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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
21/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	2025 On 07-February-19			Bond Future	133.38	133.7479	133.3766	133.7479	355.00
21/01/2019	2025 On 02-May-19			Bond Future	135.73	136.1096	135.7316	136.1096	171.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2019	2025 On 01-August-19			Bond Future	138.36	138.7465	138.3608	138.7465	0.00
21/01/2019	2029 On 07-February-19			Bond Future	101.68	101.7674	101.6782	101.7674	80.00
21/01/2019	2029 On 02-May-19			Bond Future	102.40	102.4914	102.4005	102.4914	2,954.00
21/01/2019	2029 On 01-August-19			Bond Future	104.42	104.5123	104.4194	104.5123	0.00
21/01/2019	2030 On 07-February-19			Bond Future	9.42	90.8394	9.4190	90.8394	53,475.00
21/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	214	0	214	0	3,960.00
21/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	1849	2	1849	2	3,960.00
21/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	4758	5	4758	5	0.00
21/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	22	0	22	0	1,320.00
21/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	1467	2	1467	2	1,320.00
21/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	2	0	2	0	0.00
21/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	696	1	696	1	0.00
21/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4693	5	4693	5	0.00
21/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	3376	3	3376	3	0.00
21/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	816	1	816	1	0.00
21/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	5098	5	5098	5	0.00
21/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	335	0	335	0	0.00
21/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	5166	5	5166	5	0.00
21/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	5234	5	5234	5	0.00
21/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	8	0	8	0	3,960.00
21/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1738	2	1738	2	0.00
21/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	223	0	223	0	0.00
21/01/2019	2030 On 02-May-19			Bond Future	9.48	92.4228	9.4796	92.4228	93.00
21/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1595	2	1595	2	0.00
21/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	4899	5	4899	5	0.00
21/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1655	2	1655	2	0.00
21/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	517	1	517	1	3,000.00
21/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1625	2	1625	2	3,000.00
21/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	2120	2	2120	2	0.00
21/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	2088	2	2088	2	0.00
21/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	4210	4	4210	4	0.00

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21/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	575	1	575	1	3,000.00
21/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	2153	2	2153	2	0.00
21/01/2019	2030 On 01-August-19			Bond Future	9.54	90.2178	9.5407	90.2178	0.00
21/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	3843	4	3843	4	0.00
21/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	3883	4	3883	4	0.00
21/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	3803	4	3803	4	0.00
21/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1613	2	1613	2	0.00
21/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1651	2	1651	2	0.00
21/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1632	2	1632	2	0.00
21/01/2019	2032 On 07-February-19			Bond Future	9.64	92.9795	9.6448	92.9795	42,475.00
21/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
21/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5958	6	5958	6	0.00
21/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	6032	6	6032	6	0.00
21/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5883	6	5883	6	0.00
21/01/2019	2032 On 02-May-19			Bond Future	9.71	90.4436	9.7054	90.4436	0.00
21/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	1754	2	1754	2	0.00
21/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	1786	2	1786	2	0.00
21/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	1819	2	1819	2	0.00
21/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	2328	2	2328	2	0.00
21/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2398	2	2398	2	0.00
21/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2363	2	2363	2	0.00
21/01/2019	2032 On 01-August-19			Bond Future	9.76	92.2056	9.7647	92.2056	0.00
21/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4090	4	4090	4	0.00
21/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4047	4	4047	4	0.00
21/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4005	4	4005	4	0.00
21/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1886	2	1886	2	0.00
21/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1843	2	1843	2	0.00
21/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1864	2	1864	2	0.00
21/01/2019	2033 On 07-February-19			Bond Future	104.50	104.4965	104.4995	104.4965	120.00
21/01/2019	2033 On 02-May-19			Bond Future	105.20	105.1965	105.1993	105.1965	5,970.00
21/01/2019	2033 On 01-August-19			Bond Future	107.27	107.2705	107.2733	107.2705	0.00
21/01/2019	2037 On 07-February-19			Bond Future	9.87	89.0475	9.8740	89.0475	64,176.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	6615	6	6615	6	0.00
21/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	6446	6	6446	6	0.00
21/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	6531	6	6531	6	0.00
21/01/2019	2037 On 02-May-19			Bond Future	9.94	90.5996	9.9351	90.5996	149.00
21/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	1832	2	1832	2	0.00
21/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	1798	2	1798	2	0.00
21/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	1867	2	1867	2	0.00
21/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2898	3	2898	3	0.00
21/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2856	3	2856	3	0.00
21/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2814	3	2814	3	0.00
21/01/2019	2037 On 01-August-19			Bond Future	10.00	88.1088	9.9978	88.1088	0.00
21/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4441	5	4441	5	0.00
21/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	4534	5	4534	5	0.00
21/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4487	5	4487	5	0.00
21/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	2290	2	2290	2	0.00
21/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	2265	2	2265	2	0.00
21/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	2315	2	2315	2	0.00
21/01/2019	2038 On 07-February-19			Bond Future	122.05	122.0464	122.0501	122.0464	2,995.00
21/01/2019	2038 On 02-May-19			Bond Future	124.21	124.2015	124.2052	124.2015	7,481.00
21/01/2019	2038 On 01-August-19			Bond Future	126.60	126.5978	126.6013	126.5978	0.00
21/01/2019	2040 On 07-February-19			Bond Future	9.95	92.2400	9.9540	92.2400	30,578.00
21/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	7222	7	7222	7	0.00
21/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	7314	7	7314	7	0.00
21/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	7130	7	7130	7	0.00
21/01/2019	2040 On 02-May-19			Bond Future	10.01	93.8478	10.0150	93.8478	25.00
21/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2061	2	2061	2	0.00
21/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3380	4	3380	4	1,150.00
21/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1100	1	1100	1	1,150.00

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21/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2024	2	2024	2	0.00
21/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	1987	2	1987	2	0.00
21/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	3040	3	3040	3	0.00
21/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	3085	3	3085	3	0.00
21/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	4544	4	4544	4	0.00
21/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2996	3	2996	3	0.00
21/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1909	2	1909	2	0.00
21/01/2019	2040 On 01-August-19			Bond Future	10.08	91.1699	10.0776	91.1699	0.00
21/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	4632	5	4632	5	0.00
21/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	4681	5	4681	5	0.00
21/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	4730	5	4730	5	0.00
21/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2374	2	2374	2	0.00
21/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2429	2	2429	2	0.00
21/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2401	2	2401	2	0.00
21/01/2019	2044 On 07-February-19			Bond Future	9.98	89.3415	9.9785	89.3415	37,856.00
21/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	1	0	1	0	0.00
21/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	7232	7	7232	7	0.00
21/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	7138	7	7138	7	0.00
21/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	7044	7	7044	7	0.00
21/01/2019	2044 On 02-May-19			Bond Future	10.04	90.8987	10.0372	90.8987	0.00
21/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	1947	2	1947	2	0.00
21/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2023	2	2023	2	0.00
21/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	1984	2	1984	2	0.00
21/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2991	3	2991	3	0.00
21/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	3036	3	3036	3	0.00
21/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	3082	3	3082	3	0.00
21/01/2019	2044 On 01-August-19			Bond Future	10.10	88.2886	10.0975	88.2886	0.00
21/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	4771	5	4771	5	0.00
21/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	4721	5	4721	5	0.00
21/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	4821	5	4821	5	0.00
21/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2484	2	2484	2	0.00
21/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2457	2	2457	2	0.00

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21/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2429	2	2429	2	0.00
21/01/2019	2046 On 07-February-19			Bond Future	116.30	116.3001	116.3038	116.3001	7,984.00
21/01/2019	2046 On 02-May-19			Bond Future	116.67	116.6677	116.6715	116.6677	4,474.00
21/01/2019	2046 On 01-August-19			Bond Future	118.97	118.9681	118.9717	118.9681	0.00
21/01/2019	2050 On 07-February-19			Bond Future	120.47	120.4643	120.4683	120.4643	5,794.00
21/01/2019	2050 On 02-May-19			Bond Future	122.60	122.5915	122.5952	122.5915	4,852.00
21/01/2019	2050 On 01-August-19			Bond Future	123.19	123.1902	123.1939	123.1902	0.00
21/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	AL37 On 07-February-19			Index Future	612.82	613.1810	612.8180	613.1810	0.00
21/01/2019	AL37 On 02-May-19			Index Future	623.50	623.8690	623.4950	623.8690	0.00
21/01/2019	AL37 On 01-August-19			Index Future	635.64	636.0200	635.6370	636.0200	0.00
21/01/2019	AL7T On 07-February-19			Index Future	705.20	705.9920	705.1950	705.9920	0.00
21/01/2019	AL7T On 02-May-19			Index Future	717.48	718.2980	717.4820	718.2980	0.00
21/01/2019	AL7T On 01-August-19			Index Future	731.45	732.2880	731.4540	732.2880	0.00
21/01/2019	ALBI On 07-February-19			Index Future	637.26	638.4950	637.2560	638.4950	396.00
21/01/2019	ALBI On 02-May-19			Index Future	648.36	649.6240	648.3600	649.6240	751.00
21/01/2019	ALBI On 01-August-19			Index Future	660.99	662.2770	660.9850	662.2770	0.00
21/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2019	ES33 On 07-February-19			Bond Future	11.06	77.7431	11.0644	77.7431	0.00
21/01/2019	ES33 On 02-May-19			Bond Future	11.16	75.3070	11.1645	75.3070	350.00
21/01/2019	ES33 On 01-August-19			Bond Future	11.27	76.7740	11.2679	76.7740	0.00
21/01/2019	ES42 On 07-February-19			Bond Future	11.31	79.8006	11.3132	79.8006	0.00
21/01/2019	ES42 On 02-May-19			Bond Future	11.41	76.9310	11.4138	76.9310	4,919.00
21/01/2019	ES42 On 01-August-19			Bond Future	11.52	78.4299	11.5158	78.4299	0.00
21/01/2019	GOVI On 07-February-19			GOVI	630.77	632.0240	630.7700	632.0240	247.00
21/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	357400	34	357400	34	0.00
21/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	357500	34	357500	34	0.00
21/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	357600	35	357600	35	0.00
21/01/2019	GOVI On 02-May-19			GOVI	641.76	643.0410	641.7610	643.0410	199.00
21/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	61190	5	61190	5	0.00
21/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	60990	5	60990	5	0.00
21/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	61090	5	61090	5	0.00
21/01/2019	GOVI On 01-August-19			GOVI	654.26	655.5650	654.2580	655.5650	0.00
21/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	155680	17	155680	17	0.00
21/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	155780	17	155780	17	0.00
21/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	155880	17	155880	17	0.00
21/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
21/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
21/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2019	IGOV On 07-February-19			Index Future	256.82	256.8950	256.8170	256.8950	430.00
21/01/2019	IGOV On 02-May-19			Index Future	261.35	261.4310	261.3500	261.4310	301.00
21/01/2019	IGOV On 01-August-19			Index Future	266.50	266.5850	266.5020	266.5850	0.00
21/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
21/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
21/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
21/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
21/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
21/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8900	101.8800	101.8900	0.00
21/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.84	102.8500	102.8400	102.8500	0.00
21/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.87	98.8800	98.8700	98.8800	0.00
21/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.46	102.4700	102.4600	102.4700	0.00
21/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.47	99.4700	99.4700	99.4700	0.00
21/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.28	96.2800	96.2800	96.2800	0.00
21/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.47	95.4700	95.4700	95.4700	0.00
21/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.62	94.6200	94.6200	94.6200	0.00
21/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.75	94.7500	94.7500	94.7500	0.00
21/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.92	96.9200	96.9200	96.9200	51.00
21/01/2019	IS05 On 15-March-22			Interest Rate Swap	97.05	97.0300	97.0500	97.0300	0.00
21/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.22	98.1900	98.2200	98.1900	0.00
21/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.15	102.0900	102.1500	102.0900	0.00
21/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.40	103.3200	103.4000	103.3200	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
21/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.75	96.6600	96.7500	96.6600	0.00
21/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.80	102.6900	102.8000	102.6900	0.00
21/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.28	98.1700	98.2800	98.1700	0.00
21/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.99	94.7400	94.9900	94.7400	0.00
21/01/2019	IS10 On 16-March-26			Interest Rate Swap	92.00	91.7300	92.0000	91.7300	0.00
21/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.75	90.4600	90.7500	90.4600	0.00
21/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.92	92.6200	92.9200	92.6200	0.00
21/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.72	96.4200	96.7200	96.4200	0.00
21/01/2019	IS10 On 15-March-27			Interest Rate Swap	95.31	95.0000	95.3100	95.0000	0.00
21/01/2019	IS10 On 21-June-27			Interest Rate Swap	97.39	97.0800	97.3900	97.0800	0.00
21/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.86	102.5500	102.8600	102.5500	0.00
21/01/2019	IS10 On 20-December-27			Interest Rate Swap	103.23	102.9100	103.2300	102.9100	0.00
21/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.75	96.4200	96.7500	96.4200	0.00
21/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.95	103.6300	103.9500	103.6300	0.00
21/01/2019	IS10 On 19-September-28			Interest Rate Swap	97.52	97.2000	97.5200	97.2000	0.00
21/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
21/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
21/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
21/01/2019	R023 On 07-February-19			Bond Future	8.09	102.4391	8.0902	102.4391	62,388.00
21/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	7937	8	7937	8	0.00
21/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	7998	8	7998	8	0.00
21/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	7968	8	7968	8	0.00
21/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R023 On 02-May-19			Bond Future	8.12	100.2951	8.1180	100.2951	226.00
21/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1426	1	1426	1	0.00
21/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1402	1	1402	1	0.00
21/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1377	1	1377	1	0.00
21/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	345	0	345	0	0.00
21/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	352	0	352	0	0.00
21/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	338	0	338	0	0.00

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21/01/2019	R023 On 01-August-19			Bond Future	8.13	102.2487	8.1311	102.2487	0.00
21/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2771	3	2771	3	0.00
21/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2821	3	2821	3	0.00
21/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2796	3	2796	3	0.00
21/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	387	0	387	0	0.00
21/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	383	0	383	0	0.00
21/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	391	0	391	0	0.00
21/01/2019	R035 On 07-February-19			Bond Future	9.81	96.7761	9.8103	96.7761	74,160.00
21/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	1	0	1	0	0.00
21/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	6684	6	6684	6	0.00
21/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	6601	6	6601	6	0.00
21/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	6768	7	6768	7	0.00
21/01/2019	R035 On 02-May-19			Bond Future	9.87	93.9630	9.8692	93.9630	0.00
21/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	1808	2	1808	2	0.00
21/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	1843	2	1843	2	0.00
21/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	1774	2	1774	2	0.00
21/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2822	3	2822	3	0.00
21/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2739	3	2739	3	0.00
21/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2780	3	2780	3	0.00
21/01/2019	R035 On 01-August-19			Bond Future	9.93	95.7933	9.9280	95.7933	0.00
21/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	4456	5	4456	5	0.00
21/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	4409	5	4409	5	0.00
21/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4363	5	4363	5	0.00
21/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	2225	2	2225	2	0.00
21/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	2251	2	2251	2	0.00
21/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	2201	2	2201	2	0.00
21/01/2019	R186 On 07-February-19			Bond Future	8.91	110.4458	8.9136	110.4458	86,148.00
21/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	951	1	951	1	0.00
21/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	1820	2	1820	2	3,000.00
21/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2325	2	2325	2	0.00
21/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	2747	3	2747	3	6,000.00
21/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	1	0	1	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
21/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	42	0	42	0	1,000.00
21/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	3400	4	3400	4	0.00
21/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1357	1	1357	1	0.00
21/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	1	0	1	0	0.00
21/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	5715	6	5715	6	0.00
21/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	314	0	314	0	1,170.00
21/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	1968	2	1968	2	3,000.00
21/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	2	0	2	0	0.00
21/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2170	2	2170	2	1,170.00
21/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	5	0	5	0	210.00
21/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	5606	6	5606	6	0.00
21/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	1	0	1	0	1,000.00
21/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	1163	1	1163	1	0.00
21/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	4182	4	4182	4	0.00
21/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	100	0	100	0	0.00
21/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	127	0	127	0	0.00
21/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3693	4	3693	4	0.00
21/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2511	2	2511	2	0.00
21/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	21	0	21	0	5,000.00
21/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	4306	4	4306	4	0.00
21/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
21/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	267	0	267	0	1,000.00
21/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	4244	4	4244	4	0.00
21/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	82	0	82	0	0.00
21/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	49	0	49	0	0.00
21/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	444	0	444	0	7,500.00
21/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	152	0	152	0	0.00
21/01/2019	R186 On 02-May-19			Bond Future	8.97	112.3708	8.9693	112.3708	4,739.00
21/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	837	1	837	1	3,250.00
21/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	1822	2	1822	2	0.00
21/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	1789	2	1789	2	0.00
21/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6259	6	6259	6	0.00
21/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	4762	5	4762	5	0.00
21/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	2799	3	2799	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
21/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	5733	6	5733	6	0.00
21/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	2603	3	2603	3	3,250.00
21/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	1757	2	1757	2	0.00
21/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2415	3	2415	3	90.00
21/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	779	1	779	1	90.00
21/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	939	1	939	1	200.00
21/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	1725	2	1725	2	7,000.00
21/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	574	1	574	1	7,000.00
21/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1169	1	1169	1	7,500.00
21/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6018	6	6018	6	0.00
21/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	2145	2	2145	2	0.00
21/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	3307	3	3307	3	0.00
21/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1550	2	1550	2	0.00
21/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2497	2	2497	2	0.00
21/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2805	3	2805	3	0.00
21/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	925	1	925	1	0.00
21/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	209	0	209	0	3,250.00
21/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1499	1	1499	1	0.00
21/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	184	0	184	0	200.00
21/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	1103	1	1103	1	0.00
21/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	407	0	407	0	7,000.00
21/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	244	0	244	0	90.00
21/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	1010	1	1010	1	0.00
21/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2686	3	2686	3	0.00
21/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1524	1	1524	1	0.00
21/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1474	1	1474	1	0.00
21/01/2019	R186 On 01-August-19			Bond Future	9.02	109.2582	9.0212	109.2582	0.00
21/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2265	2	2265	2	6,000.00
21/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	3928	4	3928	4	0.00
21/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	595	1	595	1	6,000.00
21/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4008	4	4008	4	0.00
21/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6299	6	6299	6	0.00
21/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	3968	4	3968	4	0.00
21/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1181	1	1181	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
21/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1168	1	1168	1	0.00
21/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	605	1	605	1	6,000.00
21/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1195	1	1195	1	0.00
21/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4710	5	4710	5	0.00
21/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	2105	2	2105	2	0.00
21/01/2019	R197 On 07-February-19			Bond Future	300.55	300.5476	300.5540	300.5476	43.00
21/01/2019	R197 On 02-May-19			Bond Future	305.86	305.8547	305.8606	305.8547	2,350.00
21/01/2019	R197 On 01-August-19			Bond Future	304.33	304.3262	304.3319	304.3262	0.00
21/01/2019	R202 On 07-February-19			Bond Future	235.15	235.1449	235.1517	235.1449	6,585.00
21/01/2019	R202 On 02-May-19			Bond Future	239.30	239.2971	239.3036	239.2971	2,300.00
21/01/2019	R202 On 01-August-19			Bond Future	240.01	240.0002	240.0067	240.0002	0.00
21/01/2019	R207 On 07-February-19			Bond Future	6.26	101.4385	6.2619	101.4385	15,739.00
21/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	239	0	239	0	0.00
21/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	230	0	230	0	0.00
21/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	221	0	221	0	0.00
21/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
21/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 02-May-19			Bond Future	5.81	103.2066	5.8073	103.2066	0.00
21/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1205	1	1205	1	0.00
21/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1218	1	1218	1	0.00
21/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1211	1	1211	1	0.00
21/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 01-August-19			Bond Future	4.58	101.5748	4.5774	101.5748	0.00
21/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1202	1	1202	1	0.00
21/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1206	1	1206	1	0.00
21/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1210	1	1210	1	0.00
21/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
21/01/2019	R208 On 07-February-19			Bond Future	7.17	101.7115	7.1726	101.7115	17,335.00
21/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	34	0	34	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
21/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	28	0	28	0	0.00
21/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	23	0	23	0	0.00
21/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	213	0	213	0	0.00
21/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	242	0	242	0	0.00
21/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	227	0	227	0	0.00
21/01/2019	R208 On 02-May-19			Bond Future	7.11	100.0835	7.1110	100.0835	0.00
21/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1606	2	1606	2	0.00
21/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1622	2	1622	2	0.00
21/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1638	2	1638	2	0.00
21/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	37	0	37	0	0.00
21/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	39	0	39	0	0.00
21/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	38	0	38	0	0.00
21/01/2019	R208 On 01-August-19			Bond Future	6.98	102.0332	6.9832	102.0332	0.00
21/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	1849	2	1849	2	0.00
21/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	1835	2	1835	2	0.00
21/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	1821	2	1821	2	0.00
21/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	55	0	55	0	0.00
21/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	53	0	53	0	0.00
21/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	54	0	54	0	0.00
21/01/2019	R209 On 07-February-19			Bond Future	9.74	73.6708	9.7430	73.6708	116,490.00
21/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	1	0	1	0	0.00
21/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	302	0	302	0	4,000.00
21/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	4	0	4	0	4,000.00
21/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	1	0	1	0	0.00
21/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	2949	3	2949	3	0.00
21/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	1	0	1	0	0.00
21/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	5391	5	5391	5	0.00
21/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	4753	5	4753	5	0.00
21/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1627	2	1627	2	0.00
21/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	5320	5	5320	5	0.00
21/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	92	0	92	0	4,000.00
21/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	5248	5	5248	5	0.00
21/01/2019	R209 On 02-May-19			Bond Future	9.80	71.8060	9.7961	71.8060	1,569.00
21/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1616	2	1616	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
21/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1586	2	1586	2	0.00
21/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2497	3	2497	3	760.00
21/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	768	1	768	1	760.00
21/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	1646	2	1646	2	0.00
21/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	4906	5	4906	5	0.00
21/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	5929	6	5929	6	0.00
21/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	435	0	435	0	760.00
21/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	617	1	617	1	11,560.00
21/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3699	4	3699	4	0.00
21/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	2333	2	2333	2	0.00
21/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1525	1	1525	1	0.00
21/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	2298	2	2298	2	0.00
21/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	2263	2	2263	2	0.00
21/01/2019	R209 On 01-August-19			Bond Future	9.85	73.2049	9.8479	73.2049	0.00
21/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	3783	4	3783	4	0.00
21/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	3862	4	3862	4	0.00
21/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	3822	4	3822	4	0.00
21/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1891	2	1891	2	0.00
21/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1912	2	1912	2	0.00
21/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1870	2	1870	2	0.00
21/01/2019	R210 On 07-February-19			Bond Future	188.03	188.0277	188.0331	188.0277	2,020.00
21/01/2019	R210 On 02-May-19			Bond Future	188.80	188.7922	188.7974	188.7922	1,238.00
21/01/2019	R210 On 01-August-19			Bond Future	192.52	192.5146	192.5196	192.5146	0.00
21/01/2019	R212 On 07-February-19			Bond Future	156.06	156.2119	156.0577	156.2119	3,450.00
21/01/2019	R212 On 02-May-19			Bond Future	158.81	158.9703	158.8132	158.9703	1,526.00
21/01/2019	R212 On 01-August-19			Bond Future	161.87	162.0335	161.8730	162.0335	0.00
21/01/2019	R213 On 07-February-19			Bond Future	9.53	85.4724	9.5296	85.4724	31,062.00
21/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	5429	5	5429	5	0.00
21/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	5361	5	5361	5	0.00
21/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	5496	5	5496	5	0.00
21/01/2019	R213 On 02-May-19			Bond Future	9.59	83.4129	9.5850	83.4129	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
21/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1575	2	1575	2	0.00
21/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1546	2	1546	2	0.00
21/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1517	2	1517	2	0.00
21/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	2129	2	2129	2	0.00
21/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	2162	2	2162	2	0.00
21/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	2096	2	2096	2	0.00
21/01/2019	R213 On 01-August-19			Bond Future	9.64	85.0377	9.6395	85.0377	0.00
21/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	3746	4	3746	4	0.00
21/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	3785	4	3785	4	0.00
21/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	3825	4	3825	4	0.00
21/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1694	2	1694	2	0.00
21/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1731	2	1731	2	0.00
21/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1712	2	1712	2	0.00
21/01/2019	R214 On 07-February-19			Bond Future	9.93	72.6656	9.9337	72.6656	28,584.00
21/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	6469	6	6469	6	0.00
21/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	6392	6	6392	6	0.00
21/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	6316	6	6316	6	0.00
21/01/2019	R214 On 02-May-19			Bond Future	9.99	70.6365	9.9866	70.6365	1,200.00
21/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	1731	2	1731	2	0.00
21/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	1669	2	1669	2	0.00
21/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	1700	2	1700	2	0.00
21/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2544	2	2544	2	0.00
21/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2508	2	2508	2	0.00
21/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2581	3	2581	3	0.00
21/01/2019	R214 On 01-August-19			Bond Future	10.04	72.0124	10.0392	72.0124	0.00
21/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	3892	4	3892	4	0.00
21/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	3933	4	3933	4	0.00
21/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	3852	4	3852	4	0.00
21/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	2053	2	2053	2	0.00
21/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	2030	2	2030	2	0.00
21/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	2008	2	2008	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
21/01/2019	R248 On 07-February-19			Bond Future	9.96	92.8569	9.9588	92.8569	106,423.00
21/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
21/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	8356	8	8356	8	0.00
21/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	8158	8	8158	8	0.00
21/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	8257	8	8257	8	0.00
21/01/2019	R248 On 02-May-19			Bond Future	10.01	90.0388	10.0123	90.0388	40.00
21/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2161	2	2161	2	0.00
21/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2121	2	2121	2	0.00
21/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2201	2	2201	2	0.00
21/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	3161	3	3161	3	0.00
21/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	3069	3	3069	3	0.00
21/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	3115	3	3115	3	0.00
21/01/2019	R248 On 01-August-19			Bond Future	10.07	91.7927	10.0657	91.7927	0.00
21/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	4897	5	4897	5	0.00
21/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	4846	5	4846	5	0.00
21/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	4796	5	4796	5	0.00
21/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2533	2	2533	2	0.00
21/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2562	2	2562	2	0.00
21/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2505	2	2505	2	0.00