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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
28/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	2025 On 07-February-19			Bond Future	133.54	133.5381	133.5419	133.5381	355.00
28/01/2019	2025 On 02-May-19			Bond Future	135.86	135.8572	135.8607	135.8572	691.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2019	2025 On 01-August-19			Bond Future	138.47	138.4644	138.4677	138.4644	0.00
28/01/2019	2029 On 07-February-19			Bond Future	101.51	101.5058	101.5092	101.5058	80.00
28/01/2019	2029 On 02-May-19			Bond Future	102.20	102.1958	102.1990	102.1958	3,020.00
28/01/2019	2029 On 01-August-19			Bond Future	104.20	104.1923	104.1952	104.1923	0.00
28/01/2019	2030 On 07-February-19			Bond Future	9.29	91.8570	9.2893	91.8570	32,299.00
28/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	266	0	266	0	3,960.00
28/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2476	3	2476	3	3,960.00
28/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5573	6	5573	6	0.00
28/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	14	0	14	0	1,320.00
28/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2012	2	2012	2	1,320.00
28/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	978	1	978	1	0.00
28/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	1	0	1	0	0.00
28/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2546	2	2546	2	0.00
28/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3869	4	3869	4	0.00
28/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	275	0	275	0	0.00
28/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4274	4	4274	4	0.00
28/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	57	0	57	0	0.00
28/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4342	4	4342	4	0.00
28/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4410	4	4410	4	0.00
28/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
28/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	967	1	967	1	0.00
28/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	27	0	27	0	0.00
28/01/2019	2030 On 02-May-19			Bond Future	9.35	93.4312	9.3497	93.4312	48,227.00
28/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1814	2	1814	2	0.00
28/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5442	6	5442	6	0.00
28/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1883	2	1883	2	0.00
28/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	553	1	553	1	3,000.00
28/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1848	2	1848	2	3,000.00
28/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1533	1	1533	1	0.00
28/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1506	1	1506	1	0.00
28/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3436	3	3436	3	0.00

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28/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	308	0	308	0	3,000.00
28/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1562	1	1562	1	0.00
28/01/2019	2030 On 01-August-19			Bond Future	9.41	91.2290	9.4086	91.2290	0.00
28/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4328	5	4328	5	0.00
28/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4371	5	4371	5	0.00
28/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4285	5	4285	5	0.00
28/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1291	1	1291	1	0.00
28/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1323	1	1323	1	0.00
28/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1307	1	1307	1	0.00
28/01/2019	2032 On 07-February-19			Bond Future	9.53	93.9464	9.5296	93.9464	21,390.00
28/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5167	5	5167	5	0.00
28/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5241	5	5241	5	0.00
28/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5092	5	5092	5	0.00
28/01/2019	2032 On 02-May-19			Bond Future	9.59	91.4004	9.5905	91.4004	38,741.00
28/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	1929	2	1929	2	0.00
28/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	1965	2	1965	2	0.00
28/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2002	2	2002	2	0.00
28/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1734	2	1734	2	0.00
28/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1796	2	1796	2	0.00
28/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1764	2	1764	2	0.00
28/01/2019	2032 On 01-August-19			Bond Future	9.65	93.1645	9.6482	93.1645	0.00
28/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4540	5	4540	5	0.00
28/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4495	5	4495	5	0.00
28/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4450	5	4450	5	0.00
28/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1554	1	1554	1	0.00
28/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1517	1	1517	1	0.00
28/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1535	1	1535	1	0.00
28/01/2019	2033 On 07-February-19			Bond Future	104.14	104.2614	104.1402	104.2614	120.00
28/01/2019	2033 On 02-May-19			Bond Future	104.80	104.9271	104.8034	104.9271	5,970.00
28/01/2019	2033 On 01-August-19			Bond Future	106.85	106.9768	106.8506	106.9768	0.00
28/01/2019	2037 On 07-February-19			Bond Future	9.75	90.2016	9.7492	90.2016	38,788.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5659	5	5659	5	0.00
28/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5490	5	5490	5	0.00
28/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5574	5	5574	5	0.00
28/01/2019	2037 On 02-May-19			Bond Future	9.81	91.7474	9.8101	91.7474	56,904.00
28/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2049	2	2049	2	0.00
28/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2010	2	2010	2	0.00
28/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2089	2	2089	2	0.00
28/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2164	2	2164	2	0.00
28/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2127	2	2127	2	0.00
28/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2090	2	2090	2	0.00
28/01/2019	2037 On 01-August-19			Bond Future	9.87	89.2623	9.8709	89.2623	0.00
28/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4880	5	4880	5	0.00
28/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	4979	5	4979	5	0.00
28/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4930	5	4930	5	0.00
28/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1784	2	1784	2	0.00
28/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1763	2	1763	2	0.00
28/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1806	2	1806	2	0.00
28/01/2019	2038 On 07-February-19			Bond Future	122.07	122.0651	122.0693	122.0651	2,995.00
28/01/2019	2038 On 02-May-19			Bond Future	124.19	124.1850	124.1889	124.1850	9,441.00
28/01/2019	2038 On 01-August-19			Bond Future	126.56	126.5583	126.5621	126.5583	0.00
28/01/2019	2040 On 07-February-19			Bond Future	9.81	93.6064	9.8091	93.6064	10,535.00
28/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	6028	6	6028	6	0.00
28/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6120	6	6120	6	0.00
28/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5936	5	5936	5	0.00
28/01/2019	2040 On 02-May-19			Bond Future	9.87	95.2106	9.8692	95.2106	20,023.00
28/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3885	4	3885	4	1,150.00
28/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2394	3	2394	3	0.00
28/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1245	1	1245	1	1,150.00

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28/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2350	3	2350	3	0.00
28/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2306	3	2306	3	0.00
28/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2179	2	2179	2	0.00
28/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2218	2	2218	2	0.00
28/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2141	2	2141	2	0.00
28/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3503	3	3503	3	0.00
28/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1227	1	1227	1	0.00
28/01/2019	2040 On 01-August-19			Bond Future	9.93	92.5421	9.9294	92.5421	0.00
28/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5328	6	5328	6	0.00
28/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5381	6	5381	6	0.00
28/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5434	6	5434	6	0.00
28/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1886	2	1886	2	0.00
28/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1932	2	1932	2	0.00
28/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1909	2	1909	2	0.00
28/01/2019	2044 On 07-February-19			Bond Future	9.84	90.7297	9.8388	90.7297	27,669.00
28/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
28/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	6063	6	6063	6	0.00
28/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5969	5	5969	5	0.00
28/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5875	5	5875	5	0.00
28/01/2019	2044 On 02-May-19			Bond Future	9.90	92.2847	9.8967	92.2847	27,449.00
28/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2318	3	2318	3	0.00
28/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2406	3	2406	3	0.00
28/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2362	3	2362	3	0.00
28/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2212	2	2212	2	0.00
28/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2251	2	2251	2	0.00
28/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2291	2	2291	2	0.00
28/01/2019	2044 On 01-August-19			Bond Future	9.95	89.6848	9.9547	89.6848	0.00
28/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5448	6	5448	6	0.00
28/01/2019	2044 On 01-August-19	10.53	Call	Bond Future	6215	7	6215	7	0.00
28/01/2019	2044 On 01-August-19	9.36	Call	Bond Future	1248	1	1248	1	100.00
28/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5394	6	5394	6	0.00
28/01/2019	2044 On 01-August-19	9.86	Call	Bond Future	2939	3	2939	3	100.00

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28/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5502	6	5502	6	0.00
28/01/2019	2044 On 01-August-19	10.53	Put	Bond Future	1661	2	1661	2	100.00
28/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1989	2	1989	2	0.00
28/01/2019	2044 On 01-August-19	9.36	Put	Bond Future	6405	6	6405	6	0.00
28/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1942	2	1942	2	0.00
28/01/2019	2044 On 01-August-19	9.86	Put	Bond Future	3728	3	3728	3	0.00
28/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1965	2	1965	2	0.00
28/01/2019	2046 On 07-February-19			Bond Future	116.32	116.3195	116.3239	116.3195	2,393.00
28/01/2019	2046 On 02-May-19			Bond Future	116.66	116.6540	116.6579	116.6540	10,458.00
28/01/2019	2046 On 01-August-19			Bond Future	118.94	118.9328	118.9367	118.9328	0.00
28/01/2019	2050 On 07-February-19			Bond Future	120.36	120.7362	120.3638	120.7362	3,083.00
28/01/2019	2050 On 02-May-19			Bond Future	122.45	122.8331	122.4536	122.8331	10,571.00
28/01/2019	2050 On 01-August-19			Bond Future	123.03	123.4145	123.0274	123.4145	0.00
28/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	AL37 On 07-February-19			Index Future	616.48	617.0880	616.4810	617.0880	0.00
28/01/2019	AL37 On 02-May-19			Index Future	627.04	627.6640	627.0400	627.6640	0.00
28/01/2019	AL37 On 01-August-19			Index Future	639.14	639.7750	639.1350	639.7750	0.00
28/01/2019	AL7T On 07-February-19			Index Future	711.01	713.0490	711.0100	713.0490	0.00
28/01/2019	AL7T On 02-May-19			Index Future	723.19	725.2690	723.1880	725.2690	0.00
28/01/2019	AL7T On 01-August-19			Index Future	737.14	739.2630	737.1370	739.2630	0.00
28/01/2019	ALBI On 07-February-19			Index Future	643.51	645.8810	643.5110	645.8810	396.00
28/01/2019	ALBI On 02-May-19			Index Future	654.53	656.9500	654.5330	656.9500	751.00
28/01/2019	ALBI On 01-August-19			Index Future	667.16	669.6260	667.1580	669.6260	0.00
28/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2019	ES33 On 07-February-19			Bond Future	10.94	78.6432	10.9356	78.6432	0.00
28/01/2019	ES33 On 02-May-19			Bond Future	11.04	76.2005	11.0353	76.2005	350.00
28/01/2019	ES33 On 01-August-19			Bond Future	11.14	77.6712	11.1364	77.6712	0.00
28/01/2019	ES42 On 07-February-19			Bond Future	11.16	80.9573	11.1646	80.9573	0.00
28/01/2019	ES42 On 02-May-19			Bond Future	11.26	78.0844	11.2639	78.0844	4,919.00
28/01/2019	ES42 On 01-August-19			Bond Future	11.36	79.5918	11.3628	79.5918	0.00
28/01/2019	GOVI On 07-February-19			GOVI	637.05	639.4560	637.0470	639.4560	46.00
28/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
28/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
28/01/2019	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
28/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	294630	27	294630	27	0.00
28/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	294730	27	294730	27	0.00
28/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	294830	27	294830	27	0.00
28/01/2019	GOVI On 02-May-19			GOVI	647.96	650.4150	647.9580	650.4150	434.00
28/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	780	3	780	3	0.00
28/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	880	3	880	3	0.00
28/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	980	3	980	3	0.00
28/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
28/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
28/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
28/01/2019	GOVI On 01-August-19			GOVI	660.46	662.9650	660.4560	662.9650	0.00
28/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	217660	24	217660	24	0.00
28/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	217760	24	217760	24	0.00
28/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	217860	24	217860	24	0.00
28/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
28/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
28/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
28/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2019	IGOV On 07-February-19			Index Future	256.73	256.8070	256.7250	256.8070	105.00
28/01/2019	IGOV On 02-May-19			Index Future	261.18	261.2670	261.1810	261.2670	715.00
28/01/2019	IGOV On 01-August-19			Index Future	266.28	266.3700	266.2820	266.3700	0.00
28/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
28/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
28/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
28/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
28/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7300	99.7400	99.7300	0.00
28/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
28/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.82	102.8100	102.8200	102.8100	0.00
28/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.83	98.8200	98.8300	98.8200	0.00
28/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.40	102.3800	102.4000	102.3800	0.00
28/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.38	99.3400	99.3800	99.3400	0.00
28/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.16	96.1400	96.1600	96.1400	0.00
28/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.32	95.3100	95.3200	95.3100	0.00
28/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.44	94.4200	94.4400	94.4200	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
28/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.53	94.4800	94.5300	94.4800	0.00
28/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.67	96.6000	96.6700	96.6000	51.00
28/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.76	96.6700	96.7600	96.6700	0.00
28/01/2019	IS05 On 21-June-22			Interest Rate Swap	97.89	97.8000	97.8900	97.8000	0.00
28/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.77	101.6800	101.7700	101.6800	0.00
28/01/2019	IS05 On 20-December-22			Interest Rate Swap	102.98	102.8800	102.9800	102.8800	0.00
28/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.30	96.1800	96.3000	96.1800	0.00
28/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.32	102.2000	102.3200	102.2000	0.00
28/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.77	97.6500	97.7700	97.6500	0.00
28/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.28	94.0400	94.2800	94.0400	0.00
28/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.26	91.0000	91.2600	91.0000	0.00
28/01/2019	IS10 On 15-June-26			Interest Rate Swap	89.99	89.7100	89.9900	89.7100	0.00
28/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.15	91.8600	92.1500	91.8600	0.00
28/01/2019	IS10 On 21-December-26			Interest Rate Swap	95.96	95.6700	95.9600	95.6700	0.00
28/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.51	94.2200	94.5100	94.2200	0.00
28/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.59	96.2900	96.5900	96.2900	0.00
28/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.05	101.7600	102.0500	101.7600	0.00
28/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.40	102.1100	102.4000	102.1100	0.00
28/01/2019	IS10 On 22-March-28			Interest Rate Swap	95.88	95.5800	95.8800	95.5800	0.00
28/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.09	102.7900	103.0900	102.7900	0.00
28/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.62	96.3100	96.6200	96.3100	0.00
28/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
28/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
28/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
28/01/2019	R023 On 07-February-19			Bond Future	7.91	103.0781	7.9114	103.0781	32,282.00
28/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8542	9	8542	9	0.00
28/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8603	9	8603	9	0.00
28/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8572	9	8572	9	0.00
28/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R023 On 02-May-19			Bond Future	7.94	100.9160	7.9359	100.9160	65,479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1858	2	1858	2	0.00
28/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1831	2	1831	2	0.00
28/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1804	2	1804	2	0.00
28/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	188	0	188	0	0.00
28/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	193	0	193	0	0.00
28/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	184	0	184	0	0.00
28/01/2019	R023 On 01-August-19			Bond Future	7.94	102.8634	7.9404	102.8634	0.00
28/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3247	3	3247	3	0.00
28/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3299	3	3299	3	0.00
28/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3273	3	3273	3	0.00
28/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	285	0	285	0	0.00
28/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	282	0	282	0	0.00
28/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	288	0	288	0	0.00
28/01/2019	R035 On 07-February-19			Bond Future	9.67	97.9663	9.6748	97.9663	11,457.00
28/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5652	5	5652	5	0.00
28/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5568	5	5568	5	0.00
28/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5736	5	5736	5	0.00
28/01/2019	R035 On 02-May-19			Bond Future	9.73	95.1463	9.7333	95.1463	72,678.00
28/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2134	2	2134	2	0.00
28/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2174	2	2174	2	0.00
28/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2095	2	2095	2	0.00
28/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2120	2	2120	2	0.00
28/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2048	2	2048	2	0.00
28/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2084	2	2084	2	0.00
28/01/2019	R035 On 01-August-19			Bond Future	9.79	96.9824	9.7899	96.9824	0.00
28/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5053	5	5053	5	0.00
28/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5003	5	5003	5	0.00
28/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4954	5	4954	5	0.00
28/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1794	2	1794	2	0.00
28/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1816	2	1816	2	0.00
28/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1773	2	1773	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
28/01/2019	R186 On 07-February-19			Bond Future	8.76	111.5124	8.7637	111.5124	65,604.00
28/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1473	2	1473	2	0.00
28/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2565	3	2565	3	3,000.00
28/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3132	3	3132	3	0.00
28/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3586	4	3586	4	6,000.00
28/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	49	0	49	0	1,000.00
28/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4265	5	4265	5	0.00
28/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2006	2	2006	2	0.00
28/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	1	0	1	0	0.00
28/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6601	7	6601	7	0.00
28/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	500	1	500	1	1,170.00
28/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2734	3	2734	3	3,000.00
28/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	1	0	1	0	0.00
28/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2961	3	2961	3	1,170.00
28/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	3	0	3	0	210.00
28/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6491	7	6491	7	0.00
28/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
28/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	463	0	463	0	0.00
28/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3295	3	3295	3	0.00
28/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	5	0	5	0	0.00
28/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	8	0	8	0	0.00
28/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2805	3	2805	3	0.00
28/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1631	1	1631	1	0.00
28/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
28/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3419	3	3419	3	0.00
28/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
28/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	31	0	31	0	1,000.00
28/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3357	3	3357	3	0.00
28/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	3	0	3	0	0.00
28/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	1	0	1	0	0.00
28/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	81	0	81	0	7,500.00
28/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	11	0	11	0	0.00
28/01/2019	R186 On 02-May-19			Bond Future	8.82	113.4235	8.8185	113.4235	68,154.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1006	1	1006	1	3,250.00
28/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2172	2	2172	2	0.00
28/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	7030	7	7030	7	0.00
28/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5415	6	5415	6	0.00
28/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2135	2	2135	2	0.00
28/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3271	4	3271	4	200.00
28/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6474	7	6474	7	0.00
28/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3052	3	3052	3	3,250.00
28/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2098	2	2098	2	0.00
28/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2062	2	2062	2	7,000.00
28/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6778	7	6778	7	0.00
28/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1409	2	1409	2	7,500.00
28/01/2019	R186 On 02-May-19	9.05	Call	Bond Future	2247	2	2247	2	0.00
28/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1132	1	1132	1	200.00
28/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2841	3	2841	3	90.00
28/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	935	1	935	1	90.00
28/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	682	1	682	1	7,000.00
28/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1018	1	1018	1	0.00
28/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2547	2	2547	2	0.00
28/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2092	2	2092	2	0.00
28/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	529	0	529	0	0.00
28/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	1821	2	1821	2	0.00
28/01/2019	R186 On 02-May-19	9.05	Put	Bond Future	917	1	917	1	3,250.00
28/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1516	1	1516	1	0.00
28/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	976	1	976	1	0.00
28/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	661	1	661	1	0.00
28/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	190	0	190	0	7,000.00
28/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	100	0	100	0	3,250.00
28/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	86	0	86	0	200.00
28/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	590	1	590	1	0.00
28/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	1987	2	1987	2	0.00
28/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	997	1	997	1	0.00
28/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	117	0	117	0	90.00
28/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	956	1	956	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
28/01/2019	R186 On 01-August-19			Bond Future	8.87	110.3114	8.8665	110.3114	0.00
28/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2689	3	2689	3	6,000.00
28/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	763	1	763	1	6,000.00
28/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4501	5	4501	5	0.00
28/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4586	5	4586	5	0.00
28/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6994	7	6994	7	0.00
28/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4543	5	4543	5	0.00
28/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	891	1	891	1	0.00
28/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	880	1	880	1	0.00
28/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	434	0	434	0	6,000.00
28/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1663	2	1663	2	0.00
28/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4013	4	4013	4	0.00
28/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	902	1	902	1	0.00
28/01/2019	R197 On 07-February-19			Bond Future	300.26	300.2530	300.2609	300.2530	5.00
28/01/2019	R197 On 02-May-19			Bond Future	305.47	305.4674	305.4745	305.4674	2,350.00
28/01/2019	R197 On 01-August-19			Bond Future	303.88	303.8771	303.8836	303.8771	0.00
28/01/2019	R202 On 07-February-19			Bond Future	234.91	234.9068	234.9147	234.9068	948.00
28/01/2019	R202 On 02-May-19			Bond Future	238.99	238.9862	238.9937	238.9862	8,266.00
28/01/2019	R202 On 01-August-19			Bond Future	239.65	239.6406	239.6476	239.6406	0.00
28/01/2019	R207 On 07-February-19			Bond Future	6.30	101.4441	6.2965	101.4441	9,309.00
28/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	207	0	207	0	0.00
28/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	199	0	199	0	0.00
28/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	190	0	190	0	0.00
28/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 02-May-19			Bond Future	5.90	103.1826	5.8979	103.1826	6,692.00
28/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1143	1	1143	1	0.00
28/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1157	1	1157	1	0.00
28/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1150	1	1150	1	0.00
28/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 01-August-19			Bond Future	4.76	101.5317	4.7609	101.5317	0.00

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28/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1121	1	1121	1	0.00
28/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1125	1	1125	1	0.00
28/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1129	1	1129	1	0.00
28/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
28/01/2019	R208 On 07-February-19			Bond Future	7.08	101.9268	7.0816	101.9268	4,799.00
28/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	79	0	79	0	0.00
28/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	69	0	69	0	0.00
28/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	60	0	60	0	0.00
28/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	82	0	82	0	0.00
28/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	102	0	102	0	0.00
28/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	91	0	91	0	0.00
28/01/2019	R208 On 02-May-19			Bond Future	7.03	100.2732	7.0250	100.2732	13,637.00
28/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1740	2	1740	2	0.00
28/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1756	2	1756	2	0.00
28/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1772	2	1772	2	0.00
28/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	21	0	21	0	0.00
28/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	23	0	23	0	0.00
28/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	22	0	22	0	0.00
28/01/2019	R208 On 01-August-19			Bond Future	6.90	102.2083	6.8954	102.2083	0.00
28/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	1972	2	1972	2	0.00
28/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	1958	2	1958	2	0.00
28/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	1945	2	1945	2	0.00
28/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	44	0	44	0	0.00
28/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	42	0	42	0	0.00
28/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	43	0	43	0	0.00
28/01/2019	R209 On 07-February-19			Bond Future	9.62	74.6486	9.6183	74.6486	15,148.00
28/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	1	0	1	0	4,000.00
28/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	348	1	348	1	4,000.00
28/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3671	4	3671	4	0.00
28/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	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
28/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3940	4	3940	4	0.00
28/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4580	4	4580	4	0.00
28/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	864	1	864	1	0.00
28/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4509	4	4509	4	0.00
28/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	4	0	4	0	4,000.00
28/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4437	4	4437	4	0.00
28/01/2019	R209 On 02-May-19			Bond Future	9.67	72.7793	9.6713	72.7793	110,825.00
28/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1868	2	1868	2	0.00
28/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1834	2	1834	2	0.00
28/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2861	3	2861	3	760.00
28/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	889	1	889	1	760.00
28/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	1902	2	1902	2	0.00
28/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5476	6	5476	6	0.00
28/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6555	7	6555	7	0.00
28/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	258	0	258	0	760.00
28/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1778	2	1778	2	0.00
28/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1087	1	1087	1	0.00
28/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	385	0	385	0	11,560.00
28/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	3018	3	3018	3	0.00
28/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1747	2	1747	2	0.00
28/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1717	2	1717	2	0.00
28/01/2019	R209 On 01-August-19			Bond Future	9.72	74.1840	9.7215	74.1840	0.00
28/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4245	5	4245	5	0.00
28/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4329	5	4329	5	0.00
28/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4287	5	4287	5	0.00
28/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1550	1	1550	1	0.00
28/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1569	1	1569	1	0.00
28/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1532	1	1532	1	0.00
28/01/2019	R210 On 07-February-19			Bond Future	188.06	188.0537	188.0598	188.0537	2,020.00
28/01/2019	R210 On 02-May-19			Bond Future	188.77	188.7641	188.7699	188.7641	1,268.00
28/01/2019	R210 On 01-August-19			Bond Future	192.46	192.4519	192.4573	192.4519	0.00
28/01/2019	R212 On 07-February-19			Bond Future	156.30	156.2913	156.2950	156.2913	3,450.00
28/01/2019	R212 On 02-May-19			Bond Future	159.01	159.0055	159.0089	159.0055	3,446.00
28/01/2019	R212 On 01-August-19			Bond Future	162.04	162.0405	162.0435	162.0405	0.00

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28/01/2019	R213 On 07-February-19			Bond Future	9.41	86.3807	9.4094	86.3807	2,102.00
28/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4680	4	4680	4	0.00
28/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4612	4	4612	4	0.00
28/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4747	4	4747	4	0.00
28/01/2019	R213 On 02-May-19			Bond Future	9.47	84.3126	9.4651	84.3126	31,029.00
28/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1807	2	1807	2	0.00
28/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1775	2	1775	2	0.00
28/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1742	2	1742	2	0.00
28/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1621	1	1621	1	0.00
28/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1649	2	1649	2	0.00
28/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1592	1	1592	1	0.00
28/01/2019	R213 On 01-August-19			Bond Future	9.52	85.9396	9.5178	85.9396	0.00
28/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4172	4	4172	4	0.00
28/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4213	4	4213	4	0.00
28/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4255	5	4255	5	0.00
28/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1388	1	1388	1	0.00
28/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1421	1	1421	1	0.00
28/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1404	1	1404	1	0.00
28/01/2019	R214 On 07-February-19			Bond Future	9.79	73.8196	9.7887	73.8196	10,546.00
28/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5491	5	5491	5	0.00
28/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5414	5	5414	5	0.00
28/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5338	5	5338	5	0.00
28/01/2019	R214 On 02-May-19			Bond Future	9.84	71.7898	9.8408	71.7898	21,437.00
28/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	1996	2	1996	2	0.00
28/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	1924	2	1924	2	0.00
28/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	1960	2	1960	2	0.00
28/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1830	2	1830	2	0.00
28/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1799	2	1799	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
28/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1862	2	1862	2	0.00
28/01/2019	R214 On 01-August-19			Bond Future	9.89	73.1751	9.8912	73.1751	0.00
28/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4458	5	4458	5	0.00
28/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4502	5	4502	5	0.00
28/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4415	5	4415	5	0.00
28/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1636	2	1636	2	0.00
28/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1616	2	1616	2	0.00
28/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1597	1	1597	1	0.00
28/01/2019	R248 On 07-February-19			Bond Future	9.81	94.2880	9.8138	94.2880	83,523.00
28/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
28/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	7108	7	7108	7	0.00
28/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6910	6	6910	6	0.00
28/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7009	7	7009	7	0.00
28/01/2019	R248 On 02-May-19			Bond Future	9.87	91.4683	9.8664	91.4683	92,556.00
28/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2507	3	2507	3	0.00
28/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2461	3	2461	3	0.00
28/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2554	3	2554	3	0.00
28/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2258	2	2258	2	0.00
28/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2179	2	2179	2	0.00
28/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2218	2	2218	2	0.00
28/01/2019	R248 On 01-August-19			Bond Future	9.92	93.2334	9.9174	93.2334	0.00
28/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5624	6	5624	6	0.00
28/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5568	6	5568	6	0.00
28/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5513	6	5513	6	0.00
28/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	2004	2	2004	2	0.00
28/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2028	2	2028	2	0.00
28/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1980	2	1980	2	0.00