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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
30/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	2025 On 07-February-19			Bond Future	133.46	133.5460	133.4624	133.5460	355.00
30/01/2019	2025 On 02-May-19			Bond Future	135.78	135.8645	135.7781	135.8645	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
30/01/2019	2025 On 01-August-19			Bond Future	138.38	138.4713	138.3823	138.4713	0.00
30/01/2019	2029 On 07-February-19			Bond Future	101.41	101.5126	101.4149	101.5126	80.00
30/01/2019	2029 On 02-May-19			Bond Future	102.10	102.2020	102.1017	102.2020	3,020.00
30/01/2019	2029 On 01-August-19			Bond Future	104.10	104.1982	104.0953	104.1982	0.00
30/01/2019	2030 On 07-February-19			Bond Future	9.25	91.5448	9.2511	91.5448	29,518.00
30/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	294	0	294	0	3,960.00
30/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2703	3	2703	3	3,960.00
30/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5817	6	5817	6	0.00
30/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	12	0	12	0	1,320.00
30/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2222	2	2222	2	1,320.00
30/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1110	1	1110	1	0.00
30/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3624	4	3624	4	0.00
30/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2299	3	2299	3	0.00
30/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	162	0	162	0	0.00
30/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4030	4	4030	4	0.00
30/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	23	0	23	0	0.00
30/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4098	4	4098	4	0.00
30/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4166	4	4166	4	0.00
30/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
30/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	751	1	751	1	0.00
30/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	9	0	9	0	0.00
30/01/2019	2030 On 02-May-19			Bond Future	9.31	93.1131	9.3104	93.1131	48,227.00
30/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1931	2	1931	2	0.00
30/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5650	5	5650	5	0.00
30/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2003	2	2003	2	0.00
30/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	602	1	602	1	3,000.00
30/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1966	2	1966	2	3,000.00
30/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1404	2	1404	2	0.00
30/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1378	1	1378	1	0.00
30/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3237	3	3237	3	0.00

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30/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	268	0	268	0	3,000.00
30/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1431	2	1431	2	0.00
30/01/2019	2030 On 01-August-19			Bond Future	9.37	90.9043	9.3679	90.9043	0.00
30/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4492	4	4492	4	0.00
30/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4536	4	4536	4	0.00
30/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4449	4	4449	4	0.00
30/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1205	1	1205	1	0.00
30/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1235	1	1235	1	0.00
30/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1220	1	1220	1	0.00
30/01/2019	2032 On 07-February-19			Bond Future	9.48	93.6441	9.4812	93.6441	21,390.00
30/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	4832	5	4832	5	0.00
30/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	4906	5	4906	5	0.00
30/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	4757	5	4757	5	0.00
30/01/2019	2032 On 02-May-19			Bond Future	9.54	91.0923	9.5408	91.0923	38,741.00
30/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2091	2	2091	2	0.00
30/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2129	2	2129	2	0.00
30/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2168	2	2168	2	0.00
30/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1560	2	1560	2	0.00
30/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1619	2	1619	2	0.00
30/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1589	2	1589	2	0.00
30/01/2019	2032 On 01-August-19			Bond Future	9.60	92.8500	9.5969	92.8500	0.00
30/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4765	5	4765	5	0.00
30/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4718	5	4718	5	0.00
30/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4672	4	4672	4	0.00
30/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1432	2	1432	2	0.00
30/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1397	1	1397	1	0.00
30/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1414	2	1414	2	0.00
30/01/2019	2033 On 07-February-19			Bond Future	103.89	104.0192	103.8891	104.0192	120.00
30/01/2019	2033 On 02-May-19			Bond Future	104.55	104.6800	104.5466	104.6800	6,090.00
30/01/2019	2033 On 01-August-19			Bond Future	106.59	106.7245	106.5878	106.7245	0.00
30/01/2019	2037 On 07-February-19			Bond Future	9.72	89.8236	9.7161	89.8236	38,788.00

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30/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5402	6	5402	6	0.00
30/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5233	5	5233	5	0.00
30/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5317	6	5317	6	0.00
30/01/2019	2037 On 02-May-19			Bond Future	9.78	91.3625	9.7762	91.3625	56,904.00
30/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2161	2	2161	2	0.00
30/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2120	2	2120	2	0.00
30/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2202	2	2202	2	0.00
30/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2014	2	2014	2	0.00
30/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	1979	2	1979	2	0.00
30/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	1943	2	1943	2	0.00
30/01/2019	2037 On 01-August-19			Bond Future	9.84	88.8696	9.8359	88.8696	0.00
30/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	5044	5	5044	5	0.00
30/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5144	5	5144	5	0.00
30/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	5094	5	5094	5	0.00
30/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1684	2	1684	2	0.00
30/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1664	2	1664	2	0.00
30/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1705	2	1705	2	0.00
30/01/2019	2038 On 07-February-19			Bond Future	121.70	122.0738	121.7020	122.0738	1,995.00
30/01/2019	2038 On 02-May-19			Bond Future	123.81	124.1929	123.8136	124.1929	10,004.00
30/01/2019	2038 On 01-August-19			Bond Future	126.18	126.5660	126.1785	126.5660	0.00
30/01/2019	2040 On 07-February-19			Bond Future	9.78	93.1991	9.7760	93.1991	10,535.00
30/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5752	6	5752	6	0.00
30/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	5844	6	5844	6	0.00
30/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5660	6	5660	6	0.00
30/01/2019	2040 On 02-May-19			Bond Future	9.84	94.7957	9.8353	94.7957	20,023.00
30/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	4058	4	4058	4	1,150.00
30/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2520	2	2520	2	0.00
30/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1324	1	1324	1	1,150.00

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30/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2475	2	2475	2	0.00
30/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2429	2	2429	2	0.00
30/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2025	2	2025	2	0.00
30/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2061	2	2061	2	0.00
30/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	1988	2	1988	2	0.00
30/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3302	3	3302	3	0.00
30/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1120	1	1120	1	0.00
30/01/2019	2040 On 01-August-19			Bond Future	9.89	92.1187	9.8945	92.1187	0.00
30/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5504	5	5504	5	0.00
30/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5558	5	5558	5	0.00
30/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5612	5	5612	5	0.00
30/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1780	2	1780	2	0.00
30/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1825	2	1825	2	0.00
30/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1802	2	1802	2	0.00
30/01/2019	2044 On 07-February-19			Bond Future	9.80	90.3147	9.8007	90.3147	22,701.00
30/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
30/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5740	6	5740	6	0.00
30/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5646	6	5646	6	0.00
30/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5552	6	5552	6	0.00
30/01/2019	2044 On 02-May-19			Bond Future	9.86	91.8619	9.8578	91.8619	33,666.00
30/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2465	2	2465	2	0.00
30/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2557	2	2557	2	0.00
30/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2511	2	2511	2	0.00
30/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2036	2	2036	2	0.00
30/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2074	2	2074	2	0.00
30/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2111	2	2111	2	0.00
30/01/2019	2044 On 01-August-19			Bond Future	9.91	89.2535	9.9146	89.2535	0.00
30/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5658	6	5658	6	0.00
30/01/2019	2044 On 01-August-19	10.53	Call	Bond Future	6439	6	6439	6	0.00
30/01/2019	2044 On 01-August-19	9.36	Call	Bond Future	1327	1	1327	1	100.00
30/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5603	5	5603	5	0.00
30/01/2019	2044 On 01-August-19	9.86	Call	Bond Future	3083	3	3083	3	100.00

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30/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5713	6	5713	6	0.00
30/01/2019	2044 On 01-August-19	10.53	Put	Bond Future	1553	2	1553	2	100.00
30/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1865	2	1865	2	0.00
30/01/2019	2044 On 01-August-19	9.36	Put	Bond Future	6151	6	6151	6	0.00
30/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1820	2	1820	2	0.00
30/01/2019	2044 On 01-August-19	9.86	Put	Bond Future	3540	4	3540	4	0.00
30/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1843	2	1843	2	0.00
30/01/2019	2046 On 07-February-19			Bond Future	115.89	116.3280	115.8874	116.3280	2,393.00
30/01/2019	2046 On 02-May-19			Bond Future	116.21	116.6618	116.2125	116.6618	10,458.00
30/01/2019	2046 On 01-August-19			Bond Future	118.48	118.9405	118.4816	118.9405	0.00
30/01/2019	2050 On 07-February-19			Bond Future	119.86	120.3683	119.8625	120.3683	3,083.00
30/01/2019	2050 On 02-May-19			Bond Future	121.94	122.4579	121.9421	122.4579	10,593.00
30/01/2019	2050 On 01-August-19			Bond Future	122.50	123.0315	122.5049	123.0315	0.00
30/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	AL37 On 07-February-19			Index Future	617.43	616.7870	617.4280	616.7870	0.00
30/01/2019	AL37 On 02-May-19			Index Future	628.00	627.3490	627.9990	627.3490	0.00
30/01/2019	AL37 On 01-August-19			Index Future	640.11	639.4480	640.1090	639.4480	0.00
30/01/2019	AL7T On 07-February-19			Index Future	712.40	711.1160	712.3970	711.1160	0.00
30/01/2019	AL7T On 02-May-19			Index Future	724.60	723.2930	724.5950	723.2930	0.00
30/01/2019	AL7T On 01-August-19			Index Future	738.57	737.2430	738.5680	737.2430	0.00
30/01/2019	ALBI On 07-February-19			Index Future	645.16	643.7650	645.1640	643.7650	366.00
30/01/2019	ALBI On 02-May-19			Index Future	656.21	654.7890	656.2100	654.7890	751.00
30/01/2019	ALBI On 01-August-19			Index Future	668.86	667.4170	668.8640	667.4170	0.00
30/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2019	ES33 On 07-February-19			Bond Future	10.90	78.3627	10.9003	78.3627	0.00
30/01/2019	ES33 On 02-May-19			Bond Future	11.00	75.9147	10.9990	75.9147	350.00
30/01/2019	ES33 On 01-August-19			Bond Future	11.10	77.3795	11.0990	77.3795	0.00
30/01/2019	ES42 On 07-February-19			Bond Future	11.13	80.6023	11.1297	80.6023	0.00
30/01/2019	ES42 On 02-May-19			Bond Future	11.23	77.7227	11.2279	77.7227	4,919.00
30/01/2019	ES42 On 01-August-19			Bond Future	11.33	79.2228	11.3256	79.2228	0.00
30/01/2019	GOVI On 07-February-19			GOVI	638.73	637.2970	638.7280	637.2970	46.00
30/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
30/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
30/01/2019	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
30/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	277820	29	277820	29	0.00
30/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	277920	29	277920	29	0.00
30/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	278020	29	278020	29	0.00
30/01/2019	GOVI On 02-May-19			GOVI	649.66	648.2110	649.6640	648.2110	434.00
30/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	17840	0	17840	0	0.00
30/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	17940	0	17940	0	0.00
30/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	18040	0	18040	0	0.00
30/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
30/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
30/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
30/01/2019	GOVI On 01-August-19			GOVI	662.19	660.7120	662.1920	660.7120	0.00
30/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	235020	22	235020	22	0.00
30/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	235120	22	235120	22	0.00
30/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	235220	22	235220	22	0.00
30/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
30/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
30/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
30/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2019	IGOV On 07-February-19			Index Future	256.24	256.6390	256.2370	256.6390	90.00
30/01/2019	IGOV On 02-May-19			Index Future	260.68	261.0930	260.6830	261.0930	730.00
30/01/2019	IGOV On 01-August-19			Index Future	265.77	266.1910	265.7720	266.1910	0.00
30/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
30/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
30/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
30/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
30/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
30/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
30/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8200	102.8100	102.8200	0.00
30/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.82	98.8400	98.8200	98.8400	0.00
30/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.39	102.4000	102.3900	102.4000	0.00
30/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.36	99.3800	99.3600	99.3800	0.00
30/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.14	96.1700	96.1400	96.1700	0.00
30/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.29	95.3300	95.2900	95.3300	0.00
30/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.41	94.4400	94.4100	94.4400	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
30/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.49	94.5400	94.4900	94.5400	0.00
30/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.62	96.6700	96.6200	96.6700	51.00
30/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.70	96.7600	96.7000	96.7600	0.00
30/01/2019	IS05 On 21-June-22			Interest Rate Swap	97.82	97.9100	97.8200	97.9100	0.00
30/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.69	101.8000	101.6900	101.8000	0.00
30/01/2019	IS05 On 20-December-22			Interest Rate Swap	102.89	103.0200	102.8900	103.0200	0.00
30/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.19	96.3400	96.1900	96.3400	0.00
30/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.22	102.3600	102.2200	102.3600	0.00
30/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.67	97.8200	97.6700	97.8200	0.00
30/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.11	94.3000	94.1100	94.3000	0.00
30/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.08	91.2700	91.0800	91.2700	0.00
30/01/2019	IS10 On 15-June-26			Interest Rate Swap	89.80	89.9900	89.8000	89.9900	0.00
30/01/2019	IS10 On 21-September-26			Interest Rate Swap	91.96	92.1500	91.9600	92.1500	0.00
30/01/2019	IS10 On 21-December-26			Interest Rate Swap	95.77	95.9500	95.7700	95.9500	0.00
30/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.33	94.5100	94.3300	94.5100	0.00
30/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.40	96.6000	96.4000	96.6000	0.00
30/01/2019	IS10 On 20-September-27			Interest Rate Swap	101.88	102.0800	101.8800	102.0800	0.00
30/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.23	102.4400	102.2300	102.4400	0.00
30/01/2019	IS10 On 22-March-28			Interest Rate Swap	95.71	95.9200	95.7100	95.9200	0.00
30/01/2019	IS10 On 20-June-28			Interest Rate Swap	102.92	103.1300	102.9200	103.1300	0.00
30/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.45	96.6500	96.4500	96.6500	0.00
30/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
30/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/01/2019	R023 On 07-February-19			Bond Future	7.86	103.0302	7.8639	103.0302	32,000.00
30/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8703	9	8703	9	0.00
30/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8764	9	8764	9	0.00
30/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8733	9	8733	9	0.00
30/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R023 On 02-May-19			Bond Future	7.89	100.8666	7.8856	100.8666	66,479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1988	2	1988	2	0.00
30/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1960	2	1960	2	0.00
30/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1933	2	1933	2	0.00
30/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	155	0	155	0	0.00
30/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	159	0	159	0	0.00
30/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	152	0	152	0	0.00
30/01/2019	R023 On 01-August-19			Bond Future	7.89	102.8126	7.8863	102.8126	0.00
30/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3381	3	3381	3	0.00
30/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3434	3	3434	3	0.00
30/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3407	3	3407	3	0.00
30/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	255	0	255	0	0.00
30/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	252	0	252	0	0.00
30/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	258	0	258	0	0.00
30/01/2019	R035 On 07-February-19			Bond Future	9.64	97.6305	9.6414	97.6305	11,417.00
30/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5395	6	5395	6	0.00
30/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5311	6	5311	6	0.00
30/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5479	6	5479	6	0.00
30/01/2019	R035 On 02-May-19			Bond Future	9.70	94.8041	9.6991	94.8041	72,384.00
30/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2248	2	2248	2	0.00
30/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2290	2	2290	2	0.00
30/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2207	2	2207	2	0.00
30/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	1972	2	1972	2	0.00
30/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	1903	2	1903	2	0.00
30/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	1938	2	1938	2	0.00
30/01/2019	R035 On 01-August-19			Bond Future	9.75	96.6332	9.7547	96.6332	0.00
30/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5217	5	5217	5	0.00
30/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5167	5	5167	5	0.00
30/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	5117	5	5117	5	0.00
30/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1694	2	1694	2	0.00
30/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1715	2	1715	2	0.00
30/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1674	2	1674	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
30/01/2019	R186 On 07-February-19			Bond Future	8.73	111.2214	8.7307	111.2214	62,104.00
30/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1627	1	1627	1	0.00
30/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3325	3	3325	3	0.00
30/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3782	4	3782	4	6,000.00
30/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2753	3	2753	3	3,000.00
30/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	47	0	47	0	1,000.00
30/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4462	4	4462	4	0.00
30/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2183	2	2183	2	0.00
30/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6797	7	6797	7	0.00
30/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2925	3	2925	3	3,000.00
30/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	3154	3	3154	3	1,170.00
30/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	2	0	2	0	210.00
30/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6688	6	6688	6	0.00
30/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	558	0	558	0	1,170.00
30/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
30/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	324	0	324	0	0.00
30/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3098	3	3098	3	0.00
30/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	1	0	1	0	0.00
30/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	2	0	2	0	0.00
30/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2607	3	2607	3	0.00
30/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1432	2	1432	2	0.00
30/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
30/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3222	3	3222	3	0.00
30/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
30/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	11	0	11	0	1,000.00
30/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3160	3	3160	3	0.00
30/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	1	0	1	0	0.00
30/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	38	0	38	0	7,500.00
30/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	3	0	3	0	0.00
30/01/2019	R186 On 02-May-19			Bond Future	8.78	113.1268	8.7842	113.1268	68,281.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1072	1	1072	1	3,250.00
30/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2285	2	2285	2	0.00
30/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	7215	7	7215	7	0.00
30/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5588	5	5588	5	0.00
30/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2247	2	2247	2	0.00
30/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3413	3	3413	3	200.00
30/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6656	6	6656	6	0.00
30/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3189	3	3189	3	3,250.00
30/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2209	2	2209	2	0.00
30/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1204	1	1204	1	200.00
30/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2974	3	2974	3	90.00
30/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	998	1	998	1	90.00
30/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	731	1	731	1	7,000.00
30/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2172	2	2172	2	7,000.00
30/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6962	7	6962	7	0.00
30/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1494	1	1494	1	7,500.00
30/01/2019	R186 On 02-May-19	9.05	Call	Bond Future	2362	2	2362	2	0.00
30/01/2019	R186 On 02-May-19	9.05	Put	Bond Future	834	1	834	1	3,250.00
30/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1402	2	1402	2	0.00
30/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	929	1	929	1	0.00
30/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2397	3	2397	3	0.00
30/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	1956	2	1956	2	0.00
30/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	472	1	472	1	0.00
30/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	1695	2	1695	2	0.00
30/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	890	1	890	1	0.00
30/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	595	1	595	1	0.00
30/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	165	0	165	0	7,000.00
30/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	86	0	86	0	3,250.00
30/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	73	0	73	0	200.00
30/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	529	1	529	1	0.00
30/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	1855	2	1855	2	0.00
30/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	909	1	909	1	0.00
30/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	100	0	100	0	90.00
30/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	871	1	871	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
30/01/2019	R186 On 01-August-19			Bond Future	8.83	110.0085	8.8308	110.0085	0.00
30/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2797	3	2797	3	6,000.00
30/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	808	1	808	1	6,000.00
30/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4642	4	4642	4	0.00
30/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4729	5	4729	5	0.00
30/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	7162	7	7162	7	0.00
30/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4685	5	4685	5	0.00
30/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	832	1	832	1	0.00
30/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	821	1	821	1	0.00
30/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	401	0	401	0	6,000.00
30/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	842	1	842	1	0.00
30/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1570	2	1570	2	0.00
30/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	3857	4	3857	4	0.00
30/01/2019	R197 On 07-February-19			Bond Future	300.05	300.0768	300.0524	300.0768	5.00
30/01/2019	R197 On 02-May-19			Bond Future	305.26	305.2862	305.2586	305.2862	2,350.00
30/01/2019	R197 On 01-August-19			Bond Future	303.66	303.6911	303.6610	303.6911	0.00
30/01/2019	R202 On 07-February-19			Bond Future	234.37	234.6511	234.3666	234.6511	548.00
30/01/2019	R202 On 02-May-19			Bond Future	238.43	238.7248	238.4331	238.7248	8,666.00
30/01/2019	R202 On 01-August-19			Bond Future	239.07	239.3729	239.0740	239.3729	0.00
30/01/2019	R207 On 07-February-19			Bond Future	6.32	101.3515	6.3230	101.3515	9,309.00
30/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	184	0	184	0	0.00
30/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	175	0	175	0	0.00
30/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	166	0	166	0	0.00
30/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 02-May-19			Bond Future	5.94	103.0878	5.9354	103.0878	6,692.00
30/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1118	1	1118	1	0.00
30/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1131	1	1131	1	0.00
30/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1125	1	1125	1	0.00
30/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 01-August-19			Bond Future	4.82	101.4347	4.8213	101.4347	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
30/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1094	1	1094	1	0.00
30/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1098	1	1098	1	0.00
30/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1103	1	1103	1	0.00
30/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
30/01/2019	R208 On 07-February-19			Bond Future	7.01	101.9255	7.0119	101.9255	4,799.00
30/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	156	0	156	0	0.00
30/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	141	0	141	0	0.00
30/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	127	0	127	0	0.00
30/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	24	0	24	0	0.00
30/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	34	0	34	0	0.00
30/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	29	0	29	0	0.00
30/01/2019	R208 On 02-May-19			Bond Future	6.95	100.2712	6.9471	100.2712	13,637.00
30/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1869	2	1869	2	0.00
30/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1885	2	1885	2	0.00
30/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1901	2	1901	2	0.00
30/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	15	0	15	0	0.00
30/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	16	0	16	0	0.00
30/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	15	0	15	0	0.00
30/01/2019	R208 On 01-August-19			Bond Future	6.81	102.2059	6.8057	102.2059	0.00
30/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2101	2	2101	2	0.00
30/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2086	2	2086	2	0.00
30/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2072	2	2072	2	0.00
30/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	34	0	34	0	0.00
30/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	32	0	32	0	0.00
30/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	33	0	33	0	0.00
30/01/2019	R209 On 07-February-19			Bond Future	9.59	74.3275	9.5855	74.3275	14,998.00
30/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	4,000.00
30/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	374	0	374	0	4,000.00
30/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3883	4	3883	4	0.00
30/01/2019	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
30/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3724	4	3724	4	0.00
30/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4365	5	4365	5	0.00
30/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	674	1	674	1	0.00
30/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4293	4	4293	4	0.00
30/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	1	0	1	0	4,000.00
30/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4221	4	4221	4	0.00
30/01/2019	R209 On 02-May-19			Bond Future	9.64	72.4523	9.6377	72.4523	110,825.00
30/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1965	2	1965	2	0.00
30/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2990	3	2990	3	760.00
30/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	945	1	945	1	760.00
30/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1930	2	1930	2	0.00
30/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2001	2	2001	2	0.00
30/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5653	6	5653	6	0.00
30/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6743	7	6743	7	0.00
30/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	228	0	228	0	760.00
30/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	343	0	343	0	11,560.00
30/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	2855	3	2855	3	0.00
30/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1655	2	1655	2	0.00
30/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	997	1	997	1	0.00
30/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1626	2	1626	2	0.00
30/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1597	2	1597	2	0.00
30/01/2019	R209 On 01-August-19			Bond Future	9.69	73.8503	9.6870	73.8503	0.00
30/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4382	4	4382	4	0.00
30/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4468	4	4468	4	0.00
30/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4425	4	4425	4	0.00
30/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1466	2	1466	2	0.00
30/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1484	2	1484	2	0.00
30/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1449	2	1449	2	0.00
30/01/2019	R210 On 07-February-19			Bond Future	187.75	188.0661	187.7545	188.0661	840.00
30/01/2019	R210 On 02-May-19			Bond Future	188.46	188.7755	188.4568	188.7755	2,448.00
30/01/2019	R210 On 01-August-19			Bond Future	192.14	192.4627	192.1365	192.4627	0.00
30/01/2019	R212 On 07-February-19			Bond Future	156.15	156.2990	156.1521	156.2990	2,420.00
30/01/2019	R212 On 02-May-19			Bond Future	158.86	159.0124	158.8615	159.0124	4,473.00
30/01/2019	R212 On 01-August-19			Bond Future	161.89	162.0468	161.8919	162.0468	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
30/01/2019	R213 On 07-February-19			Bond Future	9.37	86.0746	9.3712	86.0746	2,102.00
30/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4439	5	4439	5	0.00
30/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4372	5	4372	5	0.00
30/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4507	5	4507	5	0.00
30/01/2019	R213 On 02-May-19			Bond Future	9.43	84.0007	9.4258	84.0007	31,029.00
30/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1921	2	1921	2	0.00
30/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1887	2	1887	2	0.00
30/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1853	2	1853	2	0.00
30/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1490	2	1490	2	0.00
30/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1517	2	1517	2	0.00
30/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1462	2	1462	2	0.00
30/01/2019	R213 On 01-August-19			Bond Future	9.48	85.6213	9.4773	85.6213	0.00
30/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4329	4	4329	4	0.00
30/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4371	4	4371	4	0.00
30/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4414	4	4414	4	0.00
30/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1299	1	1299	1	0.00
30/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1331	1	1331	1	0.00
30/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1315	1	1315	1	0.00
30/01/2019	R214 On 07-February-19			Bond Future	9.76	73.4513	9.7557	73.4513	4,056.00
30/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5266	5	5266	5	0.00
30/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5189	5	5189	5	0.00
30/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5112	5	5112	5	0.00
30/01/2019	R214 On 02-May-19			Bond Future	9.81	71.4147	9.8071	71.4147	27,927.00
30/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2099	2	2099	2	0.00
30/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2024	2	2024	2	0.00
30/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2061	2	2061	2	0.00
30/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1703	2	1703	2	0.00
30/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1673	2	1673	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
30/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1734	2	1734	2	0.00
30/01/2019	R214 On 01-August-19			Bond Future	9.86	72.7925	9.8566	72.7925	0.00
30/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4603	4	4603	4	0.00
30/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4647	4	4647	4	0.00
30/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4558	4	4558	4	0.00
30/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1547	2	1547	2	0.00
30/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1528	2	1528	2	0.00
30/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1510	2	1510	2	0.00
30/01/2019	R248 On 07-February-19			Bond Future	9.78	93.8174	9.7757	93.8174	76,086.00
30/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
30/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	6776	7	6776	7	0.00
30/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6577	7	6577	7	0.00
30/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	6677	7	6677	7	0.00
30/01/2019	R248 On 02-May-19			Bond Future	9.83	90.9891	9.8275	90.9891	107,957.00
30/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2665	2	2665	2	0.00
30/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2617	2	2617	2	0.00
30/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2714	3	2714	3	0.00
30/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2077	2	2077	2	0.00
30/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2002	2	2002	2	0.00
30/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2039	2	2039	2	0.00
30/01/2019	R248 On 01-August-19			Bond Future	9.88	92.7446	9.8774	92.7446	0.00
30/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5841	6	5841	6	0.00
30/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5785	6	5785	6	0.00
30/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5728	6	5728	6	0.00
30/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	1878	2	1878	2	0.00
30/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	1901	2	1901	2	0.00
30/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1855	2	1855	2	0.00