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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
15/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	2025 On 07-February-19			Bond Future	133.36	133.3520	133.3556	133.3520	355.00
15/01/2019	2025 On 02-May-19			Bond Future	135.71	135.7084	135.7117	135.7084	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
15/01/2019	2025 On 01-August-19			Bond Future	138.34	138.3383	138.3416	138.3383	0.00
15/01/2019	2029 On 07-February-19			Bond Future	101.48	101.2436	101.4764	101.2436	2,954.00
15/01/2019	2029 On 02-May-19			Bond Future	102.20	101.9596	102.1963	101.9596	0.00
15/01/2019	2029 On 01-August-19			Bond Future	104.21	103.9707	104.2120	103.9707	0.00
15/01/2019	2030 On 07-February-19			Bond Future	9.31	91.3552	9.3125	91.3552	53,622.00
15/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	503	1	503	1	3,960.00
15/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2488	2	2488	2	3,960.00
15/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	9	0	9	0	0.00
15/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5436	5	5436	5	0.00
15/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	100	0	100	0	1,320.00
15/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	10	0	10	0	0.00
15/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	11	0	11	0	0.00
15/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2078	2	2078	2	1,320.00
15/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	19	0	19	0	0.00
15/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1184	1	1184	1	0.00
15/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	4036	4	4036	4	0.00
15/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2780	3	2780	3	0.00
15/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	629	1	629	1	0.00
15/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4434	4	4434	4	0.00
15/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	271	0	271	0	0.00
15/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4500	5	4500	5	0.00
15/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4567	5	4567	5	0.00
15/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	11	0	11	0	3,960.00
15/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1352	1	1352	1	0.00
15/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	187	0	187	0	0.00
15/01/2019	2030 On 02-May-19			Bond Future	9.37	92.9488	9.3693	92.9488	0.00
15/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1985	2	1985	2	0.00
15/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5502	6	5502	6	0.00
15/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2052	2	2052	2	0.00
15/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	718	1	718	1	3,000.00
15/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2018	2	2018	2	3,000.00
15/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1826	2	1826	2	0.00
15/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1797	2	1797	2	0.00
15/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3723	4	3723	4	0.00

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15/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	490	0	490	0	3,000.00
15/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1855	2	1855	2	0.00
15/01/2019	2030 On 01-August-19			Bond Future	9.43	90.7549	9.4260	90.7549	0.00
15/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4342	4	4342	4	0.00
15/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4384	4	4384	4	0.00
15/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4300	4	4300	4	0.00
15/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1412	1	1412	1	0.00
15/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1445	1	1445	1	0.00
15/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1429	1	1429	1	0.00
15/01/2019	2032 On 07-February-19			Bond Future	9.53	93.6074	9.5284	93.6074	42,475.00
15/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	9	0	9	0	0.00
15/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	8	0	8	0	0.00
15/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	7	0	7	0	0.00
15/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5166	5	5166	5	0.00
15/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5240	5	5240	5	0.00
15/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5092	5	5092	5	0.00
15/01/2019	2032 On 02-May-19			Bond Future	9.59	91.0834	9.5851	91.0834	0.00
15/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2210	2	2210	2	0.00
15/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2246	2	2246	2	0.00
15/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2283	2	2283	2	0.00
15/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1978	2	1978	2	0.00
15/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	2040	2	2040	2	0.00
15/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	2009	2	2009	2	0.00
15/01/2019	2032 On 01-August-19			Bond Future	9.64	92.8587	9.6401	92.8587	0.00
15/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4674	5	4674	5	0.00
15/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4629	5	4629	5	0.00
15/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4584	5	4584	5	0.00
15/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1634	2	1634	2	0.00
15/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1596	2	1596	2	0.00
15/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1615	2	1615	2	0.00
15/01/2019	2033 On 07-February-19			Bond Future	103.92	103.8524	103.9179	103.8524	5,890.00
15/01/2019	2033 On 02-May-19			Bond Future	104.61	104.5421	104.6087	104.5421	0.00
15/01/2019	2033 On 01-August-19			Bond Future	106.67	106.6041	106.6718	106.6041	0.00
15/01/2019	2037 On 07-February-19			Bond Future	9.73	89.9420	9.7325	89.9420	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
15/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	13	0	13	0	0.00
15/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	15	0	15	0	0.00
15/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	14	0	14	0	0.00
15/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5542	6	5542	6	0.00
15/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5375	5	5375	5	0.00
15/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5458	5	5458	5	0.00
15/01/2019	2037 On 02-May-19			Bond Future	9.79	91.5110	9.7893	91.5110	0.00
15/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2427	2	2427	2	0.00
15/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2386	2	2386	2	0.00
15/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2467	2	2467	2	0.00
15/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2381	2	2381	2	0.00
15/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2345	2	2345	2	0.00
15/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2309	2	2309	2	0.00
15/01/2019	2037 On 01-August-19			Bond Future	9.85	89.0387	9.8471	89.0387	0.00
15/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5209	5	5209	5	0.00
15/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5309	5	5309	5	0.00
15/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5259	5	5259	5	0.00
15/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1934	2	1934	2	0.00
15/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1913	2	1913	2	0.00
15/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1955	2	1955	2	0.00
15/01/2019	2038 On 07-February-19			Bond Future	121.66	121.6567	121.6605	121.6567	10,476.00
15/01/2019	2038 On 02-May-19			Bond Future	123.81	123.8064	123.8100	123.8064	0.00
15/01/2019	2038 On 01-August-19			Bond Future	126.20	126.1958	126.1994	126.1958	0.00
15/01/2019	2040 On 07-February-19			Bond Future	9.81	93.2431	9.8125	93.2431	30,578.00
15/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	11	0	11	0	0.00
15/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	14	0	14	0	0.00
15/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	13	0	13	0	0.00
15/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	6069	6	6069	6	0.00
15/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6160	6	6160	6	0.00
15/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5978	6	5978	6	0.00
15/01/2019	2040 On 02-May-19			Bond Future	9.87	94.8696	9.8692	94.8696	0.00
15/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2714	3	2714	3	0.00
15/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4202	4	4202	4	1,150.00
15/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1558	2	1558	2	1,150.00

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15/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2670	3	2670	3	0.00
15/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2626	3	2626	3	0.00
15/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2499	2	2499	2	0.00
15/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2538	2	2538	2	0.00
15/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3815	4	3815	4	0.00
15/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2461	2	2461	2	0.00
15/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1544	2	1544	2	0.00
15/01/2019	2040 On 01-August-19			Bond Future	9.93	92.2125	9.9271	92.2125	0.00
15/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5456	6	5456	6	0.00
15/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5508	6	5508	6	0.00
15/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5562	6	5562	6	0.00
15/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1995	2	1995	2	0.00
15/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2042	2	2042	2	0.00
15/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2018	2	2018	2	0.00
15/01/2019	2044 On 07-February-19			Bond Future	9.83	90.4053	9.8318	90.4053	37,872.00
15/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	17	0	17	0	0.00
15/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	19	0	19	0	0.00
15/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	16	0	16	0	0.00
15/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	6019	6	6019	6	0.00
15/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5927	6	5927	6	0.00
15/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5834	6	5834	6	0.00
15/01/2019	2044 On 02-May-19			Bond Future	9.89	91.9823	9.8862	91.9823	0.00
15/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2693	3	2693	3	0.00
15/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2783	3	2783	3	0.00
15/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2738	3	2738	3	0.00
15/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2501	2	2501	2	0.00
15/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2539	2	2539	2	0.00
15/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2578	3	2578	3	0.00
15/01/2019	2044 On 01-August-19			Bond Future	9.94	89.3942	9.9417	89.3942	0.00
15/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5644	6	5644	6	0.00
15/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5590	6	5590	6	0.00
15/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5697	6	5697	6	0.00
15/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2077	2	2077	2	0.00
15/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2054	2	2054	2	0.00

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15/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2030	2	2030	2	0.00
15/01/2019	2046 On 07-February-19			Bond Future	115.20	115.1917	115.1955	115.1917	12,458.00
15/01/2019	2046 On 02-May-19			Bond Future	115.54	115.5411	115.5450	115.5411	0.00
15/01/2019	2046 On 01-August-19			Bond Future	117.82	117.8201	117.8239	117.8201	0.00
15/01/2019	2050 On 07-February-19			Bond Future	118.95	118.9433	118.9475	118.9433	10,646.00
15/01/2019	2050 On 02-May-19			Bond Future	121.05	121.0450	121.0489	121.0450	0.00
15/01/2019	2050 On 01-August-19			Bond Future	121.62	121.6140	121.6180	121.6140	0.00
15/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	AL37 On 07-February-19			Index Future	614.44	613.5600	614.4410	613.5600	0.00
15/01/2019	AL37 On 02-May-19			Index Future	625.16	624.2590	625.1550	624.2590	0.00
15/01/2019	AL37 On 01-August-19			Index Future	637.33	636.4210	637.3330	636.4210	0.00
15/01/2019	AL7T On 07-February-19			Index Future	709.26	709.2300	709.2590	709.2300	0.00
15/01/2019	AL7T On 02-May-19			Index Future	721.63	721.5980	721.6250	721.5980	0.00
15/01/2019	AL7T On 01-August-19			Index Future	735.68	735.6560	735.6840	735.6560	0.00
15/01/2019	ALBI On 07-February-19			Index Future	643.07	643.3300	643.0730	643.3300	905.00
15/01/2019	ALBI On 02-May-19			Index Future	654.29	654.5480	654.2860	654.5480	0.00
15/01/2019	ALBI On 01-August-19			Index Future	667.03	667.3010	667.0320	667.3010	0.00
15/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2019	ES33 On 07-February-19			Bond Future	10.93	78.4059	10.9257	78.4059	494.00
15/01/2019	ES33 On 02-May-19			Bond Future	11.02	75.9823	11.0211	75.9823	0.00
15/01/2019	ES33 On 01-August-19			Bond Future	11.12	77.4631	11.1192	77.4631	0.00
15/01/2019	ES42 On 07-February-19			Bond Future	11.17	80.6240	11.1742	80.6240	5,169.00
15/01/2019	ES42 On 02-May-19			Bond Future	11.27	77.7697	11.2700	77.7697	0.00
15/01/2019	ES42 On 01-August-19			Bond Future	11.37	79.2856	11.3668	79.2856	0.00
15/01/2019	GOVI On 07-February-19			GOVI	636.64	636.8810	636.6390	636.8810	450.00
15/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
15/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
15/01/2019	GOVI On 07-February-19	666.51	Call	GOVI	0	0	0	0	0.00
15/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	298710	30	298710	30	0.00
15/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	298810	30	298810	30	0.00
15/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	298910	30	298910	30	0.00
15/01/2019	GOVI On 02-May-19			GOVI	647.74	647.9870	647.7390	647.9870	0.00
15/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
15/01/2019	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
15/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
15/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	1410	0	1410	0	0.00
15/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	1210	0	1210	0	0.00
15/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	1310	0	1310	0	0.00
15/01/2019	GOVI On 01-August-19			GOVI	660.36	660.6110	660.3580	660.6110	0.00
15/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	216680	22	216680	22	0.00
15/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	216780	22	216780	22	0.00
15/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	216880	22	216880	22	0.00
15/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
15/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
15/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
15/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2019	IGOV On 07-February-19			Index Future	255.68	255.5740	255.6770	255.5740	518.00
15/01/2019	IGOV On 02-May-19			Index Future	260.19	260.0880	260.1930	260.0880	215.00
15/01/2019	IGOV On 01-August-19			Index Future	265.32	265.2180	265.3240	265.2180	0.00
15/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
15/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
15/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.89	99.8900	99.8900	99.8900	0.00
15/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
15/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
15/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8900	101.8800	101.8900	0.00
15/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.84	102.8500	102.8400	102.8500	0.00
15/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.88	98.8800	98.8800	98.8800	0.00
15/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.46	102.4700	102.4600	102.4700	0.00
15/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.47	99.4700	99.4700	99.4700	0.00
15/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.28	96.2900	96.2800	96.2900	0.00
15/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.46	95.4700	95.4600	95.4700	0.00
15/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.60	94.6100	94.6000	94.6100	0.00
15/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.71	94.7200	94.7100	94.7200	0.00
15/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.85	96.8600	96.8500	96.8600	51.00
15/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.95	96.9700	96.9500	96.9700	0.00
15/01/2019	IS05 On 21-June-22			Interest Rate Swap	98.10	98.1200	98.1000	98.1200	0.00
15/01/2019	IS05 On 20-September-22			Interest Rate Swap	102.00	102.0200	102.0000	102.0200	0.00
15/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.22	103.2500	103.2200	103.2500	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
15/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.55	96.5800	96.5500	96.5800	0.00
15/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.58	102.6100	102.5800	102.6100	0.00
15/01/2019	IS05 On 19-September-23			Interest Rate Swap	98.04	98.0700	98.0400	98.0700	0.00
15/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.56	94.5800	94.5600	94.5800	0.00
15/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.54	91.5600	91.5400	91.5600	0.00
15/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.27	90.2800	90.2700	90.2800	0.00
15/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.43	92.4400	92.4300	92.4400	0.00
15/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.23	96.2300	96.2300	96.2300	0.00
15/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.79	94.7900	94.7900	94.7900	0.00
15/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.86	96.8600	96.8600	96.8600	0.00
15/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.32	102.3200	102.3200	102.3200	0.00
15/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.67	102.6700	102.6700	102.6700	0.00
15/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.16	96.1700	96.1600	96.1700	0.00
15/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.36	103.3800	103.3600	103.3800	0.00
15/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.91	96.9400	96.9100	96.9400	0.00
15/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
15/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
15/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/01/2019	R023 On 07-February-19			Bond Future	8.01	102.4971	8.0068	102.4971	62,388.00
15/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8219	8	8219	8	0.00
15/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8280	8	8280	8	0.00
15/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8249	8	8249	8	0.00
15/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R023 On 02-May-19			Bond Future	8.03	100.3553	8.0285	100.3553	0.00
15/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1659	2	1659	2	0.00
15/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1633	2	1633	2	0.00
15/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1607	1	1607	1	0.00
15/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	289	0	289	0	0.00
15/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	294	0	294	0	0.00
15/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	283	0	283	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
15/01/2019	R023 On 01-August-19			Bond Future	8.03	102.3109	8.0340	102.3109	0.00
15/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3019	3	3019	3	0.00
15/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3071	3	3071	3	0.00
15/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3045	3	3045	3	0.00
15/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	342	0	342	0	0.00
15/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	339	0	339	0	0.00
15/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	346	0	346	0	0.00
15/01/2019	R035 On 07-February-19			Bond Future	9.67	97.6643	9.6739	97.6643	74,160.00
15/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	9	0	9	0	0.00
15/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	10	0	10	0	0.00
15/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	10	0	10	0	0.00
15/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5654	6	5654	6	0.00
15/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5572	6	5572	6	0.00
15/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5737	6	5737	6	0.00
15/01/2019	R035 On 02-May-19			Bond Future	9.73	94.8677	9.7286	94.8677	0.00
15/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2378	2	2378	2	0.00
15/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2418	2	2418	2	0.00
15/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2338	2	2338	2	0.00
15/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2327	2	2327	2	0.00
15/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2256	2	2256	2	0.00
15/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2291	2	2291	2	0.00
15/01/2019	R035 On 01-August-19			Bond Future	9.78	96.7165	9.7826	96.7165	0.00
15/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5197	5	5197	5	0.00
15/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5147	5	5147	5	0.00
15/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5098	5	5098	5	0.00
15/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1884	2	1884	2	0.00
15/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1906	2	1906	2	0.00
15/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1863	2	1863	2	0.00
15/01/2019	R186 On 07-February-19			Bond Future	8.82	110.8991	8.8166	110.8991	85,900.00
15/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1433	1	1433	1	0.00
15/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2373	2	2373	2	3,000.00
15/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	2892	3	2892	3	0.00
15/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3320	3	3320	3	6,000.00
15/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	13	0	13	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
15/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	150	0	150	0	1,000.00
15/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	3975	4	3975	4	0.00
15/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1882	2	1882	2	0.00
15/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	14	0	14	0	0.00
15/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6288	6	6288	6	0.00
15/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2526	3	2526	3	3,000.00
15/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	16	0	16	0	0.00
15/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2734	3	2734	3	1,170.00
15/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	33	0	33	0	210.00
15/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	630	1	630	1	1,170.00
15/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6178	6	6178	6	0.00
15/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	1	0	1	0	1,000.00
15/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	907	1	907	1	0.00
15/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3624	4	3624	4	0.00
15/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	91	0	91	0	0.00
15/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	114	0	114	0	0.00
15/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	3148	3	3148	3	0.00
15/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3745	4	3745	4	0.00
15/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	2047	2	2047	2	0.00
15/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	24	0	24	0	5,000.00
15/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	1	0	1	0	1,170.00
15/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	221	0	221	0	1,000.00
15/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3685	4	3685	4	0.00
15/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	77	0	77	0	0.00
15/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	49	0	49	0	0.00
15/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	354	0	354	0	7,500.00
15/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	133	0	133	0	0.00
15/01/2019	R186 On 02-May-19			Bond Future	8.87	112.8334	8.8679	112.8334	3,050.00
15/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1086	1	1086	1	3,250.00
15/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2198	2	2198	2	0.00
15/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6815	7	6815	7	0.00
15/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5288	5	5288	5	0.00
15/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2162	2	2162	2	0.00
15/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3248	3	3248	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
15/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6280	6	6280	6	0.00
15/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3041	3	3041	3	3,250.00
15/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2127	2	2127	2	0.00
15/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	772	1	772	1	7,000.00
15/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1470	1	1470	1	7,500.00
15/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6571	7	6571	7	0.00
15/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2839	3	2839	3	90.00
15/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1018	1	1018	1	90.00
15/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1206	1	1206	1	200.00
15/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2092	2	2092	2	7,000.00
15/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2922	3	2922	3	0.00
15/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1333	1	1333	1	0.00
15/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	2180	2	2180	2	0.00
15/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2460	2	2460	2	0.00
15/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1863	2	1863	2	0.00
15/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	791	1	791	1	0.00
15/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	179	0	179	0	3,250.00
15/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1289	1	1289	1	0.00
15/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	157	0	157	0	200.00
15/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	945	1	945	1	0.00
15/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	349	0	349	0	7,000.00
15/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	209	0	209	0	90.00
15/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	864	1	864	1	0.00
15/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2353	2	2353	2	0.00
15/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1311	1	1311	1	0.00
15/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1268	1	1268	1	0.00
15/01/2019	R186 On 01-August-19			Bond Future	8.91	109.7307	8.9146	109.7307	0.00
15/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2619	3	2619	3	6,000.00
15/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4378	4	4378	4	0.00
15/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	755	1	755	1	6,000.00
15/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4461	4	4461	4	0.00
15/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6819	7	6819	7	0.00
15/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4420	4	4420	4	0.00
15/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	1037	1	1037	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
15/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	1025	1	1025	1	0.00
15/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	529	1	529	1	6,000.00
15/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	1050	1	1050	1	0.00
15/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4276	4	4276	4	0.00
15/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1863	2	1863	2	0.00
15/01/2019	R197 On 07-February-19			Bond Future	299.93	299.9276	299.9345	299.9276	2,355.00
15/01/2019	R197 On 02-May-19			Bond Future	305.23	305.2273	305.2337	305.2273	0.00
15/01/2019	R197 On 01-August-19			Bond Future	303.69	303.6887	303.6948	303.6887	0.00
15/01/2019	R202 On 07-February-19			Bond Future	233.89	233.6076	233.8859	233.6076	8,805.00
15/01/2019	R202 On 02-May-19			Bond Future	238.02	237.7352	238.0181	237.7352	0.00
15/01/2019	R202 On 01-August-19			Bond Future	238.70	238.4094	238.6974	238.4094	0.00
15/01/2019	R207 On 07-February-19			Bond Future	6.09	101.5667	6.0917	101.5667	15,739.00
15/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	390	0	390	0	0.00
15/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	381	0	381	0	0.00
15/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	372	0	372	0	0.00
15/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 02-May-19			Bond Future	5.58	103.3382	5.5773	103.3382	0.00
15/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1360	1	1360	1	0.00
15/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1373	1	1373	1	0.00
15/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1367	1	1367	1	0.00
15/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 01-August-19			Bond Future	4.22	101.7098	4.2172	101.7098	0.00
15/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1361	1	1361	1	0.00
15/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1365	1	1365	1	0.00
15/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1370	1	1370	1	0.00
15/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
15/01/2019	R208 On 07-February-19			Bond Future	7.09	101.7963	7.0877	101.7963	17,335.00
15/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	105	0	105	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
15/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	94	0	94	0	0.00
15/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	84	0	84	0	0.00
15/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	120	0	120	0	0.00
15/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	138	0	138	0	0.00
15/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	128	0	128	0	0.00
15/01/2019	R208 On 02-May-19			Bond Future	7.01	100.1709	7.0143	100.1709	0.00
15/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1764	2	1764	2	0.00
15/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1780	2	1780	2	0.00
15/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1796	2	1796	2	0.00
15/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	27	0	27	0	0.00
15/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	29	0	29	0	0.00
15/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	27	0	27	0	0.00
15/01/2019	R208 On 01-August-19			Bond Future	6.87	102.1231	6.8706	102.1231	0.00
15/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2006	2	2006	2	0.00
15/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	1992	2	1992	2	0.00
15/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	1978	2	1978	2	0.00
15/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	39	0	39	0	0.00
15/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	37	0	37	0	0.00
15/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	38	0	38	0	0.00
15/01/2019	R209 On 07-February-19			Bond Future	9.60	74.4332	9.6009	74.4332	117,685.00
15/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	18	0	18	0	0.00
15/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	742	1	742	1	4,000.00
15/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	37	0	37	0	4,000.00
15/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	17	0	17	0	0.00
15/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3854	4	3854	4	0.00
15/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	20	0	20	0	0.00
15/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4483	4	4483	4	0.00
15/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3862	4	3862	4	0.00
15/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1144	1	1144	1	0.00
15/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4413	4	4413	4	0.00
15/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	73	0	73	0	4,000.00
15/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4343	4	4343	4	0.00
15/01/2019	R209 On 02-May-19			Bond Future	9.65	72.5825	9.6500	72.5825	0.00
15/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2136	2	2136	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
15/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3138	3	3138	3	760.00
15/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2102	2	2102	2	0.00
15/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1109	1	1109	1	760.00
15/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2172	2	2172	2	0.00
15/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5719	6	5719	6	0.00
15/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6780	7	6780	7	0.00
15/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	345	0	345	0	760.00
15/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1907	2	1907	2	0.00
15/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1225	1	1225	1	0.00
15/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	489	0	489	0	11,560.00
15/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3099	3	3099	3	0.00
15/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1877	2	1877	2	0.00
15/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1848	2	1848	2	0.00
15/01/2019	R209 On 01-August-19			Bond Future	9.70	73.9971	9.6974	73.9971	0.00
15/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4442	4	4442	4	0.00
15/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4527	5	4527	5	0.00
15/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4484	5	4484	5	0.00
15/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1593	2	1593	2	0.00
15/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1611	2	1611	2	0.00
15/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1575	2	1575	2	0.00
15/01/2019	R210 On 07-February-19			Bond Future	187.40	187.2422	187.3982	187.2422	2,448.00
15/01/2019	R210 On 02-May-19			Bond Future	188.15	187.9949	188.1533	187.9949	0.00
15/01/2019	R210 On 01-August-19			Bond Future	191.86	191.7031	191.8643	191.7031	0.00
15/01/2019	R212 On 07-February-19			Bond Future	156.04	156.0339	156.0373	156.0339	4,976.00
15/01/2019	R212 On 02-May-19			Bond Future	158.79	158.7910	158.7942	158.7910	0.00
15/01/2019	R212 On 01-August-19			Bond Future	161.85	161.8519	161.8549	161.8519	0.00
15/01/2019	R213 On 07-February-19			Bond Future	9.41	86.0425	9.4130	86.0425	31,062.00
15/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	6	0	6	0	0.00
15/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	7	0	7	0	0.00
15/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	7	0	7	0	0.00
15/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4709	5	4709	5	0.00
15/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4643	5	4643	5	0.00
15/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4776	5	4776	5	0.00
15/01/2019	R213 On 02-May-19			Bond Future	9.46	83.9940	9.4647	83.9940	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
15/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1993	2	1993	2	0.00
15/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1960	2	1960	2	0.00
15/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1927	2	1927	2	0.00
15/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1804	2	1804	2	0.00
15/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1832	2	1832	2	0.00
15/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1775	2	1775	2	0.00
15/01/2019	R213 On 01-August-19			Bond Future	9.51	85.6308	9.5148	85.6308	0.00
15/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4272	4	4272	4	0.00
15/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4313	4	4313	4	0.00
15/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4355	4	4355	4	0.00
15/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1469	1	1469	1	0.00
15/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1503	1	1503	1	0.00
15/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1486	1	1486	1	0.00
15/01/2019	R214 On 07-February-19			Bond Future	9.79	73.5232	9.7918	73.5232	29,281.00
15/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	7	0	7	0	0.00
15/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	7	0	7	0	0.00
15/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	6	0	6	0	0.00
15/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5519	5	5519	5	0.00
15/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5443	5	5443	5	0.00
15/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5367	5	5367	5	0.00
15/01/2019	R214 On 02-May-19			Bond Future	9.84	71.5099	9.8409	71.5099	0.00
15/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2266	2	2266	2	0.00
15/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2194	2	2194	2	0.00
15/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2230	2	2230	2	0.00
15/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	2101	2	2101	2	0.00
15/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	2069	2	2069	2	0.00
15/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	2132	2	2132	2	0.00
15/01/2019	R214 On 01-August-19			Bond Future	9.89	72.9035	9.8892	72.9035	0.00
15/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4665	5	4665	5	0.00
15/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4708	5	4708	5	0.00
15/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4621	5	4621	5	0.00
15/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1829	2	1829	2	0.00
15/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1809	2	1809	2	0.00
15/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1790	2	1790	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
15/01/2019	R248 On 07-February-19			Bond Future	9.81	93.9525	9.8120	93.9525	107,243.00
15/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	7	0	7	0	0.00
15/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	6	0	6	0	0.00
15/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	6	0	6	0	0.00
15/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	7098	7	7098	7	0.00
15/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6901	7	6901	7	0.00
15/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7000	7	7000	7	0.00
15/01/2019	R248 On 02-May-19			Bond Future	9.86	91.1546	9.8613	91.1546	6.00
15/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2871	3	2871	3	0.00
15/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2825	3	2825	3	0.00
15/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2918	3	2918	3	0.00
15/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2578	3	2578	3	0.00
15/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2500	2	2500	2	0.00
15/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2539	2	2539	2	0.00
15/01/2019	R248 On 01-August-19			Bond Future	9.91	92.9310	9.9101	92.9310	0.00
15/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5797	6	5797	6	0.00
15/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5742	6	5742	6	0.00
15/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5687	6	5687	6	0.00
15/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2116	2	2116	2	0.00
15/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2141	2	2141	2	0.00
15/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2092	2	2092	2	0.00