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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
25/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	2025 On 07-February-19			Bond Future	133.54	133.5342	133.5381	133.5342	355.00
25/01/2019	2025 On 02-May-19			Bond Future	135.86	135.8536	135.8572	135.8536	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
25/01/2019	2025 On 01-August-19			Bond Future	138.46	138.4611	138.4644	138.4611	0.00
25/01/2019	2029 On 07-February-19			Bond Future	101.51	101.6859	101.5058	101.6859	80.00
25/01/2019	2029 On 02-May-19			Bond Future	102.20	102.3795	102.1958	102.3795	2,954.00
25/01/2019	2029 On 01-August-19			Bond Future	104.19	104.3797	104.1923	104.3797	0.00
25/01/2019	2030 On 07-February-19			Bond Future	9.23	91.4345	9.2347	91.4345	32,299.00
25/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	463	0	463	0	3,960.00
25/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2830	2	2830	2	3,960.00
25/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	2	0	2	0	0.00
25/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5922	6	5922	6	0.00
25/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	51	0	51	0	1,320.00
25/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	2	0	2	0	0.00
25/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2363	2	2363	2	1,320.00
25/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	4	0	4	0	0.00
25/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1297	1	1297	1	0.00
25/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3523	4	3523	4	0.00
25/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2233	3	2233	3	0.00
25/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	244	0	244	0	0.00
25/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	3927	4	3927	4	0.00
25/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	59	0	59	0	0.00
25/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	3995	4	3995	4	0.00
25/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4062	4	4062	4	0.00
25/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
25/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	816	1	816	1	0.00
25/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	31	0	31	0	0.00
25/01/2019	2030 On 02-May-19			Bond Future	9.29	93.0018	9.2933	93.0018	48,227.00
25/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2036	2	2036	2	0.00
25/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5770	5	5770	5	0.00
25/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2109	2	2109	2	0.00
25/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	665	1	665	1	3,000.00
25/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2072	2	2072	2	3,000.00
25/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1402	2	1402	2	0.00
25/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1376	2	1376	2	0.00
25/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3192	4	3192	4	0.00

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25/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	280	0	280	0	3,000.00
25/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1428	2	1428	2	0.00
25/01/2019	2030 On 01-August-19			Bond Future	9.35	90.7914	9.3499	90.7914	0.00
25/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4601	4	4601	4	0.00
25/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4645	4	4645	4	0.00
25/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4557	4	4557	4	0.00
25/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1203	1	1203	1	0.00
25/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1233	1	1233	1	0.00
25/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1218	1	1218	1	0.00
25/01/2019	2032 On 07-February-19			Bond Future	9.48	93.5234	9.4751	93.5234	21,390.00
25/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	4790	5	4790	5	0.00
25/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	4864	5	4864	5	0.00
25/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	4715	5	4715	5	0.00
25/01/2019	2032 On 02-May-19			Bond Future	9.53	90.9704	9.5342	90.9704	38,718.00
25/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2165	2	2165	2	0.00
25/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2203	2	2203	2	0.00
25/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2242	2	2242	2	0.00
25/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1590	2	1590	2	0.00
25/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1648	2	1648	2	0.00
25/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1618	2	1618	2	0.00
25/01/2019	2032 On 01-August-19			Bond Future	9.59	92.7265	9.5900	92.7265	0.00
25/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4831	5	4831	5	0.00
25/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4784	4	4784	4	0.00
25/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4738	4	4738	4	0.00
25/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1451	2	1451	2	0.00
25/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1416	2	1416	2	0.00
25/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1433	2	1433	2	0.00
25/01/2019	2033 On 07-February-19			Bond Future	104.26	104.5080	104.2614	104.5080	120.00
25/01/2019	2033 On 02-May-19			Bond Future	104.93	105.1783	104.9271	105.1783	5,970.00
25/01/2019	2033 On 01-August-19			Bond Future	106.98	107.2331	106.9768	107.2331	0.00
25/01/2019	2037 On 07-February-19			Bond Future	9.69	89.6902	9.6947	89.6902	38,788.00

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25/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	2	0	2	0	0.00
25/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5237	6	5237	6	0.00
25/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5068	6	5068	6	0.00
25/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5153	6	5153	6	0.00
25/01/2019	2037 On 02-May-19			Bond Future	9.75	91.2277	9.7540	91.2277	56,904.00
25/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2307	2	2307	2	0.00
25/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2265	2	2265	2	0.00
25/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2349	2	2349	2	0.00
25/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	1989	2	1989	2	0.00
25/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	1954	2	1954	2	0.00
25/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	1920	2	1920	2	0.00
25/01/2019	2037 On 01-August-19			Bond Future	9.81	88.7327	9.8129	88.7327	0.00
25/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5201	5	5201	5	0.00
25/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5303	5	5303	5	0.00
25/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5252	5	5252	5	0.00
25/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1668	2	1668	2	0.00
25/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1648	2	1648	2	0.00
25/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1689	2	1689	2	0.00
25/01/2019	2038 On 07-February-19			Bond Future	122.07	122.0608	122.0651	122.0608	2,995.00
25/01/2019	2038 On 02-May-19			Bond Future	124.19	124.1810	124.1850	124.1810	9,441.00
25/01/2019	2038 On 01-August-19			Bond Future	126.56	126.5545	126.5583	126.5545	0.00
25/01/2019	2040 On 07-February-19			Bond Future	9.75	92.9722	9.7546	92.9722	10,535.00
25/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	1	0	1	0	0.00
25/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5574	6	5574	6	0.00
25/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	5666	6	5666	6	0.00
25/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5482	6	5482	6	0.00
25/01/2019	2040 On 02-May-19			Bond Future	9.81	94.5658	9.8131	94.5658	19,935.00
25/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2682	2	2682	2	0.00
25/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4242	4	4242	4	1,150.00
25/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1448	1	1448	1	1,150.00

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25/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2636	2	2636	2	0.00
25/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2589	2	2589	2	0.00
25/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2002	2	2002	2	0.00
25/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2037	2	2037	2	0.00
25/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3242	4	3242	4	0.00
25/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	1966	2	1966	2	0.00
25/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1121	1	1121	1	0.00
25/01/2019	2040 On 01-August-19			Bond Future	9.87	91.8850	9.8714	91.8850	0.00
25/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5675	5	5675	5	0.00
25/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5730	5	5730	5	0.00
25/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5784	5	5784	5	0.00
25/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1763	2	1763	2	0.00
25/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1807	2	1807	2	0.00
25/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1785	2	1785	2	0.00
25/01/2019	2044 On 07-February-19			Bond Future	9.78	90.1270	9.7792	90.1270	27,776.00
25/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	2	0	2	0	0.00
25/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	2	0	2	0	0.00
25/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	2	0	2	0	0.00
25/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5558	6	5558	6	0.00
25/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5464	6	5464	6	0.00
25/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5370	6	5370	6	0.00
25/01/2019	2044 On 02-May-19			Bond Future	9.84	91.6720	9.8355	91.6720	21,495.00
25/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2629	2	2629	2	0.00
25/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2723	2	2723	2	0.00
25/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2676	2	2676	2	0.00
25/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2013	2	2013	2	0.00
25/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2050	2	2050	2	0.00
25/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2086	2	2086	2	0.00
25/01/2019	2044 On 01-August-19			Bond Future	9.89	89.0604	9.8915	89.0604	0.00
25/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5833	5	5833	5	0.00
25/01/2019	2044 On 01-August-19	10.53	Call	Bond Future	6620	6	6620	6	0.00
25/01/2019	2044 On 01-August-19	9.36	Call	Bond Future	1419	1	1419	1	100.00
25/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5778	5	5778	5	0.00
25/01/2019	2044 On 01-August-19	9.86	Call	Bond Future	3225	3	3225	3	100.00

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25/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5888	5	5888	5	0.00
25/01/2019	2044 On 01-August-19	10.53	Put	Bond Future	1541	2	1541	2	100.00
25/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1847	2	1847	2	0.00
25/01/2019	2044 On 01-August-19	9.36	Put	Bond Future	6051	7	6051	7	0.00
25/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1803	2	1803	2	0.00
25/01/2019	2044 On 01-August-19	9.86	Put	Bond Future	3488	4	3488	4	0.00
25/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1825	2	1825	2	0.00
25/01/2019	2046 On 07-February-19			Bond Future	116.32	116.3151	116.3195	116.3151	2,393.00
25/01/2019	2046 On 02-May-19			Bond Future	116.65	116.6498	116.6540	116.6498	10,458.00
25/01/2019	2046 On 01-August-19			Bond Future	118.93	118.9290	118.9328	118.9290	0.00
25/01/2019	2050 On 07-February-19			Bond Future	120.74	120.6060	120.7362	120.6060	3,083.00
25/01/2019	2050 On 02-May-19			Bond Future	122.83	122.7010	122.8331	122.7010	10,571.00
25/01/2019	2050 On 01-August-19			Bond Future	123.41	123.2799	123.4145	123.2799	0.00
25/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	AL37 On 07-February-19			Index Future	617.09	615.7140	617.0880	615.7140	0.00
25/01/2019	AL37 On 02-May-19			Index Future	627.66	626.2680	627.6640	626.2680	0.00
25/01/2019	AL37 On 01-August-19			Index Future	639.78	638.3530	639.7750	638.3530	0.00
25/01/2019	AL7T On 07-February-19			Index Future	713.05	710.3400	713.0490	710.3400	0.00
25/01/2019	AL7T On 02-May-19			Index Future	725.27	722.5160	725.2690	722.5160	0.00
25/01/2019	AL7T On 01-August-19			Index Future	739.26	736.4590	739.2630	736.4590	0.00
25/01/2019	ALBI On 07-February-19			Index Future	645.88	642.7880	645.8810	642.7880	396.00
25/01/2019	ALBI On 02-May-19			Index Future	656.95	653.8060	656.9500	653.8060	751.00
25/01/2019	ALBI On 01-August-19			Index Future	669.63	666.4220	669.6260	666.4220	0.00
25/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2019	ES33 On 07-February-19			Bond Future	10.88	78.2514	10.8816	78.2514	0.00
25/01/2019	ES33 On 02-May-19			Bond Future	10.98	75.8023	10.9795	75.8023	350.00
25/01/2019	ES33 On 01-August-19			Bond Future	11.08	77.2654	11.0786	77.2654	0.00
25/01/2019	ES42 On 07-February-19			Bond Future	11.11	80.4768	11.1106	80.4768	0.00
25/01/2019	ES42 On 02-May-19			Bond Future	11.21	77.5959	11.2080	77.5959	4,919.00
25/01/2019	ES42 On 01-August-19			Bond Future	11.30	79.0941	11.3049	79.0941	0.00
25/01/2019	GOVI On 07-February-19			GOVI	639.46	636.3420	639.4560	636.3420	46.00
25/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
25/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
25/01/2019	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
25/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	270540	30	270540	30	0.00
25/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	270640	30	270640	30	0.00
25/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	270740	30	270740	30	0.00
25/01/2019	GOVI On 02-May-19			GOVI	650.42	647.2500	650.4150	647.2500	436.00
25/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	25350	0	25350	0	0.00
25/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	25450	0	25450	0	0.00
25/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	25550	0	25550	0	0.00
25/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	1	0	1	0.00
25/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	1	0	1	0.00
25/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	1	0	1	0.00
25/01/2019	GOVI On 01-August-19			GOVI	662.97	659.7400	662.9650	659.7400	0.00
25/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	242750	21	242750	21	0.00
25/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	242850	21	242850	21	0.00
25/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	242950	21	242950	21	0.00
25/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
25/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
25/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
25/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2019	IGOV On 07-February-19			Index Future	256.81	256.8600	256.8070	256.8600	105.00
25/01/2019	IGOV On 02-May-19			Index Future	261.27	261.3220	261.2670	261.3220	715.00
25/01/2019	IGOV On 01-August-19			Index Future	266.37	266.4270	266.3700	266.4270	0.00
25/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
25/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
25/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
25/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
25/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.73	99.7400	99.7300	99.7400	0.00
25/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
25/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8200	102.8100	102.8200	0.00
25/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.82	98.8400	98.8200	98.8400	0.00
25/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.38	102.4100	102.3800	102.4100	0.00
25/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.34	99.4000	99.3400	99.4000	0.00
25/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.14	96.1900	96.1400	96.1900	0.00
25/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.31	95.3500	95.3100	95.3500	0.00
25/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.42	94.4700	94.4200	94.4700	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
25/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.48	94.5700	94.4800	94.5700	0.00
25/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.60	96.7100	96.6000	96.7100	51.00
25/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.67	96.8100	96.6700	96.8100	0.00
25/01/2019	IS05 On 21-June-22			Interest Rate Swap	97.80	97.9700	97.8000	97.9700	0.00
25/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.68	101.8700	101.6800	101.8700	0.00
25/01/2019	IS05 On 20-December-22			Interest Rate Swap	102.88	103.1000	102.8800	103.1000	0.00
25/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.18	96.4300	96.1800	96.4300	0.00
25/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.20	102.4600	102.2000	102.4600	0.00
25/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.65	97.9200	97.6500	97.9200	0.00
25/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.04	94.5200	94.0400	94.5200	0.00
25/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.00	91.5000	91.0000	91.5000	0.00
25/01/2019	IS10 On 15-June-26			Interest Rate Swap	89.71	90.2200	89.7100	90.2200	0.00
25/01/2019	IS10 On 21-September-26			Interest Rate Swap	91.86	92.3700	91.8600	92.3700	0.00
25/01/2019	IS10 On 21-December-26			Interest Rate Swap	95.67	96.1600	95.6700	96.1600	0.00
25/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.22	94.7300	94.2200	94.7300	0.00
25/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.29	96.8000	96.2900	96.8000	0.00
25/01/2019	IS10 On 20-September-27			Interest Rate Swap	101.76	102.2800	101.7600	102.2800	0.00
25/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.11	102.6400	102.1100	102.6400	0.00
25/01/2019	IS10 On 22-March-28			Interest Rate Swap	95.58	96.1300	95.5800	96.1300	0.00
25/01/2019	IS10 On 20-June-28			Interest Rate Swap	102.79	103.3400	102.7900	103.3400	0.00
25/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.31	96.8900	96.3100	96.8900	0.00
25/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
25/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
25/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
25/01/2019	R023 On 07-February-19			Bond Future	7.88	102.8533	7.8816	102.8533	32,282.00
25/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8643	8	8643	8	0.00
25/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8704	8	8704	8	0.00
25/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8673	8	8673	8	0.00
25/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R023 On 02-May-19			Bond Future	7.90	100.6877	7.9039	100.6877	64,925.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1951	2	1951	2	0.00
25/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1923	2	1923	2	0.00
25/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1896	2	1896	2	0.00
25/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	178	0	178	0	0.00
25/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	182	0	182	0	0.00
25/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	174	0	174	0	0.00
25/01/2019	R023 On 01-August-19			Bond Future	7.91	102.6309	7.9058	102.6309	0.00
25/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3341	3	3341	3	0.00
25/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3394	3	3394	3	0.00
25/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3367	3	3367	3	0.00
25/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	274	0	274	0	0.00
25/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	271	0	271	0	0.00
25/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	277	0	277	0	0.00
25/01/2019	R035 On 07-February-19			Bond Future	9.63	97.4574	9.6253	97.4574	11,457.00
25/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5272	6	5272	6	0.00
25/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5188	6	5188	6	0.00
25/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5356	6	5356	6	0.00
25/01/2019	R035 On 02-May-19			Bond Future	9.68	94.6290	9.6824	94.6290	72,280.00
25/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2373	2	2373	2	0.00
25/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2415	2	2415	2	0.00
25/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2331	2	2331	2	0.00
25/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	1969	2	1969	2	0.00
25/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	1901	2	1901	2	0.00
25/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	1935	2	1935	2	0.00
25/01/2019	R035 On 01-August-19			Bond Future	9.74	96.4554	9.7373	96.4554	0.00
25/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5346	5	5346	5	0.00
25/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5295	5	5295	5	0.00
25/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5245	5	5245	5	0.00
25/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1692	2	1692	2	0.00
25/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1712	2	1712	2	0.00
25/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1671	2	1671	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
25/01/2019	R186 On 07-February-19			Bond Future	8.71	111.1187	8.7141	111.1187	66,265.00
25/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1768	1	1768	1	0.00
25/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2863	2	2863	2	3,000.00
25/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3882	3	3882	3	6,000.00
25/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3429	3	3429	3	0.00
25/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	4	0	4	0	0.00
25/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	122	0	122	0	1,000.00
25/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4561	4	4561	4	0.00
25/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2305	2	2305	2	0.00
25/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	4	0	4	0	0.00
25/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6896	7	6896	7	0.00
25/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6786	6	6786	6	0.00
25/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	732	1	732	1	1,170.00
25/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	3032	3	3032	3	3,000.00
25/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	5	0	5	0	0.00
25/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	3259	3	3259	3	1,170.00
25/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	14	0	14	0	210.00
25/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3004	3	3004	3	0.00
25/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	7	0	7	0	0.00
25/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	10	0	10	0	0.00
25/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
25/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	399	1	399	1	0.00
25/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	1	0	1	0	5,000.00
25/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2521	3	2521	3	0.00
25/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1409	2	1409	2	0.00
25/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3127	4	3127	4	0.00
25/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
25/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	35	0	35	0	1,000.00
25/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3065	3	3065	3	0.00
25/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	5	0	5	0	0.00
25/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	2	0	2	0	0.00
25/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	80	0	80	0	7,500.00
25/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	14	0	14	0	0.00
25/01/2019	R186 On 02-May-19			Bond Future	8.77	113.0234	8.7666	113.0234	50,844.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1154	1	1154	1	3,250.00
25/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2389	2	2389	2	0.00
25/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	7324	7	7324	7	0.00
25/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5699	5	5699	5	0.00
25/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2350	2	2350	2	0.00
25/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6765	6	6765	6	0.00
25/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3524	3	3524	3	200.00
25/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3299	3	3299	3	3,250.00
25/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2312	2	2312	2	0.00
25/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1289	1	1289	1	200.00
25/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	3082	3	3082	3	90.00
25/01/2019	R186 On 02-May-19	9.05	Call	Bond Future	2467	2	2467	2	0.00
25/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1586	1	1586	1	7,500.00
25/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2274	2	2274	2	7,000.00
25/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	7071	7	7071	7	0.00
25/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1077	1	1077	1	90.00
25/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	800	1	800	1	7,000.00
25/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	929	1	929	1	0.00
25/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2363	3	2363	3	0.00
25/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1392	2	1392	2	0.00
25/01/2019	R186 On 02-May-19	9.05	Put	Bond Future	836	1	836	1	3,250.00
25/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	1933	2	1933	2	0.00
25/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	480	1	480	1	0.00
25/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	1677	2	1677	2	0.00
25/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	79	0	79	0	200.00
25/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	891	1	891	1	0.00
25/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	601	1	601	1	0.00
25/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	173	0	173	0	7,000.00
25/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	92	0	92	0	3,250.00
25/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	536	1	536	1	0.00
25/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	1834	2	1834	2	0.00
25/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	910	1	910	1	0.00
25/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	107	0	107	0	90.00
25/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	872	1	872	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
25/01/2019	R186 On 01-August-19			Bond Future	8.81	109.9038	8.8121	109.9038	0.00
25/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2889	3	2889	3	6,000.00
25/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	860	1	860	1	6,000.00
25/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4747	4	4747	4	0.00
25/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4833	5	4833	5	0.00
25/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	7272	7	7272	7	0.00
25/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4790	4	4790	4	0.00
25/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	831	1	831	1	0.00
25/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	820	1	820	1	0.00
25/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	405	0	405	0	6,000.00
25/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	841	1	841	1	0.00
25/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1556	2	1556	2	0.00
25/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	3804	4	3804	4	0.00
25/01/2019	R197 On 07-February-19			Bond Future	300.25	300.2451	300.2530	300.2451	5.00
25/01/2019	R197 On 02-May-19			Bond Future	305.47	305.4604	305.4674	305.4604	2,350.00
25/01/2019	R197 On 01-August-19			Bond Future	303.88	303.8705	303.8771	303.8705	0.00
25/01/2019	R202 On 07-February-19			Bond Future	234.91	235.1707	234.9068	235.1707	948.00
25/01/2019	R202 On 02-May-19			Bond Future	238.99	239.2557	238.9862	239.2557	8,266.00
25/01/2019	R202 On 01-August-19			Bond Future	239.64	239.9158	239.6406	239.9158	0.00
25/01/2019	R207 On 07-February-19			Bond Future	6.24	101.4466	6.2418	101.4466	10,937.00
25/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	256	0	256	0	0.00
25/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	247	0	247	0	0.00
25/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	238	0	238	0	0.00
25/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 02-May-19			Bond Future	5.82	103.1855	5.8240	103.1855	4,727.00
25/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1193	1	1193	1	0.00
25/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1207	1	1207	1	0.00
25/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1200	1	1200	1	0.00
25/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 01-August-19			Bond Future	4.65	101.5350	4.6451	101.5350	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
25/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1172	1	1172	1	0.00
25/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1176	1	1176	1	0.00
25/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1180	1	1180	1	0.00
25/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
25/01/2019	R208 On 07-February-19			Bond Future	7.04	101.8977	7.0406	101.8977	7,341.00
25/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	135	0	135	0	0.00
25/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	122	0	122	0	0.00
25/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	110	0	110	0	0.00
25/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	59	0	59	0	0.00
25/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	72	0	72	0	0.00
25/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	65	0	65	0	0.00
25/01/2019	R208 On 02-May-19			Bond Future	6.98	100.2440	6.9785	100.2440	10,622.00
25/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1818	2	1818	2	0.00
25/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1835	2	1835	2	0.00
25/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1851	2	1851	2	0.00
25/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	19	0	19	0	0.00
25/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	21	0	21	0	0.00
25/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	20	0	20	0	0.00
25/01/2019	R208 On 01-August-19			Bond Future	6.84	102.1788	6.8414	102.1788	0.00
25/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2051	2	2051	2	0.00
25/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2037	2	2037	2	0.00
25/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2023	2	2023	2	0.00
25/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	40	0	40	0	0.00
25/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	38	0	38	0	0.00
25/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	39	0	39	0	0.00
25/01/2019	R209 On 07-February-19			Bond Future	9.56	74.2151	9.5638	74.2151	15,148.00
25/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	2	0	2	0	0.00
25/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	6	0	6	0	4,000.00
25/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	2	0	2	0	0.00
25/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	575	0	575	0	4,000.00
25/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	4032	4	4032	4	0.00
25/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	2	0	2	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
25/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3586	4	3586	4	0.00
25/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4223	5	4223	5	0.00
25/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	732	1	732	1	0.00
25/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4152	5	4152	5	0.00
25/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	6	0	6	0	4,000.00
25/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4081	5	4081	5	0.00
25/01/2019	R209 On 02-May-19			Bond Future	9.62	72.3387	9.6153	72.3387	110,825.00
25/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2093	2	2093	2	0.00
25/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3134	3	3134	3	760.00
25/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1039	1	1039	1	760.00
25/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2057	2	2057	2	0.00
25/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2130	2	2130	2	0.00
25/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5809	5	5809	5	0.00
25/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6899	7	6899	7	0.00
25/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1636	2	1636	2	0.00
25/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	995	1	995	1	0.00
25/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	237	0	237	0	760.00
25/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	353	0	353	0	11,560.00
25/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	2803	3	2803	3	0.00
25/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1607	2	1607	2	0.00
25/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1579	2	1579	2	0.00
25/01/2019	R209 On 01-August-19			Bond Future	9.66	73.7350	9.6638	73.7350	0.00
25/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4518	4	4518	4	0.00
25/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4605	4	4605	4	0.00
25/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4561	4	4561	4	0.00
25/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1452	2	1452	2	0.00
25/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1470	2	1470	2	0.00
25/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1435	2	1435	2	0.00
25/01/2019	R210 On 07-February-19			Bond Future	188.05	188.0476	188.0537	188.0476	2,020.00
25/01/2019	R210 On 02-May-19			Bond Future	188.76	188.7585	188.7641	188.7585	1,268.00
25/01/2019	R210 On 01-August-19			Bond Future	192.45	192.4465	192.4519	192.4465	0.00
25/01/2019	R212 On 07-February-19			Bond Future	156.29	156.2875	156.2913	156.2875	3,450.00
25/01/2019	R212 On 02-May-19			Bond Future	159.01	159.0022	159.0055	159.0022	1,526.00
25/01/2019	R212 On 01-August-19			Bond Future	162.04	162.0375	162.0405	162.0375	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
25/01/2019	R213 On 07-February-19			Bond Future	9.35	85.9968	9.3549	85.9968	2,102.00
25/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4338	5	4338	5	0.00
25/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4271	5	4271	5	0.00
25/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4405	5	4405	5	0.00
25/01/2019	R213 On 02-May-19			Bond Future	9.41	83.9225	9.4088	83.9225	31,013.00
25/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2025	2	2025	2	0.00
25/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1990	2	1990	2	0.00
25/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1955	2	1955	2	0.00
25/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1487	2	1487	2	0.00
25/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1514	2	1514	2	0.00
25/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1461	2	1461	2	0.00
25/01/2019	R213 On 01-August-19			Bond Future	9.46	85.5422	9.4596	85.5422	0.00
25/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4435	4	4435	4	0.00
25/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4478	4	4478	4	0.00
25/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4520	4	4520	4	0.00
25/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1298	1	1298	1	0.00
25/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1329	1	1329	1	0.00
25/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1313	1	1313	1	0.00
25/01/2019	R214 On 07-February-19			Bond Future	9.73	73.3339	9.7342	73.3339	10,546.00
25/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	1	0	1	0	0.00
25/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
25/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5118	6	5118	6	0.00
25/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5042	6	5042	6	0.00
25/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	4965	5	4965	5	0.00
25/01/2019	R214 On 02-May-19			Bond Future	9.78	71.2959	9.7848	71.2959	21,437.00
25/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2233	2	2233	2	0.00
25/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2157	2	2157	2	0.00
25/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2195	2	2195	2	0.00
25/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1685	2	1685	2	0.00
25/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1656	2	1656	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
25/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1715	2	1715	2	0.00
25/01/2019	R214 On 01-August-19			Bond Future	9.83	72.6719	9.8336	72.6719	0.00
25/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4744	4	4744	4	0.00
25/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4789	4	4789	4	0.00
25/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4700	4	4700	4	0.00
25/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1533	2	1533	2	0.00
25/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1515	2	1515	2	0.00
25/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1497	2	1497	2	0.00
25/01/2019	R248 On 07-February-19			Bond Future	9.76	93.6672	9.7592	93.6672	83,523.00
25/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
25/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
25/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
25/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6631	7	6631	7	0.00
25/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6433	7	6433	7	0.00
25/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6532	7	6532	7	0.00
25/01/2019	R248 On 02-May-19			Bond Future	9.81	90.8372	9.8103	90.8372	92,177.00
25/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2811	2	2811	2	0.00
25/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2762	2	2762	2	0.00
25/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2860	3	2860	3	0.00
25/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2073	2	2073	2	0.00
25/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2000	2	2000	2	0.00
25/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2036	2	2036	2	0.00
25/01/2019	R248 On 01-August-19			Bond Future	9.86	92.5904	9.8597	92.5904	0.00
25/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5990	6	5990	6	0.00
25/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5933	6	5933	6	0.00
25/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5876	5	5876	5	0.00
25/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	1873	2	1873	2	0.00
25/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	1896	2	1896	2	0.00
25/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1851	2	1851	2	0.00