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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
24/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	2025 On 07-February-19			Bond Future	133.53	133.5302	133.5342	133.5302	355.00
24/01/2019	2025 On 02-May-19			Bond Future	135.85	135.8501	135.8536	135.8501	520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2019	2025 On 01-August-19			Bond Future	138.46	138.4577	138.4611	138.4577	0.00
24/01/2019	2029 On 07-February-19			Bond Future	101.69	101.6826	101.6859	101.6826	80.00
24/01/2019	2029 On 02-May-19			Bond Future	102.38	102.3764	102.3795	102.3764	2,954.00
24/01/2019	2029 On 01-August-19			Bond Future	104.38	104.3768	104.3797	104.3768	0.00
24/01/2019	2030 On 07-February-19			Bond Future	9.30	90.9823	9.3008	90.9823	32,299.00
24/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	331	0	331	0	3,960.00
24/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2441	2	2441	2	3,960.00
24/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5500	5	5500	5	0.00
24/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	32	0	32	0	1,320.00
24/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	1996	2	1996	2	1,320.00
24/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1022	1	1022	1	0.00
24/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	2	0	2	0	0.00
24/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2636	3	2636	3	0.00
24/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3944	4	3944	4	0.00
24/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	392	1	392	1	0.00
24/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4349	5	4349	5	0.00
24/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	114	0	114	0	0.00
24/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4416	5	4416	5	0.00
24/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4484	5	4484	5	0.00
24/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	1	0	1	0	3,960.00
24/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	1106	1	1106	1	0.00
24/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	65	0	65	0	0.00
24/01/2019	2030 On 02-May-19			Bond Future	9.36	92.5422	9.3615	92.5422	48,227.00
24/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1810	2	1810	2	0.00
24/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5400	5	5400	5	0.00
24/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1878	2	1878	2	0.00
24/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	561	0	561	0	3,000.00
24/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1844	2	1844	2	3,000.00
24/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1603	2	1603	2	0.00
24/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1575	2	1575	2	0.00
24/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3518	4	3518	4	0.00

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24/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	339	0	339	0	3,000.00
24/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1632	2	1632	2	0.00
24/01/2019	2030 On 01-August-19			Bond Future	9.42	90.3231	9.4208	90.3231	0.00
24/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4300	4	4300	4	0.00
24/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4343	4	4343	4	0.00
24/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4258	4	4258	4	0.00
24/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1338	1	1338	1	0.00
24/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1371	2	1371	2	0.00
24/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1354	2	1354	2	0.00
24/01/2019	2032 On 07-February-19			Bond Future	9.54	93.0683	9.5362	93.0683	21,390.00
24/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
24/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
24/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5213	6	5213	6	0.00
24/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5287	6	5287	6	0.00
24/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5138	6	5138	6	0.00
24/01/2019	2032 On 02-May-19			Bond Future	9.60	90.5078	9.5972	90.5078	38,718.00
24/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	1944	2	1944	2	0.00
24/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	1980	2	1980	2	0.00
24/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2017	2	2017	2	0.00
24/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1794	2	1794	2	0.00
24/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1857	2	1857	2	0.00
24/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1825	2	1825	2	0.00
24/01/2019	2032 On 01-August-19			Bond Future	9.66	92.2551	9.6551	92.2551	0.00
24/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4536	4	4536	4	0.00
24/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4490	4	4490	4	0.00
24/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4446	4	4446	4	0.00
24/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1597	2	1597	2	0.00
24/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1559	2	1559	2	0.00
24/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1577	2	1577	2	0.00
24/01/2019	2033 On 07-February-19			Bond Future	104.51	104.3792	104.5080	104.3792	120.00
24/01/2019	2033 On 02-May-19			Bond Future	105.18	105.0477	105.1783	105.0477	5,970.00
24/01/2019	2033 On 01-August-19			Bond Future	107.23	107.1002	107.2331	107.1002	0.00
24/01/2019	2037 On 07-February-19			Bond Future	9.76	89.1062	9.7607	89.1062	38,788.00

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24/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5748	6	5748	6	0.00
24/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5579	6	5579	6	0.00
24/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5663	6	5663	6	0.00
24/01/2019	2037 On 02-May-19			Bond Future	9.82	90.6340	9.8219	90.6340	58,971.00
24/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2048	2	2048	2	0.00
24/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2009	2	2009	2	0.00
24/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2087	2	2087	2	0.00
24/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2253	3	2253	3	0.00
24/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2215	3	2215	3	0.00
24/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2178	2	2178	2	0.00
24/01/2019	2037 On 01-August-19			Bond Future	9.88	88.1278	9.8830	88.1278	0.00
24/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4851	4	4851	4	0.00
24/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	4949	5	4949	5	0.00
24/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4900	5	4900	5	0.00
24/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1845	2	1845	2	0.00
24/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1823	2	1823	2	0.00
24/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1868	2	1868	2	0.00
24/01/2019	2038 On 07-February-19			Bond Future	122.06	121.7820	122.0608	121.7820	2,995.00
24/01/2019	2038 On 02-May-19			Bond Future	124.18	123.8977	124.1810	123.8977	9,441.00
24/01/2019	2038 On 01-August-19			Bond Future	126.55	126.2660	126.5545	126.2660	0.00
24/01/2019	2040 On 07-February-19			Bond Future	9.83	92.3033	9.8306	92.3033	10,535.00
24/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	6208	7	6208	7	0.00
24/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6300	7	6300	7	0.00
24/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	6116	7	6116	7	0.00
24/01/2019	2040 On 02-May-19			Bond Future	9.89	93.8858	9.8913	93.8858	19,935.00
24/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2346	2	2346	2	0.00
24/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3806	3	3806	3	1,150.00
24/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1224	1	1224	1	1,150.00

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24/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2303	2	2303	2	0.00
24/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2261	2	2261	2	0.00
24/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2314	3	2314	3	0.00
24/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2354	3	2354	3	0.00
24/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3663	4	3663	4	0.00
24/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2275	3	2275	3	0.00
24/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1330	2	1330	2	0.00
24/01/2019	2040 On 01-August-19			Bond Future	9.95	91.1920	9.9521	91.1920	0.00
24/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5238	5	5238	5	0.00
24/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5290	5	5290	5	0.00
24/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5343	5	5343	5	0.00
24/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1979	2	1979	2	0.00
24/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	2027	2	2027	2	0.00
24/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	2003	2	2003	2	0.00
24/01/2019	2044 On 07-February-19			Bond Future	9.85	89.4468	9.8502	89.4468	27,776.00
24/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	1	0	1	0	0.00
24/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	6160	7	6160	7	0.00
24/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	6066	7	6066	7	0.00
24/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5972	7	5972	7	0.00
24/01/2019	2044 On 02-May-19			Bond Future	9.91	90.9803	9.9084	90.9803	21,495.00
24/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2317	2	2317	2	0.00
24/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2404	2	2404	2	0.00
24/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2360	2	2360	2	0.00
24/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2307	3	2307	3	0.00
24/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2347	3	2347	3	0.00
24/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2387	3	2387	3	0.00
24/01/2019	2044 On 01-August-19			Bond Future	9.97	88.3558	9.9666	88.3558	0.00
24/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5416	5	5416	5	0.00
24/01/2019	2044 On 01-August-19	10.53	Call	Bond Future	6177	0	6177	0	0.00
24/01/2019	2044 On 01-August-19	9.36	Call	Bond Future	1248	0	1248	0	100.00
24/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5362	5	5362	5	0.00
24/01/2019	2044 On 01-August-19	9.86	Call	Bond Future	2927	0	2927	0	100.00

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24/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5469	5	5469	5	0.00
24/01/2019	2044 On 01-August-19	10.53	Put	Bond Future	1722	0	1722	0	100.00
24/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	2056	2	2056	2	0.00
24/01/2019	2044 On 01-August-19	9.36	Put	Bond Future	6505	0	6505	0	0.00
24/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	2008	2	2008	2	0.00
24/01/2019	2044 On 01-August-19	9.86	Put	Bond Future	3815	0	3815	0	0.00
24/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	2032	2	2032	2	0.00
24/01/2019	2046 On 07-February-19			Bond Future	116.32	116.3108	116.3151	116.3108	2,393.00
24/01/2019	2046 On 02-May-19			Bond Future	116.65	116.6459	116.6498	116.6459	10,458.00
24/01/2019	2046 On 01-August-19			Bond Future	118.93	118.9251	118.9290	118.9251	0.00
24/01/2019	2050 On 07-February-19			Bond Future	120.61	120.7274	120.6060	120.7274	3,083.00
24/01/2019	2050 On 02-May-19			Bond Future	122.70	122.8248	122.7010	122.8248	10,571.00
24/01/2019	2050 On 01-August-19			Bond Future	123.28	123.4065	123.2799	123.4065	0.00
24/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	AL37 On 07-February-19			Index Future	615.71	614.2380	615.7140	614.2380	0.00
24/01/2019	AL37 On 02-May-19			Index Future	626.27	624.7680	626.2680	624.7680	0.00
24/01/2019	AL37 On 01-August-19			Index Future	638.35	636.8260	638.3530	636.8260	0.00
24/01/2019	AL7T On 07-February-19			Index Future	710.34	707.4370	710.3400	707.4370	0.00
24/01/2019	AL7T On 02-May-19			Index Future	722.52	719.5650	722.5160	719.5650	0.00
24/01/2019	AL7T On 01-August-19			Index Future	736.46	733.4530	736.4590	733.4530	0.00
24/01/2019	ALBI On 07-February-19			Index Future	642.79	639.3630	642.7880	639.3630	396.00
24/01/2019	ALBI On 02-May-19			Index Future	653.81	650.3240	653.8060	650.3240	751.00
24/01/2019	ALBI On 01-August-19			Index Future	666.42	662.8750	666.4220	662.8750	0.00
24/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2019	ES33 On 07-February-19			Bond Future	10.95	77.8038	10.9482	77.8038	0.00
24/01/2019	ES33 On 02-May-19			Bond Future	11.05	75.3473	11.0483	75.3473	350.00
24/01/2019	ES33 On 01-August-19			Bond Future	11.15	76.8018	11.1498	76.8018	0.00
24/01/2019	ES42 On 07-February-19			Bond Future	11.18	79.9345	11.1822	79.9345	0.00
24/01/2019	ES42 On 02-May-19			Bond Future	11.28	77.0445	11.2819	77.0445	4,919.00
24/01/2019	ES42 On 01-August-19			Bond Future	11.38	78.5323	11.3814	78.5323	0.00
24/01/2019	GOVI On 07-February-19			GOVI	636.34	632.9040	636.3420	632.9040	46.00
24/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 07-February-19	666.51	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
24/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	301680	34	301680	34	0.00
24/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	301780	34	301780	34	0.00
24/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	301880	34	301880	34	0.00
24/01/2019	GOVI On 02-May-19			GOVI	647.25	643.7550	647.2500	643.7550	436.00
24/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	6300	4	6300	4	0.00
24/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	6100	4	6100	4	0.00
24/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	6200	4	6200	4	0.00
24/01/2019	GOVI On 01-August-19			GOVI	659.74	656.1790	659.7400	656.1790	0.00
24/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	210500	17	210500	17	0.00
24/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	210600	17	210600	17	0.00
24/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	210700	18	210700	18	0.00
24/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
24/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
24/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2019	IGOV On 07-February-19			Index Future	256.86	256.8930	256.8600	256.8930	105.00
24/01/2019	IGOV On 02-May-19			Index Future	261.32	261.3560	261.3220	261.3560	715.00
24/01/2019	IGOV On 01-August-19			Index Future	266.43	266.4620	266.4270	266.4620	0.00
24/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
24/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
24/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8800	99.8700	99.8800	0.00
24/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
24/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
24/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
24/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.82	102.8300	102.8200	102.8300	0.00
24/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.84	98.8500	98.8400	98.8500	0.00
24/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.41	102.4300	102.4100	102.4300	0.00
24/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.40	99.4200	99.4000	99.4200	0.00
24/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.19	96.2200	96.1900	96.2200	0.00
24/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.35	95.4000	95.3500	95.4000	0.00
24/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.47	94.5400	94.4700	94.5400	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
24/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.57	94.6500	94.5700	94.6500	0.00
24/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.71	96.8100	96.7100	96.8100	51.00
24/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.81	96.9200	96.8100	96.9200	0.00
24/01/2019	IS05 On 21-June-22			Interest Rate Swap	97.97	98.0800	97.9700	98.0800	0.00
24/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.87	101.9900	101.8700	101.9900	0.00
24/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.10	103.2200	103.1000	103.2200	0.00
24/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.43	96.5700	96.4300	96.5700	0.00
24/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.46	102.6100	102.4600	102.6100	0.00
24/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.92	98.0900	97.9200	98.0900	0.00
24/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.52	94.7300	94.5200	94.7300	0.00
24/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.50	91.7200	91.5000	91.7200	0.00
24/01/2019	IS10 On 15-June-26			Interest Rate Swap	90.22	90.4600	90.2200	90.4600	0.00
24/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.37	92.6200	92.3700	92.6200	0.00
24/01/2019	IS10 On 21-December-26			Interest Rate Swap	96.16	96.4200	96.1600	96.4200	0.00
24/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.73	94.9900	94.7300	94.9900	0.00
24/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.80	97.0800	96.8000	97.0800	0.00
24/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.28	102.5500	102.2800	102.5500	0.00
24/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.64	102.9200	102.6400	102.9200	0.00
24/01/2019	IS10 On 22-March-28			Interest Rate Swap	96.13	96.4300	96.1300	96.4300	0.00
24/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.34	103.6500	103.3400	103.6500	0.00
24/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.89	97.2100	96.8900	97.2100	0.00
24/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
24/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
24/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
24/01/2019	R023 On 07-February-19			Bond Future	7.95	102.6116	7.9479	102.6116	32,282.00
24/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8418	8	8418	8	0.00
24/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8479	8	8479	8	0.00
24/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8449	8	8449	8	0.00
24/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R023 On 02-May-19			Bond Future	7.97	100.4422	7.9747	100.4422	70,590.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1768	2	1768	2	0.00
24/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1741	2	1741	2	0.00
24/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1714	2	1714	2	0.00
24/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	224	0	224	0	0.00
24/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	229	0	229	0	0.00
24/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	219	0	219	0	0.00
24/01/2019	R023 On 01-August-19			Bond Future	7.98	102.3810	7.9822	102.3810	0.00
24/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3150	3	3150	3	0.00
24/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3202	3	3202	3	0.00
24/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3176	3	3176	3	0.00
24/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	316	0	316	0	0.00
24/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	312	0	312	0	0.00
24/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	319	0	319	0	0.00
24/01/2019	R035 On 07-February-19			Bond Future	9.69	96.9141	9.6915	96.9141	11,457.00
24/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	1	0	1	0	0.00
24/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5780	6	5780	6	0.00
24/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5697	6	5697	6	0.00
24/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5864	6	5864	6	0.00
24/01/2019	R035 On 02-May-19			Bond Future	9.75	94.0767	9.7504	94.0767	72,280.00
24/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2112	2	2112	2	0.00
24/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2152	2	2152	2	0.00
24/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2074	2	2074	2	0.00
24/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2228	3	2228	3	0.00
24/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2155	2	2155	2	0.00
24/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2192	2	2192	2	0.00
24/01/2019	R035 On 01-August-19			Bond Future	9.81	95.8927	9.8075	95.8927	0.00
24/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	4995	5	4995	5	0.00
24/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	4946	5	4946	5	0.00
24/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4897	5	4897	5	0.00
24/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1869	2	1869	2	0.00
24/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1891	2	1891	2	0.00
24/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1847	2	1847	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
24/01/2019	R186 On 07-February-19			Bond Future	8.78	110.6967	8.7803	110.6967	67,515.00
24/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1445	1	1445	1	0.00
24/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2488	2	2488	2	3,000.00
24/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3044	3	3044	3	0.00
24/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3493	3	3493	3	6,000.00
24/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	2	0	2	0	0.00
24/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	77	0	77	0	1,000.00
24/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4168	4	4168	4	0.00
24/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	1950	2	1950	2	0.00
24/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	2	0	2	0	0.00
24/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6502	6	6502	6	0.00
24/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2876	2	2876	2	1,170.00
24/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	8	0	8	0	210.00
24/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	540	0	540	0	1,170.00
24/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6393	6	6393	6	0.00
24/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2654	2	2654	2	3,000.00
24/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	3	0	3	0	0.00
24/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3396	4	3396	4	0.00
24/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	18	0	18	0	0.00
24/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	25	0	25	0	0.00
24/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
24/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	601	1	601	1	0.00
24/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	2	0	2	0	5,000.00
24/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1758	2	1758	2	0.00
24/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2908	3	2908	3	0.00
24/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3519	4	3519	4	0.00
24/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
24/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	73	0	73	0	1,000.00
24/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3457	4	3457	4	0.00
24/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	14	0	14	0	0.00
24/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	7	0	7	0	0.00
24/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	151	0	151	0	7,500.00
24/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	33	0	33	0	0.00
24/01/2019	R186 On 02-May-19			Bond Future	8.84	112.5944	8.8356	112.5944	46,403.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	996	1	996	1	3,250.00
24/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2139	2	2139	2	0.00
24/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	6945	7	6945	7	0.00
24/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5341	5	5341	5	0.00
24/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2103	2	2103	2	0.00
24/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3220	3	3220	3	200.00
24/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3005	3	3005	3	3,250.00
24/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2067	2	2067	2	0.00
24/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6393	6	6393	6	0.00
24/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1120	1	1120	1	200.00
24/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2797	3	2797	3	90.00
24/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	926	1	926	1	90.00
24/01/2019	R186 On 02-May-19	9.05	Call	Bond Future	2213	0	2213	0	0.00
24/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	678	1	678	1	7,000.00
24/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2032	2	2032	2	7,000.00
24/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6695	6	6695	6	0.00
24/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1391	1	1391	1	7,500.00
24/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1597	2	1597	2	0.00
24/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1086	1	1086	1	0.00
24/01/2019	R186 On 02-May-19	9.05	Put	Bond Future	982	0	982	0	3,250.00
24/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2642	3	2642	3	0.00
24/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2183	2	2183	2	0.00
24/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	577	1	577	1	0.00
24/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	1908	2	1908	2	0.00
24/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	716	1	716	1	0.00
24/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	215	0	215	0	7,000.00
24/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	117	0	117	0	3,250.00
24/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	1044	1	1044	1	0.00
24/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	100	0	100	0	200.00
24/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	642	1	642	1	0.00
24/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	2077	2	2077	2	0.00
24/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	1065	1	1065	1	0.00
24/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	135	0	135	0	90.00
24/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	1023	1	1023	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
24/01/2019	R186 On 01-August-19			Bond Future	8.88	109.4668	8.8845	109.4668	0.00
24/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2653	2	2653	2	6,000.00
24/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	754	1	754	1	6,000.00
24/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4446	4	4446	4	0.00
24/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4530	4	4530	4	0.00
24/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6922	7	6922	7	0.00
24/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4488	4	4488	4	0.00
24/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	937	1	937	1	0.00
24/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	925	1	925	1	0.00
24/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	462	1	462	1	6,000.00
24/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	948	1	948	1	0.00
24/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1728	2	1728	2	0.00
24/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4105	4	4105	4	0.00
24/01/2019	R197 On 07-February-19			Bond Future	300.25	300.5582	300.2451	300.5582	5.00
24/01/2019	R197 On 02-May-19			Bond Future	305.46	305.7798	305.4604	305.7798	2,350.00
24/01/2019	R197 On 01-August-19			Bond Future	303.87	304.1969	303.8705	304.1969	0.00
24/01/2019	R202 On 07-February-19			Bond Future	235.17	235.1628	235.1707	235.1628	948.00
24/01/2019	R202 On 02-May-19			Bond Future	239.26	239.2484	239.2557	239.2484	8,266.00
24/01/2019	R202 On 01-August-19			Bond Future	239.92	239.9088	239.9158	239.9088	0.00
24/01/2019	R207 On 07-February-19			Bond Future	6.24	101.4492	6.2389	101.4492	10,937.00
24/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	259	0	259	0	0.00
24/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	250	0	250	0	0.00
24/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	241	0	241	0	0.00
24/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 02-May-19			Bond Future	5.82	103.1885	5.8196	103.1885	4,727.00
24/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1196	1	1196	1	0.00
24/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1209	1	1209	1	0.00
24/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1203	1	1203	1	0.00
24/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 01-August-19			Bond Future	4.64	101.5382	4.6378	101.5382	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
24/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1175	1	1175	1	0.00
24/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1179	1	1179	1	0.00
24/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1184	1	1184	1	0.00
24/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
24/01/2019	R208 On 07-February-19			Bond Future	7.06	101.7895	7.0556	101.7895	7,341.00
24/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	121	0	121	0	0.00
24/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	109	0	109	0	0.00
24/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	98	0	98	0	0.00
24/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	73	0	73	0	0.00
24/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	89	0	89	0	0.00
24/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	81	0	81	0	0.00
24/01/2019	R208 On 02-May-19			Bond Future	7.00	100.1342	6.9952	100.1342	10,622.00
24/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1791	2	1791	2	0.00
24/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1807	2	1807	2	0.00
24/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1824	2	1824	2	0.00
24/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	21	0	21	0	0.00
24/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	23	0	23	0	0.00
24/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	22	0	22	0	0.00
24/01/2019	R208 On 01-August-19			Bond Future	6.86	102.0672	6.8606	102.0672	0.00
24/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2024	2	2024	2	0.00
24/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2010	2	2010	2	0.00
24/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	1996	2	1996	2	0.00
24/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	42	0	42	0	0.00
24/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	40	0	40	0	0.00
24/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	41	0	41	0	0.00
24/01/2019	R209 On 07-February-19			Bond Future	9.63	73.7200	9.6298	73.7200	18,098.00
24/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	1	0	1	0	0.00
24/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	418	0	418	0	4,000.00
24/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	3	0	3	0	4,000.00
24/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	1	0	1	0	0.00
24/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3608	3	3608	3	0.00
24/01/2019	R209 On 07-February-19	8.97	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
24/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4656	5	4656	5	0.00
24/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	4017	5	4017	5	0.00
24/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	1009	1	1009	1	0.00
24/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4585	5	4585	5	0.00
24/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	16	0	16	0	4,000.00
24/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4513	5	4513	5	0.00
24/01/2019	R209 On 02-May-19			Bond Future	9.68	71.8354	9.6830	71.8354	106,430.00
24/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1866	2	1866	2	0.00
24/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2848	3	2848	3	760.00
24/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1833	2	1833	2	0.00
24/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	897	1	897	1	760.00
24/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	1900	2	1900	2	0.00
24/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5436	5	5436	5	0.00
24/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6507	6	6507	6	0.00
24/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	286	0	286	0	760.00
24/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1852	2	1852	2	0.00
24/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1149	1	1149	1	0.00
24/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	421	1	421	1	11,560.00
24/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3102	3	3102	3	0.00
24/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1821	2	1821	2	0.00
24/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1791	2	1791	2	0.00
24/01/2019	R209 On 01-August-19			Bond Future	9.73	73.2222	9.7335	73.2222	0.00
24/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4220	4	4220	4	0.00
24/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4304	4	4304	4	0.00
24/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4262	4	4262	4	0.00
24/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1603	2	1603	2	0.00
24/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1621	2	1621	2	0.00
24/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1584	2	1584	2	0.00
24/01/2019	R210 On 07-February-19			Bond Future	188.05	188.1917	188.0476	188.1917	2,020.00
24/01/2019	R210 On 02-May-19			Bond Future	188.76	188.9058	188.7585	188.9058	1,268.00
24/01/2019	R210 On 01-August-19			Bond Future	192.45	192.5971	192.4465	192.5971	0.00
24/01/2019	R212 On 07-February-19			Bond Future	156.29	156.2838	156.2875	156.2838	3,450.00
24/01/2019	R212 On 02-May-19			Bond Future	159.00	158.9989	159.0022	158.9989	1,526.00
24/01/2019	R212 On 01-August-19			Bond Future	162.04	162.0344	162.0375	162.0344	0.00

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24/01/2019	R213 On 07-February-19			Bond Future	9.42	85.5837	9.4160	85.5837	2,102.00
24/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4721	5	4721	5	0.00
24/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4654	5	4654	5	0.00
24/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4789	5	4789	5	0.00
24/01/2019	R213 On 02-May-19			Bond Future	9.47	83.5026	9.4718	83.5026	31,013.00
24/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1821	2	1821	2	0.00
24/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1789	2	1789	2	0.00
24/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1756	2	1756	2	0.00
24/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1676	2	1676	2	0.00
24/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1705	2	1705	2	0.00
24/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1647	2	1647	2	0.00
24/01/2019	R213 On 01-August-19			Bond Future	9.52	85.1144	9.5247	85.1144	0.00
24/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4168	4	4168	4	0.00
24/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4210	4	4210	4	0.00
24/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4251	4	4251	4	0.00
24/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1426	2	1426	2	0.00
24/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1460	2	1460	2	0.00
24/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1443	2	1443	2	0.00
24/01/2019	R214 On 07-February-19			Bond Future	9.81	72.7856	9.8052	72.7856	10,546.00
24/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5604	6	5604	6	0.00
24/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5527	6	5527	6	0.00
24/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5451	6	5451	6	0.00
24/01/2019	R214 On 02-May-19			Bond Future	9.86	70.7385	9.8577	70.7385	21,437.00
24/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	1976	2	1976	2	0.00
24/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	1905	2	1905	2	0.00
24/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	1940	2	1940	2	0.00
24/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1925	2	1925	2	0.00
24/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1893	2	1893	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
24/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1957	2	1957	2	0.00
24/01/2019	R214 On 01-August-19			Bond Future	9.91	72.1039	9.9085	72.1039	0.00
24/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4409	4	4409	4	0.00
24/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4452	4	4452	4	0.00
24/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4366	4	4366	4	0.00
24/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1702	2	1702	2	0.00
24/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1682	2	1682	2	0.00
24/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1663	2	1663	2	0.00
24/01/2019	R248 On 07-February-19			Bond Future	9.83	92.9672	9.8303	92.9672	83,523.00
24/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
24/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	7252	8	7252	8	0.00
24/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	7054	8	7054	8	0.00
24/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7153	8	7153	8	0.00
24/01/2019	R248 On 02-May-19			Bond Future	9.88	90.1255	9.8833	90.1255	92,177.00
24/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2480	2	2480	2	0.00
24/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2435	2	2435	2	0.00
24/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2526	2	2526	2	0.00
24/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2377	3	2377	3	0.00
24/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2297	3	2297	3	0.00
24/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2336	3	2336	3	0.00
24/01/2019	R248 On 01-August-19			Bond Future	9.93	91.8652	9.9347	91.8652	0.00
24/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5558	5	5558	5	0.00
24/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5504	5	5504	5	0.00
24/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5449	5	5449	5	0.00
24/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2087	2	2087	2	0.00
24/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2112	2	2112	2	0.00
24/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	2062	2	2062	2	0.00