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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
18/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	2025 On 07-February-19			Bond Future	133.75	133.4072	133.7479	133.4072	355.00
18/01/2019	2025 On 02-May-19			Bond Future	136.11	135.7632	136.1096	135.7632	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
18/01/2019	2025 On 01-August-19			Bond Future	138.75	138.3934	138.7465	138.3934	0.00
18/01/2019	2029 On 07-February-19			Bond Future	101.77	101.6723	101.7674	101.6723	80.00
18/01/2019	2029 On 02-May-19			Bond Future	102.49	102.3950	102.4914	102.3950	2,954.00
18/01/2019	2029 On 01-August-19			Bond Future	104.51	104.4140	104.5123	104.4140	0.00
18/01/2019	2030 On 07-February-19			Bond Future	9.39	91.4432	9.3945	91.4432	53,475.00
18/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	296	0	296	0	3,960.00
18/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2020	3	2020	3	3,960.00
18/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	4917	6	4917	6	0.00
18/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	41	0	41	0	1,320.00
18/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	1634	2	1634	2	1,320.00
18/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	6	0	6	0	0.00
18/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	836	1	836	1	0.00
18/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4542	4	4542	4	0.00
18/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	3241	3	3241	3	0.00
18/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	801	1	801	1	0.00
18/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4945	4	4945	4	0.00
18/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	348	0	348	0	0.00
18/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	5013	4	5013	4	0.00
18/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	5081	4	5081	4	0.00
18/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	12	0	12	0	3,960.00
18/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1666	1	1666	1	0.00
18/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	239	0	239	0	0.00
18/01/2019	2030 On 02-May-19			Bond Future	9.45	93.0373	9.4542	93.0373	93.00
18/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1696	2	1696	2	0.00
18/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5047	6	5047	6	0.00
18/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1758	2	1758	2	0.00
18/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	570	1	570	1	3,000.00
18/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1727	2	1727	2	3,000.00
18/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	2065	2	2065	2	0.00
18/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	2034	2	2034	2	0.00
18/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	4106	4	4106	4	0.00

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18/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	566	0	566	0	3,000.00
18/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	2097	2	2097	2	0.00
18/01/2019	2030 On 01-August-19			Bond Future	9.51	90.8444	9.5144	90.8444	0.00
18/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	3967	4	3967	4	0.00
18/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4007	4	4007	4	0.00
18/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	3926	4	3926	4	0.00
18/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1576	1	1576	1	0.00
18/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1613	1	1613	1	0.00
18/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1595	1	1595	1	0.00
18/01/2019	2032 On 07-February-19			Bond Future	9.62	93.6677	9.6153	93.6677	42,475.00
18/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5758	5	5758	5	0.00
18/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5832	5	5832	5	0.00
18/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5684	5	5684	5	0.00
18/01/2019	2032 On 02-May-19			Bond Future	9.68	91.1439	9.6750	91.1439	0.00
18/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	1880	2	1880	2	0.00
18/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	1914	2	1914	2	0.00
18/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	1947	2	1947	2	0.00
18/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	2252	2	2252	2	0.00
18/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2320	2	2320	2	0.00
18/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2286	2	2286	2	0.00
18/01/2019	2032 On 01-August-19			Bond Future	9.73	92.9197	9.7332	92.9197	0.00
18/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4245	5	4245	5	0.00
18/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4202	5	4202	5	0.00
18/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4159	5	4159	5	0.00
18/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1831	2	1831	2	0.00
18/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1789	2	1789	2	0.00
18/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1810	2	1810	2	0.00
18/01/2019	2033 On 07-February-19			Bond Future	104.50	104.1180	104.4965	104.1180	120.00
18/01/2019	2033 On 02-May-19			Bond Future	105.20	104.8113	105.1965	104.8113	5,970.00
18/01/2019	2033 On 01-August-19			Bond Future	107.27	106.8780	107.2705	106.8780	0.00
18/01/2019	2037 On 07-February-19			Bond Future	9.84	89.8931	9.8445	89.8931	64,697.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	6392	6	6392	6	0.00
18/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	6224	5	6224	5	0.00
18/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	6308	5	6308	5	0.00
18/01/2019	2037 On 02-May-19			Bond Future	9.90	91.4601	9.9048	91.4601	149.00
18/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	1969	2	1969	2	0.00
18/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	1933	2	1933	2	0.00
18/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2005	2	2005	2	0.00
18/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2805	2	2805	2	0.00
18/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2764	2	2764	2	0.00
18/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2723	2	2723	2	0.00
18/01/2019	2037 On 01-August-19			Bond Future	9.97	88.9863	9.9664	88.9863	0.00
18/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4611	5	4611	5	0.00
18/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	4705	5	4705	5	0.00
18/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4658	5	4658	5	0.00
18/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	2228	2	2228	2	0.00
18/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	2204	2	2204	2	0.00
18/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	2252	2	2252	2	0.00
18/01/2019	2038 On 07-February-19			Bond Future	122.05	121.6766	122.0464	121.6766	2,995.00
18/01/2019	2038 On 02-May-19			Bond Future	124.20	123.8253	124.2015	123.8253	7,481.00
18/01/2019	2038 On 01-August-19			Bond Future	126.60	126.2143	126.5978	126.2143	0.00
18/01/2019	2040 On 07-February-19			Bond Future	9.92	93.1485	9.9195	93.1485	30,578.00
18/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	2	0	2	0	0.00
18/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	6942	6	6942	6	0.00
18/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	7033	6	7033	6	0.00
18/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	6850	6	6850	6	0.00
18/01/2019	2040 On 02-May-19			Bond Future	9.98	94.7723	9.9794	94.7723	25.00
18/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3592	4	3592	4	1,150.00
18/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2231	3	2231	3	0.00
18/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1220	2	1220	2	1,150.00

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18/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2192	3	2192	3	0.00
18/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2153	3	2153	3	0.00
18/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2921	2	2921	2	0.00
18/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2964	3	2964	3	0.00
18/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2878	2	2878	2	0.00
18/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	4377	4	4377	4	0.00
18/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1834	2	1834	2	0.00
18/01/2019	2040 On 01-August-19			Bond Future	10.04	92.1126	10.0409	92.1126	0.00
18/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	4841	5	4841	5	0.00
18/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	4891	6	4891	6	0.00
18/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	4941	6	4941	6	0.00
18/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	2292	2	2292	2	0.00
18/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2345	2	2345	2	0.00
18/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2318	2	2318	2	0.00
18/01/2019	2044 On 07-February-19			Bond Future	9.94	90.2651	9.9439	90.2651	37,872.00
18/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	4	0	4	0	0.00
18/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	3	0	3	0	0.00
18/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	6948	6	6948	6	0.00
18/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	6854	6	6854	6	0.00
18/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	6760	6	6760	6	0.00
18/01/2019	2044 On 02-May-19			Bond Future	10.00	91.8387	10.0017	91.8387	0.00
18/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2114	3	2114	3	0.00
18/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2193	3	2193	3	0.00
18/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2154	3	2154	3	0.00
18/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2870	2	2870	2	0.00
18/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2914	2	2914	2	0.00
18/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2958	2	2958	2	0.00
18/01/2019	2044 On 01-August-19			Bond Future	10.06	89.2469	10.0608	89.2469	0.00
18/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	4985	6	4985	6	0.00
18/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	4934	6	4934	6	0.00
18/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5035	6	5035	6	0.00
18/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2399	2	2399	2	0.00
18/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2373	2	2373	2	0.00

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18/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2346	2	2346	2	0.00
18/01/2019	2046 On 07-February-19			Bond Future	116.30	115.2114	116.3001	115.2114	7,984.00
18/01/2019	2046 On 02-May-19			Bond Future	116.67	115.5601	116.6677	115.5601	4,474.00
18/01/2019	2046 On 01-August-19			Bond Future	118.97	117.8388	118.9681	117.8388	0.00
18/01/2019	2050 On 07-February-19			Bond Future	120.46	119.2117	120.4643	119.2117	5,794.00
18/01/2019	2050 On 02-May-19			Bond Future	122.59	121.3169	122.5915	121.3169	4,852.00
18/01/2019	2050 On 01-August-19			Bond Future	123.19	121.8908	123.1902	121.8908	0.00
18/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	AL37 On 07-February-19			Index Future	613.18	614.6880	613.1810	614.6880	0.00
18/01/2019	AL37 On 02-May-19			Index Future	623.87	625.4030	623.8690	625.4030	0.00
18/01/2019	AL37 On 01-August-19			Index Future	636.02	637.5850	636.0200	637.5850	0.00
18/01/2019	AL7T On 07-February-19			Index Future	705.99	709.8620	705.9920	709.8620	0.00
18/01/2019	AL7T On 02-May-19			Index Future	718.30	722.2360	718.2980	722.2360	0.00
18/01/2019	AL7T On 01-August-19			Index Future	732.29	736.3040	732.2880	736.3040	0.00
18/01/2019	ALBI On 07-February-19			Index Future	638.50	643.2250	638.4950	643.2250	396.00
18/01/2019	ALBI On 02-May-19			Index Future	649.62	654.4380	649.6240	654.4380	751.00
18/01/2019	ALBI On 01-August-19			Index Future	662.28	667.1850	662.2770	667.1850	0.00
18/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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18/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2019	ES33 On 07-February-19			Bond Future	11.04	78.3828	11.0354	78.3828	0.00
18/01/2019	ES33 On 02-May-19			Bond Future	11.13	75.9581	11.1346	75.9581	350.00
18/01/2019	ES33 On 01-August-19			Bond Future	11.24	77.4379	11.2368	77.4379	0.00
18/01/2019	ES42 On 07-February-19			Bond Future	11.28	80.5281	11.2842	80.5281	0.00
18/01/2019	ES42 On 02-May-19			Bond Future	11.38	77.6713	11.3838	77.6713	4,919.00
18/01/2019	ES42 On 01-August-19			Bond Future	11.48	79.1848	11.4847	79.1848	0.00
18/01/2019	GOVI On 07-February-19			GOVI	632.02	636.8140	632.0240	636.8140	450.00
18/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
18/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
18/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
18/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	344860	30	344860	30	0.00
18/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	344960	30	344960	30	0.00
18/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	345060	30	345060	30	0.00
18/01/2019	GOVI On 02-May-19			GOVI	643.04	647.9150	643.0410	647.9150	0.00
18/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
18/01/2019	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
18/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
18/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	48390	0	48390	0	0.00
18/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	48190	0	48190	0	0.00
18/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	48290	0	48290	0	0.00
18/01/2019	GOVI On 01-August-19			GOVI	655.57	660.5350	655.5650	660.5350	0.00
18/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	168750	22	168750	22	0.00
18/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	168850	22	168850	22	0.00
18/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	168950	22	168950	22	0.00
18/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
18/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2019	IGOV On 07-February-19			Index Future	256.90	256.0400	256.8950	256.0400	518.00
18/01/2019	IGOV On 02-May-19			Index Future	261.43	260.5620	261.4310	260.5620	215.00
18/01/2019	IGOV On 01-August-19			Index Future	266.59	265.6990	266.5850	265.6990	0.00
18/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
18/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
18/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8800	99.8900	99.8800	0.00
18/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
18/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
18/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.89	101.8800	101.8900	101.8800	0.00
18/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.85	102.8300	102.8500	102.8300	0.00
18/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.88	98.8600	98.8800	98.8600	0.00
18/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.47	102.4300	102.4700	102.4300	0.00
18/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.47	99.4200	99.4700	99.4200	0.00
18/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.28	96.2500	96.2800	96.2500	0.00
18/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.47	95.4600	95.4700	95.4600	0.00
18/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.62	94.5900	94.6200	94.5900	0.00
18/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.75	94.6700	94.7500	94.6700	0.00
18/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.92	96.8000	96.9200	96.8000	51.00
18/01/2019	IS05 On 15-March-22			Interest Rate Swap	97.03	96.9000	97.0300	96.9000	0.00
18/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.19	98.0500	98.1900	98.0500	0.00
18/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.09	101.9500	102.0900	101.9500	0.00
18/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.32	103.1800	103.3200	103.1800	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
18/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.66	96.5100	96.6600	96.5100	0.00
18/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.69	102.5400	102.6900	102.5400	0.00
18/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.17	98.0000	98.1700	98.0000	0.00
18/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.74	94.5000	94.7400	94.5000	0.00
18/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.73	91.4700	91.7300	91.4700	0.00
18/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.46	90.1900	90.4600	90.1900	0.00
18/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.62	92.3400	92.6200	92.3400	0.00
18/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.42	96.1300	96.4200	96.1300	0.00
18/01/2019	IS10 On 15-March-27			Interest Rate Swap	95.00	94.6900	95.0000	94.6900	0.00
18/01/2019	IS10 On 21-June-27			Interest Rate Swap	97.08	96.7700	97.0800	96.7700	0.00
18/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.55	102.2400	102.5500	102.2400	0.00
18/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.91	102.6000	102.9100	102.6000	0.00
18/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.42	96.0900	96.4200	96.0900	0.00
18/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.63	103.2900	103.6300	103.2900	0.00
18/01/2019	IS10 On 19-September-28			Interest Rate Swap	97.20	96.8300	97.2000	96.8300	0.00
18/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/01/2019	R023 On 07-February-19			Bond Future	8.07	102.6948	8.0704	102.6948	62,388.00
18/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8004	8	8004	8	0.00
18/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8065	8	8065	8	0.00
18/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8034	8	8034	8	0.00
18/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R023 On 02-May-19			Bond Future	8.10	100.5555	8.0968	100.5555	226.00
18/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1485	2	1485	2	0.00
18/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1460	2	1460	2	0.00
18/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1435	2	1435	2	0.00
18/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	335	0	335	0	0.00
18/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	342	0	342	0	0.00
18/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	328	0	328	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
18/01/2019	R023 On 01-August-19			Bond Future	8.11	102.5143	8.1082	102.5143	0.00
18/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	2833	3	2833	3	0.00
18/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	2883	3	2883	3	0.00
18/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	2858	3	2858	3	0.00
18/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	380	0	380	0	0.00
18/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	376	0	376	0	0.00
18/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	384	0	384	0	0.00
18/01/2019	R035 On 07-February-19			Bond Future	9.78	97.6159	9.7809	97.6159	74,160.00
18/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	2	0	2	0	0.00
18/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	2	0	2	0	0.00
18/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	2	0	2	0	0.00
18/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	6463	6	6463	6	0.00
18/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	6380	6	6380	6	0.00
18/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	6547	6	6547	6	0.00
18/01/2019	R035 On 02-May-19			Bond Future	9.84	94.8176	9.8389	94.8176	0.00
18/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	1944	2	1944	2	0.00
18/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	1980	2	1980	2	0.00
18/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	1908	2	1908	2	0.00
18/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2729	2	2729	2	0.00
18/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2649	2	2649	2	0.00
18/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2689	2	2689	2	0.00
18/01/2019	R035 On 01-August-19			Bond Future	9.90	96.6647	9.8967	96.6647	0.00
18/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	4625	5	4625	5	0.00
18/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	4578	5	4578	5	0.00
18/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4532	5	4532	5	0.00
18/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	2164	2	2164	2	0.00
18/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	2188	2	2188	2	0.00
18/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	2140	2	2140	2	0.00
18/01/2019	R186 On 07-February-19			Bond Future	8.89	111.0089	8.8941	111.0089	86,148.00
18/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1077	1	1077	1	0.00
18/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	1952	2	1952	2	3,000.00
18/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2454	3	2454	3	0.00
18/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	2874	3	2874	3	6,000.00
18/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	3	0	3	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
18/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	70	0	70	0	1,000.00
18/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	3522	4	3522	4	0.00
18/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1488	2	1488	2	0.00
18/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	4	0	4	0	0.00
18/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	5830	6	5830	6	0.00
18/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2100	3	2100	3	3,000.00
18/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	4	0	4	0	0.00
18/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2300	3	2300	3	1,170.00
18/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	11	0	11	0	210.00
18/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	5721	6	5721	6	0.00
18/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	401	1	401	1	1,170.00
18/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	1	0	1	0	1,000.00
18/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	1135	1	1135	1	0.00
18/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	4070	4	4070	4	0.00
18/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	116	0	116	0	0.00
18/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	144	0	144	0	0.00
18/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3584	3	3584	3	0.00
18/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2423	2	2423	2	0.00
18/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	29	0	29	0	5,000.00
18/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	4193	4	4193	4	0.00
18/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	1	0	1	0	1,170.00
18/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	284	0	284	0	1,000.00
18/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	4132	4	4132	4	0.00
18/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	97	0	97	0	0.00
18/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	61	0	61	0	0.00
18/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	455	0	455	0	7,500.00
18/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	170	0	170	0	0.00
18/01/2019	R186 On 02-May-19			Bond Future	8.95	112.9440	8.9489	112.9440	4,739.00
18/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	897	1	897	1	3,250.00
18/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	1909	2	1909	2	0.00
18/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6376	7	6376	7	0.00
18/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	4877	5	4877	5	0.00
18/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	1876	2	1876	2	0.00
18/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	2901	3	2901	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
18/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	5849	6	5849	6	0.00
18/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	2703	3	2703	3	3,250.00
18/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	1844	2	1844	2	0.00
18/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2512	3	2512	3	90.00
18/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	837	1	837	1	90.00
18/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1003	1	1003	1	200.00
18/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	1811	2	1811	2	7,000.00
18/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	623	1	623	1	7,000.00
18/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1241	2	1241	2	7,500.00
18/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6136	7	6136	7	0.00
18/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	2100	2	2100	2	0.00
18/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	3239	3	3239	3	0.00
18/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1519	1	1519	1	0.00
18/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2444	2	2444	2	0.00
18/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2746	2	2746	2	0.00
18/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	911	1	911	1	0.00
18/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	210	0	210	0	3,250.00
18/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1469	1	1469	1	0.00
18/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	184	0	184	0	200.00
18/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	1084	1	1084	1	0.00
18/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	404	0	404	0	7,000.00
18/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	244	0	244	0	90.00
18/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	993	1	993	1	0.00
18/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2630	2	2630	2	0.00
18/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1494	1	1494	1	0.00
18/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1445	1	1445	1	0.00
18/01/2019	R186 On 01-August-19			Bond Future	9.00	109.8426	8.9998	109.8426	0.00
18/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2345	3	2345	3	6,000.00
18/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4027	4	4027	4	0.00
18/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	632	1	632	1	6,000.00
18/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4107	5	4107	5	0.00
18/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6411	7	6411	7	0.00
18/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4067	4	4067	4	0.00
18/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1161	1	1161	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
18/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1148	1	1148	1	0.00
18/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	597	1	597	1	6,000.00
18/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1175	1	1175	1	0.00
18/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4629	4	4629	4	0.00
18/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	2065	2	2065	2	0.00
18/01/2019	R197 On 07-February-19			Bond Future	300.55	300.3478	300.5476	300.3478	43.00
18/01/2019	R197 On 02-May-19			Bond Future	305.85	305.6521	305.8547	305.6521	2,350.00
18/01/2019	R197 On 01-August-19			Bond Future	304.33	304.1200	304.3262	304.1200	0.00
18/01/2019	R202 On 07-February-19			Bond Future	235.14	234.4574	235.1449	234.4574	6,585.00
18/01/2019	R202 On 02-May-19			Bond Future	239.30	238.5981	239.2971	238.5981	2,220.00
18/01/2019	R202 On 01-August-19			Bond Future	240.00	239.2876	240.0002	239.2876	0.00
18/01/2019	R207 On 07-February-19			Bond Future	6.25	101.5267	6.2480	101.5267	15,739.00
18/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	251	0	251	0	0.00
18/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	242	0	242	0	0.00
18/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	234	0	234	0	0.00
18/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	1	0	1	0	0.00
18/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	1	0	1	0	0.00
18/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R207 On 02-May-19			Bond Future	5.79	103.2965	5.7884	103.2965	0.00
18/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1217	1	1217	1	0.00
18/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1231	1	1231	1	0.00
18/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1224	1	1224	1	0.00
18/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R207 On 01-August-19			Bond Future	4.55	101.6667	4.5477	101.6667	0.00
18/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1215	1	1215	1	0.00
18/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1219	1	1219	1	0.00
18/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1223	1	1223	1	0.00
18/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
18/01/2019	R208 On 07-February-19			Bond Future	7.15	101.8418	7.1517	101.8418	17,335.00
18/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	51	0	51	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
18/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	44	0	44	0	0.00
18/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	38	0	38	0	0.00
18/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	190	0	190	0	0.00
18/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	216	0	216	0	0.00
18/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	203	0	203	0	0.00
18/01/2019	R208 On 02-May-19			Bond Future	7.09	100.2163	7.0872	100.2163	0.00
18/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1647	2	1647	2	0.00
18/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1662	2	1662	2	0.00
18/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1678	2	1678	2	0.00
18/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	36	0	36	0	0.00
18/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	38	0	38	0	0.00
18/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	37	0	37	0	0.00
18/01/2019	R208 On 01-August-19			Bond Future	6.96	102.1687	6.9555	102.1687	0.00
18/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	1889	2	1889	2	0.00
18/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	1875	2	1875	2	0.00
18/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	1862	2	1862	2	0.00
18/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	53	0	53	0	0.00
18/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	51	0	51	0	0.00
18/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	52	0	52	0	0.00
18/01/2019	R209 On 07-February-19			Bond Future	9.71	74.3880	9.7135	74.3880	117,685.00
18/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	4	0	4	0	0.00
18/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	412	1	412	1	4,000.00
18/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	9	0	9	0	4,000.00
18/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	3	0	3	0	0.00
18/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3153	4	3153	4	0.00
18/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	4	0	4	0	0.00
18/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	5203	4	5203	4	0.00
18/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	4568	4	4568	4	0.00
18/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1547	1	1547	1	0.00
18/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	5132	4	5132	4	0.00
18/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	106	0	106	0	4,000.00
18/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	5061	4	5061	4	0.00
18/01/2019	R209 On 02-May-19			Bond Future	9.77	72.5359	9.7658	72.5359	0.00
18/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1735	2	1735	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
18/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1704	2	1704	2	0.00
18/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	847	1	847	1	760.00
18/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2642	3	2642	3	760.00
18/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	1766	2	1766	2	0.00
18/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5085	6	5085	6	0.00
18/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6114	7	6114	7	0.00
18/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	602	0	602	0	11,560.00
18/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3584	3	3584	3	0.00
18/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	2256	2	2256	2	0.00
18/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1476	1	1476	1	0.00
18/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	426	0	426	0	760.00
18/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	2222	2	2222	2	0.00
18/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	2189	2	2189	2	0.00
18/01/2019	R209 On 01-August-19			Bond Future	9.82	73.9490	9.8166	73.9490	0.00
18/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	3928	4	3928	4	0.00
18/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4008	5	4008	5	0.00
18/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	3968	4	3968	4	0.00
18/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1839	2	1839	2	0.00
18/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1859	2	1859	2	0.00
18/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1818	2	1818	2	0.00
18/01/2019	R210 On 07-February-19			Bond Future	188.03	188.0223	188.0277	188.0223	2,020.00
18/01/2019	R210 On 02-May-19			Bond Future	188.79	188.7870	188.7922	188.7870	1,238.00
18/01/2019	R210 On 01-August-19			Bond Future	192.51	192.5096	192.5146	192.5096	0.00
18/01/2019	R212 On 07-February-19			Bond Future	156.21	156.0511	156.2119	156.0511	3,450.00
18/01/2019	R212 On 02-May-19			Bond Future	158.97	158.8070	158.9703	158.8070	1,526.00
18/01/2019	R212 On 01-August-19			Bond Future	162.03	161.8672	162.0335	161.8672	0.00
18/01/2019	R213 On 07-February-19			Bond Future	9.50	86.0969	9.5001	86.0969	31,062.00
18/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	2	0	2	0	0.00
18/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	2	0	2	0	0.00
18/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	5247	5	5247	5	0.00
18/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	5180	5	5180	5	0.00
18/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	5314	5	5314	5	0.00
18/01/2019	R213 On 02-May-19			Bond Future	9.55	84.0484	9.5546	84.0484	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
18/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1690	2	1690	2	0.00
18/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1660	2	1660	2	0.00
18/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1630	2	1630	2	0.00
18/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	2057	2	2057	2	0.00
18/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	2088	2	2088	2	0.00
18/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	2025	2	2025	2	0.00
18/01/2019	R213 On 01-August-19			Bond Future	9.61	85.6858	9.6080	85.6858	0.00
18/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	3887	4	3887	4	0.00
18/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	3927	4	3927	4	0.00
18/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	3966	4	3966	4	0.00
18/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1646	1	1646	1	0.00
18/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1682	1	1682	1	0.00
18/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1664	1	1664	1	0.00
18/01/2019	R214 On 07-February-19			Bond Future	9.90	73.4089	9.9042	73.4089	29,281.00
18/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	6273	6	6273	6	0.00
18/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	6196	5	6196	5	0.00
18/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	6120	5	6120	5	0.00
18/01/2019	R214 On 02-May-19			Bond Future	9.96	71.3929	9.9563	71.3929	1,200.00
18/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	1854	2	1854	2	0.00
18/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	1790	2	1790	2	0.00
18/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	1822	2	1822	2	0.00
18/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2466	2	2466	2	0.00
18/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2431	2	2431	2	0.00
18/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2502	2	2502	2	0.00
18/01/2019	R214 On 01-August-19			Bond Future	10.01	72.7837	10.0080	72.7837	0.00
18/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4042	5	4042	5	0.00
18/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4083	5	4083	5	0.00
18/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4001	5	4001	5	0.00
18/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1997	2	1997	2	0.00
18/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1975	2	1975	2	0.00
18/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1954	2	1954	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
18/01/2019	R248 On 07-February-19			Bond Future	9.92	93.8065	9.9243	93.8065	107,235.00
18/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	1	0	1	0	0.00
18/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	8063	7	8063	7	0.00
18/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	7865	7	7865	7	0.00
18/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7964	7	7964	7	0.00
18/01/2019	R248 On 02-May-19			Bond Future	9.98	91.0051	9.9769	91.0051	40.00
18/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2338	3	2338	3	0.00
18/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2297	3	2297	3	0.00
18/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2380	3	2380	3	0.00
18/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	3038	3	3038	3	0.00
18/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2949	2	2949	2	0.00
18/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2993	3	2993	3	0.00
18/01/2019	R248 On 01-August-19			Bond Future	10.03	92.7780	10.0291	92.7780	0.00
18/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5117	6	5117	6	0.00
18/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5065	6	5065	6	0.00
18/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5013	6	5013	6	0.00
18/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2446	2	2446	2	0.00
18/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2474	2	2474	2	0.00
18/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2418	2	2418	2	0.00