.7070	625.1550	0.00
16/01/2019	AL37 On 01-August-19			Index Future	637.90	637.3330	637.8950	637.3330	0.00
16/01/2019	AL7T On 07-February-19			Index Future	710.53	709.2590	710.5260	709.2590	0.00
16/01/2019	AL7T On 02-May-19			Index Future	722.91	721.6250	722.9130	721.6250	0.00
16/01/2019	AL7T On 01-August-19			Index Future	737.00	735.6840	736.9950	735.6840	0.00
16/01/2019	ALBI On 07-February-19			Index Future	644.19	643.0730	644.1860	643.0730	905.00
16/01/2019	ALBI On 02-May-19			Index Future	655.42	654.2860	655.4170	654.2860	0.00
16/01/2019	ALBI On 01-August-19			Index Future	668.18	667.0320	668.1840	667.0320	0.00
16/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2019	ES33 On 07-February-19			Bond Future	10.90	78.3835	10.9018	78.3835	494.00
16/01/2019	ES33 On 02-May-19			Bond Future	11.00	75.9593	10.9965	75.9593	0.00
16/01/2019	ES33 On 01-August-19			Bond Future	11.09	77.4396	11.0938	77.4396	0.00
16/01/2019	ES42 On 07-February-19			Bond Future	11.15	80.5304	11.1505	80.5304	5,169.00
16/01/2019	ES42 On 02-May-19			Bond Future	11.25	77.6743	11.2456	77.6743	0.00
16/01/2019	ES42 On 01-August-19			Bond Future	11.34	79.1883	11.3416	79.1883	0.00
16/01/2019	GOVI On 07-February-19			GOVI	637.80	636.6390	637.7970	636.6390	450.00
16/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	287130	30	287130	30	0.00
16/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	287230	30	287230	30	0.00
16/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	287330	30	287330	30	0.00
16/01/2019	GOVI On 02-May-19			GOVI	648.92	647.7390	648.9160	647.7390	0.00
16/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	10360	0	10360	0	0.00
16/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	10460	0	10460	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
16/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	10560	0	10560	0	0.00
16/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 01-August-19			GOVI	661.56	660.3580	661.5570	660.3580	0.00
16/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	228670	22	228670	22	0.00
16/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	228770	22	228770	22	0.00
16/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	228870	22	228870	22	0.00
16/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
16/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
16/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2019	IGOV On 07-February-19			Index Future	255.94	255.6770	255.9380	255.6770	518.00
16/01/2019	IGOV On 02-May-19			Index Future	260.46	260.1930	260.4590	260.1930	215.00
16/01/2019	IGOV On 01-August-19			Index Future	265.59	265.3240	265.5940	265.3240	0.00
16/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
16/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
16/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
16/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
16/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
16/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8800	101.8800	101.8800	0.00
16/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.84	102.8400	102.8400	102.8400	0.00
16/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.87	98.8800	98.8700	98.8800	0.00
16/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.45	102.4600	102.4500	102.4600	0.00
16/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.44	99.4700	99.4400	99.4700	0.00
16/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.27	96.2800	96.2700	96.2800	0.00
16/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.47	95.4600	95.4700	95.4600	0.00
16/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.59	94.6000	94.5900	94.6000	0.00
16/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.68	94.7100	94.6800	94.7100	0.00
16/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.81	96.8500	96.8100	96.8500	51.00
16/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.91	96.9500	96.9100	96.9500	0.00
16/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.06	98.1000	98.0600	98.1000	0.00
16/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.95	102.0000	101.9500	102.0000	0.00
16/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.18	103.2200	103.1800	103.2200	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
16/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.51	96.5500	96.5100	96.5500	0.00
16/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.54	102.5800	102.5400	102.5800	0.00
16/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.01	98.0400	98.0100	98.0400	0.00
16/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.51	94.5600	94.5100	94.5600	0.00
16/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.48	91.5400	91.4800	91.5400	0.00
16/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.20	90.2700	90.2000	90.2700	0.00
16/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.34	92.4300	92.3400	92.4300	0.00
16/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.13	96.2300	96.1300	96.2300	0.00
16/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.69	94.7900	94.6900	94.7900	0.00
16/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.76	96.8600	96.7600	96.8600	0.00
16/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.22	102.3200	102.2200	102.3200	0.00
16/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.57	102.6700	102.5700	102.6700	0.00
16/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.06	96.1600	96.0600	96.1600	0.00
16/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.26	103.3600	103.2600	103.3600	0.00
16/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.80	96.9100	96.8000	96.9100	0.00
16/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
16/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
16/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
16/01/2019	R023 On 07-February-19			Bond Future	7.98	102.6539	7.9799	102.6539	62,388.00
16/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8310	8	8310	8	0.00
16/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8371	8	8371	8	0.00
16/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8340	8	8340	8	0.00
16/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R023 On 02-May-19			Bond Future	8.00	100.5146	7.9999	100.5146	0.00
16/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1725	2	1725	2	0.00
16/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1699	2	1699	2	0.00
16/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1673	2	1673	2	0.00
16/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	263	0	263	0	0.00
16/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	268	0	268	0	0.00
16/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	257	0	257	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
16/01/2019	R023 On 01-August-19			Bond Future	8.00	102.4733	8.0033	102.4733	0.00
16/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3092	3	3092	3	0.00
16/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3144	3	3144	3	0.00
16/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3118	3	3118	3	0.00
16/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	322	0	322	0	0.00
16/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	319	0	319	0	0.00
16/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	325	0	325	0	0.00
16/01/2019	R035 On 07-February-19			Bond Future	9.65	97.5925	9.6514	97.5925	74,160.00
16/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	9	0	9	0	0.00
16/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	11	0	11	0	0.00
16/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	10	0	10	0	0.00
16/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5482	6	5482	6	0.00
16/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5400	6	5400	6	0.00
16/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5565	6	5565	6	0.00
16/01/2019	R035 On 02-May-19			Bond Future	9.71	94.7946	9.7055	94.7946	0.00
16/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2465	2	2465	2	0.00
16/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2506	2	2506	2	0.00
16/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2424	2	2424	2	0.00
16/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2238	2	2238	2	0.00
16/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2169	2	2169	2	0.00
16/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2203	2	2203	2	0.00
16/01/2019	R035 On 01-August-19			Bond Future	9.76	96.6418	9.7589	96.6418	0.00
16/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5318	5	5318	5	0.00
16/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5268	5	5268	5	0.00
16/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5218	5	5218	5	0.00
16/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1826	2	1826	2	0.00
16/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1848	2	1848	2	0.00
16/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1805	2	1805	2	0.00
16/01/2019	R186 On 07-February-19			Bond Future	8.78	110.9031	8.7843	110.9031	86,150.00
16/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1560	1	1560	1	0.00
16/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2534	2	2534	2	3,000.00
16/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3063	3	3063	3	0.00
16/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3498	3	3498	3	6,000.00
16/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	15	0	15	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
16/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	172	0	172	0	1,000.00
16/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4159	4	4159	4	0.00
16/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2028	2	2028	2	0.00
16/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	17	0	17	0	0.00
16/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6479	6	6479	6	0.00
16/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2691	3	2691	3	3,000.00
16/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	18	0	18	0	0.00
16/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2903	3	2903	3	1,170.00
16/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	38	0	38	0	210.00
16/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6370	6	6370	6	0.00
16/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	704	1	704	1	1,170.00
16/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	1	0	1	0	1,000.00
16/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	789	1	789	1	0.00
16/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3435	4	3435	4	0.00
16/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	69	0	69	0	0.00
16/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	86	0	86	0	0.00
16/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3556	4	3556	4	0.00
16/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	17	0	17	0	5,000.00
16/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2962	3	2962	3	0.00
16/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1877	2	1877	2	0.00
16/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	1	0	1	0	1,170.00
16/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	175	0	175	0	1,000.00
16/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3495	4	3495	4	0.00
16/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	58	0	58	0	0.00
16/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	36	0	36	0	0.00
16/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	289	0	289	0	7,500.00
16/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	102	0	102	0	0.00
16/01/2019	R186 On 02-May-19			Bond Future	8.83	112.8372	8.8342	112.8372	4,550.00
16/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1158	1	1158	1	3,250.00
16/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2310	2	2310	2	0.00
16/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2273	2	2273	2	0.00
16/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6994	7	6994	7	0.00
16/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5452	5	5452	5	0.00
16/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3384	3	3384	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6455	6	6455	6	0.00
16/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3173	3	3173	3	3,250.00
16/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2237	2	2237	2	0.00
16/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2967	3	2967	3	90.00
16/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1086	1	1086	1	90.00
16/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1283	1	1283	1	200.00
16/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2201	2	2201	2	7,000.00
16/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	829	1	829	1	7,000.00
16/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1558	1	1558	1	7,500.00
16/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6748	7	6748	7	0.00
16/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1756	2	1756	2	0.00
16/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2784	3	2784	3	0.00
16/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1248	1	1248	1	0.00
16/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2063	2	2063	2	0.00
16/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2334	2	2334	2	0.00
16/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	733	1	733	1	0.00
16/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	161	0	161	0	3,250.00
16/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1206	1	1206	1	0.00
16/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	141	0	141	0	200.00
16/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	878	1	878	1	0.00
16/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	319	0	319	0	7,000.00
16/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	189	0	189	0	90.00
16/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	802	1	802	1	0.00
16/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2230	2	2230	2	0.00
16/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1227	1	1227	1	0.00
16/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1185	1	1185	1	0.00
16/01/2019	R186 On 01-August-19			Bond Future	8.88	109.7344	8.8794	109.7344	0.00
16/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2730	3	2730	3	6,000.00
16/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4520	4	4520	4	0.00
16/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	805	1	805	1	6,000.00
16/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4604	4	4604	4	0.00
16/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6987	7	6987	7	0.00
16/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4562	4	4562	4	0.00
16/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	982	1	982	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
16/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	970	1	970	1	0.00
16/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	499	1	499	1	6,000.00
16/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	994	1	994	1	0.00
16/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4128	4	4128	4	0.00
16/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1776	2	1776	2	0.00
16/01/2019	R197 On 07-February-19			Bond Future	300.08	299.9345	300.0837	299.9345	955.00
16/01/2019	R197 On 02-May-19			Bond Future	305.38	305.2337	305.3838	305.2337	1,400.00
16/01/2019	R197 On 01-August-19			Bond Future	303.85	303.6948	303.8467	303.6948	0.00
16/01/2019	R202 On 07-February-19			Bond Future	234.31	233.8859	234.3145	233.8859	6,748.00
16/01/2019	R202 On 02-May-19			Bond Future	238.45	238.0181	238.4531	238.0181	2,057.00
16/01/2019	R202 On 01-August-19			Bond Future	239.14	238.6974	239.1400	238.6974	0.00
16/01/2019	R207 On 07-February-19			Bond Future	6.13	101.5778	6.1348	101.5778	15,739.00
16/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	352	0	352	0	0.00
16/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	343	0	343	0	0.00
16/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	334	0	334	0	0.00
16/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 02-May-19			Bond Future	5.64	103.3493	5.6359	103.3493	0.00
16/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1320	1	1320	1	0.00
16/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1334	1	1334	1	0.00
16/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1327	1	1327	1	0.00
16/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 01-August-19			Bond Future	4.31	101.7211	4.3094	101.7211	0.00
16/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1320	1	1320	1	0.00
16/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1325	1	1325	1	0.00
16/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1329	1	1329	1	0.00
16/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
16/01/2019	R208 On 07-February-19			Bond Future	7.08	101.8355	7.0839	101.8355	17,335.00
16/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	108	0	108	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
16/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	97	0	97	0	0.00
16/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	87	0	87	0	0.00
16/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	116	0	116	0	0.00
16/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	133	0	133	0	0.00
16/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	124	0	124	0	0.00
16/01/2019	R208 On 02-May-19			Bond Future	7.01	100.2107	7.0104	100.2107	0.00
16/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1773	2	1773	2	0.00
16/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1789	2	1789	2	0.00
16/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1805	2	1805	2	0.00
16/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	29	0	29	0	0.00
16/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	31	0	31	0	0.00
16/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	30	0	30	0	0.00
16/01/2019	R208 On 01-August-19			Bond Future	6.87	102.1635	6.8663	102.1635	0.00
16/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2016	2	2016	2	0.00
16/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2003	2	2003	2	0.00
16/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	1989	2	1989	2	0.00
16/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	44	0	44	0	0.00
16/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	41	0	41	0	0.00
16/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	42	0	42	0	0.00
16/01/2019	R209 On 07-February-19			Bond Future	9.58	74.4043	9.5788	74.4043	117,685.00
16/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	19	0	19	0	0.00
16/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	788	1	788	1	4,000.00
16/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	40	0	40	0	4,000.00
16/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	18	0	18	0	0.00
16/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3985	4	3985	4	0.00
16/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	21	0	21	0	0.00
16/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4339	4	4339	4	0.00
16/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3719	4	3719	4	0.00
16/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1044	1	1044	1	0.00
16/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4269	4	4269	4	0.00
16/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	58	0	58	0	4,000.00
16/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4199	4	4199	4	0.00
16/01/2019	R209 On 02-May-19			Bond Future	9.63	72.5530	9.6274	72.5530	0.00
16/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2210	2	2210	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
16/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3231	3	3231	3	760.00
16/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1158	1	1158	1	760.00
16/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2175	2	2175	2	0.00
16/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2246	2	2246	2	0.00
16/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5840	6	5840	6	0.00
16/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6907	7	6907	7	0.00
16/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1833	2	1833	2	0.00
16/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1171	1	1171	1	0.00
16/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	325	0	325	0	760.00
16/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	463	0	463	0	11,560.00
16/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3001	3	3001	3	0.00
16/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1803	2	1803	2	0.00
16/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1775	2	1775	2	0.00
16/01/2019	R209 On 01-August-19			Bond Future	9.67	73.9669	9.6742	73.9669	0.00
16/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4542	4	4542	4	0.00
16/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4628	5	4628	5	0.00
16/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4585	4	4585	4	0.00
16/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1543	2	1543	2	0.00
16/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1561	2	1561	2	0.00
16/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1526	2	1526	2	0.00
16/01/2019	R210 On 07-February-19			Bond Future	188.02	187.3982	188.0169	187.3982	2,020.00
16/01/2019	R210 On 02-May-19			Bond Future	188.78	188.1533	188.7819	188.1533	712.00
16/01/2019	R210 On 01-August-19			Bond Future	192.50	191.8643	192.5046	191.8643	0.00
16/01/2019	R212 On 07-February-19			Bond Future	156.05	156.0373	156.0478	156.0373	3,450.00
16/01/2019	R212 On 02-May-19			Bond Future	158.80	158.7942	158.8040	158.7942	1,526.00
16/01/2019	R212 On 01-August-19			Bond Future	161.86	161.8549	161.8642	161.8549	0.00
16/01/2019	R213 On 07-February-19			Bond Future	9.38	86.0154	9.3806	86.0154	31,062.00
16/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	7	0	7	0	0.00
16/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	8	0	8	0	0.00
16/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	9	0	9	0	0.00
16/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4507	5	4507	5	0.00
16/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4440	5	4440	5	0.00
16/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4574	5	4574	5	0.00
16/01/2019	R213 On 02-May-19			Bond Future	9.43	83.9662	9.4313	83.9662	1,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2099	2	2099	2	0.00
16/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2065	2	2065	2	0.00
16/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	2031	2	2031	2	0.00
16/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1702	2	1702	2	0.00
16/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1729	2	1729	2	0.00
16/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1674	2	1674	2	0.00
16/01/2019	R213 On 01-August-19			Bond Future	9.48	85.6025	9.4803	85.6025	0.00
16/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4416	4	4416	4	0.00
16/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4458	4	4458	4	0.00
16/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4500	4	4500	4	0.00
16/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1404	1	1404	1	0.00
16/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1436	2	1436	2	0.00
16/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1420	1	1420	1	0.00
16/01/2019	R214 On 07-February-19			Bond Future	9.77	73.4247	9.7697	73.4247	29,281.00
16/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	7	0	7	0	0.00
16/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	8	0	8	0	0.00
16/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	6	0	6	0	0.00
16/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5368	6	5368	6	0.00
16/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5292	5	5292	5	0.00
16/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5216	5	5216	5	0.00
16/01/2019	R214 On 02-May-19			Bond Future	9.82	71.4095	9.8182	71.4095	1,200.00
16/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2344	2	2344	2	0.00
16/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2271	2	2271	2	0.00
16/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2307	2	2307	2	0.00
16/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2025	2	2025	2	0.00
16/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1994	2	1994	2	0.00
16/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2056	2	2056	2	0.00
16/01/2019	R214 On 01-August-19			Bond Future	9.87	72.8010	9.8659	72.8010	0.00
16/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4675	5	4675	5	0.00
16/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4719	5	4719	5	0.00
16/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4631	5	4631	5	0.00
16/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1683	2	1683	2	0.00
16/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1663	2	1663	2	0.00
16/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1645	2	1645	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
16/01/2019	R248 On 07-February-19			Bond Future	9.79	93.8264	9.7898	93.8264	107,243.00
16/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	8	0	8	0	0.00
16/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	6	0	6	0	0.00
16/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	7	0	7	0	0.00
16/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6905	7	6905	7	0.00
16/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6708	7	6708	7	0.00
16/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6806	7	6806	7	0.00
16/01/2019	R248 On 02-May-19			Bond Future	9.84	91.0263	9.8386	91.0263	6.00
16/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2969	3	2969	3	0.00
16/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2922	3	2922	3	0.00
16/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	3016	3	3016	3	0.00
16/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2478	3	2478	3	0.00
16/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2402	2	2402	2	0.00
16/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2440	3	2440	3	0.00
16/01/2019	R248 On 01-August-19			Bond Future	9.89	92.8000	9.8868	92.8000	0.00
16/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5931	6	5931	6	0.00
16/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5875	6	5875	6	0.00
16/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5820	6	5820	6	0.00
16/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2049	2	2049	2	0.00
16/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2073	2	2073	2	0.00
16/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2025	2	2025	2	0.00