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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
31/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	2025 On 07-February-19			Bond Future	133.61	133.4624	133.6082	133.4624	355.00
31/01/2019	2025 On 02-May-19			Bond Future	135.93	135.7781	135.9260	135.7781	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
31/01/2019	2025 On 01-August-19			Bond Future	138.53	138.3823	138.5329	138.3823	0.00
31/01/2019	2029 On 07-February-19			Bond Future	101.46	101.4149	101.4586	101.4149	80.00
31/01/2019	2029 On 02-May-19			Bond Future	102.15	102.1017	102.1458	102.1017	3,020.00
31/01/2019	2029 On 01-August-19			Bond Future	104.14	104.0953	104.1400	104.0953	0.00
31/01/2019	2030 On 07-February-19			Bond Future	9.09	91.7522	9.0949	91.7522	29,518.00
31/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	3702	3	3702	3	3,960.00
31/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	775	0	775	0	3,960.00
31/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	6826	6	6826	6	0.00
31/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	63	0	63	0	1,320.00
31/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	1	0	1	0	0.00
31/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	1	0	1	0	0.00
31/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	3209	2	3209	2	1,320.00
31/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	1976	1	1976	1	0.00
31/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	2	0	2	0	0.00
31/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	1342	2	1342	2	0.00
31/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	2618	4	2618	4	0.00
31/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	20	0	20	0	0.00
31/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	3023	4	3023	4	0.00
31/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	1	0	1	0	0.00
31/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	3090	4	3090	4	0.00
31/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	3158	4	3158	4	0.00
31/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
31/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	224	1	224	1	0.00
31/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	0	0	0	0	0.00
31/01/2019	2030 On 02-May-19			Bond Future	9.15	93.3232	9.1489	93.3232	48,134.00
31/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	2649	2	2649	2	0.00
31/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	6632	6	6632	6	0.00
31/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	2732	2	2732	2	0.00
31/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	1029	1	1029	1	3,000.00
31/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	2690	2	2690	2	3,000.00
31/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1103	1	1103	1	0.00
31/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1082	1	1082	1	0.00
31/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	2639	3	2639	3	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
31/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	225	0	225	0	3,000.00
31/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1124	1	1124	1	0.00
31/01/2019	2030 On 01-August-19			Bond Future	9.20	91.1178	9.2003	91.1178	0.00
31/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	5412	4	5412	4	0.00
31/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	5458	5	5458	5	0.00
31/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	5366	4	5366	4	0.00
31/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1083	1	1083	1	0.00
31/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1108	1	1108	1	0.00
31/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1095	1	1095	1	0.00
31/01/2019	2032 On 07-February-19			Bond Future	9.32	93.9039	9.3150	93.9039	21,390.00
31/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	3668	5	3668	5	0.00
31/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	3742	5	3742	5	0.00
31/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	3593	5	3593	5	0.00
31/01/2019	2032 On 02-May-19			Bond Future	9.37	91.3556	9.3693	91.3556	38,718.00
31/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	2917	2	2917	2	0.00
31/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	2962	2	2962	2	0.00
31/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	3006	2	3006	2	0.00
31/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1215	2	1215	2	0.00
31/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1261	2	1261	2	0.00
31/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1238	2	1238	2	0.00
31/01/2019	2032 On 01-August-19			Bond Future	9.42	93.1177	9.4196	93.1177	0.00
31/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	5808	5	5808	5	0.00
31/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	5758	5	5758	5	0.00
31/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	5709	5	5709	5	0.00
31/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1262	1	1262	1	0.00
31/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1233	1	1233	1	0.00
31/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1248	1	1248	1	0.00
31/01/2019	2033 On 07-February-19			Bond Future	104.01	103.8891	104.0114	103.8891	120.00
31/01/2019	2033 On 02-May-19			Bond Future	104.67	104.5466	104.6707	104.5466	6,090.00
31/01/2019	2033 On 01-August-19			Bond Future	106.71	106.5878	106.7141	106.5878	0.00
31/01/2019	2037 On 07-February-19			Bond Future	9.55	90.0356	9.5549	90.0356	34,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	4139	5	4139	5	0.00
31/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	3970	5	3970	5	0.00
31/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	4054	5	4054	5	0.00
31/01/2019	2037 On 02-May-19			Bond Future	9.61	91.5772	9.6104	91.5772	58,899.00
31/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	3038	2	3038	2	0.00
31/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2990	2	2990	2	0.00
31/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	3086	2	3086	2	0.00
31/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	1600	2	1600	2	0.00
31/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	1571	2	1571	2	0.00
31/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	1542	2	1542	2	0.00
31/01/2019	2037 On 01-August-19			Bond Future	9.66	89.0878	9.6649	89.0878	0.00
31/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	6167	5	6167	5	0.00
31/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	6275	5	6275	5	0.00
31/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	6221	5	6221	5	0.00
31/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1502	2	1502	2	0.00
31/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1485	2	1485	2	0.00
31/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1520	2	1520	2	0.00
31/01/2019	2038 On 07-February-19			Bond Future	121.70	121.7020	121.7000	121.7020	1,995.00
31/01/2019	2038 On 02-May-19			Bond Future	123.81	123.8136	123.8113	123.8136	10,004.00
31/01/2019	2038 On 01-August-19			Bond Future	126.18	126.1785	126.1757	126.1785	0.00
31/01/2019	2040 On 07-February-19			Bond Future	9.62	93.4272	9.6199	93.4272	8,592.00
31/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	4433	6	4433	6	0.00
31/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	4525	6	4525	6	0.00
31/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	4341	6	4341	6	0.00
31/01/2019	2040 On 02-May-19			Bond Future	9.67	95.0267	9.6748	95.0267	21,901.00
31/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	5192	4	5192	4	1,150.00
31/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	3466	3	3466	3	0.00
31/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	2057	1	2057	1	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	3414	2	3414	2	0.00
31/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	3362	2	3362	2	0.00
31/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	1622	2	1622	2	0.00
31/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	1652	2	1652	2	0.00
31/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	1592	2	1592	2	0.00
31/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	2693	3	2693	3	0.00
31/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	913	1	913	1	0.00
31/01/2019	2040 On 01-August-19			Bond Future	9.73	92.3536	9.7289	92.3536	0.00
31/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	6588	6	6588	6	0.00
31/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	6645	6	6645	6	0.00
31/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	6703	6	6703	6	0.00
31/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1503	2	1503	2	0.00
31/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1541	2	1541	2	0.00
31/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1521	2	1521	2	0.00
31/01/2019	2044 On 07-February-19			Bond Future	9.64	90.5461	9.6447	90.5461	20,936.00
31/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	1	0	1	0	0.00
31/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	1	0	1	0	0.00
31/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
31/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	4396	6	4396	6	0.00
31/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	4302	6	4302	6	0.00
31/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	4208	6	4208	6	0.00
31/01/2019	2044 On 02-May-19			Bond Future	9.70	92.0964	9.6974	92.0964	36,019.00
31/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	3418	2	3418	2	0.00
31/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	3524	3	3524	3	0.00
31/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	3470	3	3470	3	0.00
31/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	1635	2	1635	2	0.00
31/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	1666	2	1666	2	0.00
31/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	1696	2	1696	2	0.00
31/01/2019	2044 On 01-August-19			Bond Future	9.75	89.4918	9.7494	89.4918	0.00
31/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	6771	6	6771	6	0.00
31/01/2019	2044 On 01-August-19	10.53	Call	Bond Future	7597	6	7597	6	0.00
31/01/2019	2044 On 01-August-19	9.36	Call	Bond Future	1901	1	1901	1	100.00
31/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	6713	6	6713	6	0.00
31/01/2019	2044 On 01-August-19	9.86	Call	Bond Future	3962	3	3962	3	100.00

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31/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	6830	6	6830	6	0.00
31/01/2019	2044 On 01-August-19	10.53	Put	Bond Future	1317	2	1317	2	100.00
31/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1582	2	1582	2	0.00
31/01/2019	2044 On 01-August-19	9.36	Put	Bond Future	5332	6	5332	6	0.00
31/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1544	2	1544	2	0.00
31/01/2019	2044 On 01-August-19	9.86	Put	Bond Future	3025	4	3025	4	0.00
31/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1563	2	1563	2	0.00
31/01/2019	2046 On 07-February-19			Bond Future	115.89	115.8874	115.8857	115.8874	2,393.00
31/01/2019	2046 On 02-May-19			Bond Future	116.21	116.2125	116.2101	116.2125	10,458.00
31/01/2019	2046 On 01-August-19			Bond Future	118.48	118.4816	118.4790	118.4816	0.00
31/01/2019	2050 On 07-February-19			Bond Future	120.24	119.8625	120.2354	119.8625	3,083.00
31/01/2019	2050 On 02-May-19			Bond Future	122.32	121.9421	122.3210	121.9421	10,593.00
31/01/2019	2050 On 01-August-19			Bond Future	122.89	122.5049	122.8909	122.5049	0.00
31/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	AL37 On 07-February-19			Index Future	619.90	617.4280	619.9000	617.4280	0.00
31/01/2019	AL37 On 02-May-19			Index Future	630.51	627.9990	630.5120	627.9990	0.00
31/01/2019	AL37 On 01-August-19			Index Future	642.67	640.1090	642.6690	640.1090	0.00
31/01/2019	AL7T On 07-February-19			Index Future	718.79	712.3970	718.7910	712.3970	0.00
31/01/2019	AL7T On 02-May-19			Index Future	731.10	724.5950	731.0960	724.5950	0.00
31/01/2019	AL7T On 01-August-19			Index Future	745.19	738.5680	745.1920	738.5680	0.00
31/01/2019	ALBI On 07-February-19			Index Future	652.42	645.1640	652.4230	645.1640	290.00
31/01/2019	ALBI On 02-May-19			Index Future	663.59	656.2100	663.5910	656.2100	751.00
31/01/2019	ALBI On 01-August-19			Index Future	676.39	668.8640	676.3860	668.8640	0.00
31/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2019	ES33 On 07-February-19			Bond Future	10.74	78.5330	10.7436	78.5330	0.00
31/01/2019	ES33 On 02-May-19			Bond Future	10.84	76.0871	10.8372	76.0871	350.00
31/01/2019	ES33 On 01-August-19			Bond Future	10.93	77.5548	10.9315	77.5548	0.00
31/01/2019	ES42 On 07-February-19			Bond Future	10.97	80.8289	10.9730	80.8289	0.00
31/01/2019	ES42 On 02-May-19			Bond Future	11.07	77.9524	11.0662	77.9524	4,919.00
31/01/2019	ES42 On 01-August-19			Bond Future	11.16	79.4564	11.1584	79.4564	0.00
31/01/2019	GOVI On 07-February-19			GOVI	646.13	638.7280	646.1340	638.7280	46.00
31/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
31/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
31/01/2019	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
31/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	203760	28	203760	28	0.00
31/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	203860	28	203860	28	0.00
31/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	203960	28	203960	28	0.00
31/01/2019	GOVI On 02-May-19			GOVI	657.20	649.6640	657.1950	649.6640	434.00
31/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	93150	2	93150	2	0.00
31/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	93250	2	93250	2	0.00
31/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	93350	2	93350	2	0.00
31/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
31/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
31/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
31/01/2019	GOVI On 01-August-19			GOVI	669.87	662.1920	669.8670	662.1920	0.00
31/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	311770	24	311770	24	0.00
31/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	311870	24	311870	24	0.00
31/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	311970	24	311970	24	0.00
31/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
31/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
31/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
31/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2019	IGOV On 07-February-19			Index Future	256.42	256.2370	256.4230	256.2370	90.00
31/01/2019	IGOV On 02-May-19			Index Future	260.87	260.6830	260.8710	260.6830	730.00
31/01/2019	IGOV On 01-August-19			Index Future	265.96	265.7720	265.9640	265.7720	0.00
31/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
31/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
31/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
31/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
31/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
31/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8700	101.8600	101.8700	0.00
31/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.8100	102.7900	102.8100	0.00
31/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.8200	98.7900	98.8200	0.00
31/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3900	102.3300	102.3900	0.00
31/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.3600	99.2900	99.3600	0.00
31/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.04	96.1400	96.0400	96.1400	0.00
31/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.16	95.2900	95.1600	95.2900	0.00
31/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.25	94.4100	94.2500	94.4100	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
31/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.30	94.4900	94.3000	94.4900	0.00
31/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.40	96.6200	96.4000	96.6200	51.00
31/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.45	96.7000	96.4500	96.7000	0.00
31/01/2019	IS05 On 21-June-22			Interest Rate Swap	97.54	97.8200	97.5400	97.8200	0.00
31/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.39	101.6900	101.3900	101.6900	0.00
31/01/2019	IS05 On 20-December-22			Interest Rate Swap	102.56	102.8900	102.5600	102.8900	0.00
31/01/2019	IS05 On 22-March-23			Interest Rate Swap	95.82	96.1900	95.8200	96.1900	0.00
31/01/2019	IS05 On 20-June-23			Interest Rate Swap	101.81	102.2200	101.8100	102.2200	0.00
31/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.22	97.6700	97.2200	97.6700	0.00
31/01/2019	IS10 On 17-December-25			Interest Rate Swap	93.43	94.1100	93.4300	94.1100	0.00
31/01/2019	IS10 On 16-March-26			Interest Rate Swap	90.38	91.0800	90.3800	91.0800	0.00
31/01/2019	IS10 On 15-June-26			Interest Rate Swap	89.09	89.8000	89.0900	89.8000	0.00
31/01/2019	IS10 On 21-September-26			Interest Rate Swap	91.25	91.9600	91.2500	91.9600	0.00
31/01/2019	IS10 On 21-December-26			Interest Rate Swap	95.06	95.7700	95.0600	95.7700	0.00
31/01/2019	IS10 On 15-March-27			Interest Rate Swap	93.60	94.3300	93.6000	94.3300	0.00
31/01/2019	IS10 On 21-June-27			Interest Rate Swap	95.66	96.4000	95.6600	96.4000	0.00
31/01/2019	IS10 On 20-September-27			Interest Rate Swap	101.13	101.8800	101.1300	101.8800	0.00
31/01/2019	IS10 On 20-December-27			Interest Rate Swap	101.47	102.2300	101.4700	102.2300	0.00
31/01/2019	IS10 On 22-March-28			Interest Rate Swap	94.90	95.7100	94.9000	95.7100	0.00
31/01/2019	IS10 On 20-June-28			Interest Rate Swap	102.12	102.9200	102.1200	102.9200	0.00
31/01/2019	IS10 On 19-September-28			Interest Rate Swap	95.60	96.4500	95.6000	96.4500	0.00
31/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
31/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
31/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
31/01/2019	R023 On 07-February-19			Bond Future	7.75	103.1381	7.7478	103.1381	32,000.00
31/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	9099	9	9099	9	0.00
31/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	9160	9	9160	9	0.00
31/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	9129	9	9129	9	0.00
31/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R023 On 02-May-19			Bond Future	7.76	100.9754	7.7614	100.9754	67,899.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	2337	2	2337	2	0.00
31/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	2308	2	2308	2	0.00
31/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	2279	2	2279	2	0.00
31/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	100	0	100	0	0.00
31/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	103	0	103	0	0.00
31/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	98	0	98	0	0.00
31/01/2019	R023 On 01-August-19			Bond Future	7.75	102.9228	7.7523	102.9228	0.00
31/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3723	3	3723	3	0.00
31/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3777	3	3777	3	0.00
31/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3750	3	3750	3	0.00
31/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	188	0	188	0	0.00
31/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	185	0	185	0	0.00
31/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	190	0	190	0	0.00
31/01/2019	R035 On 07-February-19			Bond Future	9.48	97.8423	9.4802	97.8423	11,417.00
31/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	4140	5	4140	5	0.00
31/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	4057	5	4057	5	0.00
31/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	4224	5	4224	5	0.00
31/01/2019	R035 On 02-May-19			Bond Future	9.53	95.0185	9.5332	95.0185	72,264.00
31/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	3066	2	3066	2	0.00
31/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	3114	2	3114	2	0.00
31/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	3018	2	3018	2	0.00
31/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	1507	2	1507	2	0.00
31/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	1451	2	1451	2	0.00
31/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	1479	2	1479	2	0.00
31/01/2019	R035 On 01-August-19			Bond Future	9.58	96.8512	9.5834	96.8512	0.00
31/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	6248	5	6248	5	0.00
31/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	6194	5	6194	5	0.00
31/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	6140	5	6140	5	0.00
31/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1421	2	1421	2	0.00
31/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1438	2	1438	2	0.00
31/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1403	2	1403	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
31/01/2019	R186 On 07-February-19			Bond Future	8.58	111.4137	8.5794	111.4137	59,333.00
31/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	2498	2	2498	2	0.00
31/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	3656	3	3656	3	3,000.00
31/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	4231	3	4231	3	0.00
31/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	4687	4	4687	4	6,000.00
31/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	2	0	2	0	0.00
31/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	190	0	190	0	1,000.00
31/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	5367	4	5367	4	0.00
31/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	3078	2	3078	2	0.00
31/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	2	0	2	0	0.00
31/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	7703	7	7703	7	0.00
31/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	4059	3	4059	3	1,170.00
31/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	13	0	13	0	210.00
31/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	7594	7	7594	7	0.00
31/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	1200	1	1200	1	1,170.00
31/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	3829	3	3829	3	3,000.00
31/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	3	0	3	0	0.00
31/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
31/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	60	0	60	0	0.00
31/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	2195	3	2195	3	0.00
31/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	1712	3	1712	3	0.00
31/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	669	1	669	1	0.00
31/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
31/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	2318	3	2318	3	0.00
31/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
31/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	0	0	0	0	1,000.00
31/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	2256	3	2256	3	0.00
31/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	2	0	2	0	7,500.00
31/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R186 On 02-May-19			Bond Future	8.63	113.3213	8.6264	113.3213	74,781.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1589	1	1589	1	3,250.00
31/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	3003	2	3003	2	0.00
31/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	8113	7	8113	7	0.00
31/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	6481	6	6481	6	0.00
31/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2960	2	2960	2	0.00
31/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	4234	3	4234	3	200.00
31/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	7548	7	7548	7	0.00
31/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3996	3	3996	3	3,250.00
31/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2917	2	2917	2	0.00
31/01/2019	R186 On 02-May-19	9.05	Call	Bond Future	3089	2	3089	2	0.00
31/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	2094	1	2094	1	7,500.00
31/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2875	2	2875	2	7,000.00
31/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	7856	7	7856	7	0.00
31/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1749	1	1749	1	200.00
31/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	3763	3	3763	3	90.00
31/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	1498	1	1498	1	90.00
31/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	1161	1	1161	1	7,000.00
31/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	711	1	711	1	0.00
31/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	1906	2	1906	2	0.00
31/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	1535	2	1535	2	0.00
31/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	372	0	372	0	0.00
31/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1082	1	1082	1	0.00
31/01/2019	R186 On 02-May-19	9.05	Put	Bond Future	640	1	640	1	3,250.00
31/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	1318	2	1318	2	0.00
31/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	681	1	681	1	0.00
31/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	463	1	463	1	0.00
31/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	137	0	137	0	7,000.00
31/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	59	0	59	0	3,250.00
31/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	50	0	50	0	200.00
31/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	415	1	415	1	0.00
31/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	1451	2	1451	2	0.00
31/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	696	1	696	1	0.00
31/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	72	0	72	0	90.00
31/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	667	1	667	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
31/01/2019	R186 On 01-August-19			Bond Future	8.67	110.2059	8.6654	110.2059	0.00
31/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	1232	1	1232	1	6,000.00
31/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	3520	3	3520	3	6,000.00
31/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	5498	5	5498	5	0.00
31/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	5588	5	5588	5	0.00
31/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	8026	7	8026	7	0.00
31/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	5543	5	5543	5	0.00
31/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	751	1	751	1	0.00
31/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	742	1	742	1	0.00
31/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	326	0	326	0	6,000.00
31/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	760	1	760	1	0.00
31/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1354	2	1354	2	0.00
31/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	3342	4	3342	4	0.00
31/01/2019	R197 On 07-February-19			Bond Future	300.30	300.0524	300.2994	300.0524	5.00
31/01/2019	R197 On 02-May-19			Bond Future	305.51	305.2586	305.5090	305.2586	2,350.00
31/01/2019	R197 On 01-August-19			Bond Future	303.92	303.6610	303.9156	303.6610	0.00
31/01/2019	R202 On 07-February-19			Bond Future	234.36	234.3666	234.3620	234.3666	548.00
31/01/2019	R202 On 02-May-19			Bond Future	238.43	238.4331	238.4277	238.4331	8,666.00
31/01/2019	R202 On 01-August-19			Bond Future	239.07	239.0740	239.0680	239.0740	0.00
31/01/2019	R207 On 07-February-19			Bond Future	6.28	101.3718	6.2798	101.3718	9,309.00
31/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	222	0	222	0	0.00
31/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	213	0	213	0	0.00
31/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	205	0	205	0	0.00
31/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 02-May-19			Bond Future	5.88	103.1074	5.8779	103.1074	7,018.00
31/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1157	1	1157	1	0.00
31/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1170	1	1170	1	0.00
31/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1164	1	1164	1	0.00
31/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 01-August-19			Bond Future	4.73	101.4540	4.7322	101.4540	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
31/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1133	1	1133	1	0.00
31/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1138	1	1138	1	0.00
31/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1142	1	1142	1	0.00
31/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
31/01/2019	R208 On 07-February-19			Bond Future	6.96	101.9824	6.9568	101.9824	2,320.00
31/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	243	0	243	0	0.00
31/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	225	0	225	0	0.00
31/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	207	0	207	0	0.00
31/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	4	0	4	0	0.00
31/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	6	0	6	0	0.00
31/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	5	0	5	0	0.00
31/01/2019	R208 On 02-May-19			Bond Future	6.88	100.3281	6.8849	100.3281	13,637.00
31/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1969	2	1969	2	0.00
31/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1986	2	1986	2	0.00
31/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	2003	2	2003	2	0.00
31/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	7	0	7	0	0.00
31/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	8	0	8	0	0.00
31/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	8	0	8	0	0.00
31/01/2019	R208 On 01-August-19			Bond Future	6.73	102.2633	6.7338	102.2633	0.00
31/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2201	2	2201	2	0.00
31/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2187	2	2187	2	0.00
31/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2172	2	2172	2	0.00
31/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	23	0	23	0	0.00
31/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	22	0	22	0	0.00
31/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	23	0	23	0	0.00
31/01/2019	R209 On 07-February-19			Bond Future	9.43	74.5057	9.4294	74.5057	14,998.00
31/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	1	0	1	0	0.00
31/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	4	0	4	0	4,000.00
31/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	1	0	1	0	0.00
31/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	939	0	939	0	4,000.00
31/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	4920	4	4920	4	0.00
31/01/2019	R209 On 07-February-19	8.97	Call	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	2690	4	2690	4	0.00
31/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	3328	4	3328	4	0.00
31/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	201	1	201	1	0.00
31/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	3256	4	3256	4	0.00
31/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	4,000.00
31/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	3185	4	3185	4	0.00
31/01/2019	R209 On 02-May-19			Bond Future	9.48	72.6329	9.4775	72.6329	110,825.00
31/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	2651	2	2651	2	0.00
31/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	2610	2	2610	2	0.00
31/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	3804	3	3804	3	760.00
31/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	1421	1	1421	1	760.00
31/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	2692	2	2692	2	0.00
31/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	6621	6	6621	6	0.00
31/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	7740	7	7740	7	0.00
31/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	170	0	170	0	760.00
31/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	256	0	256	0	11,560.00
31/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	2276	3	2276	3	0.00
31/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1280	2	1280	2	0.00
31/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	756	1	756	1	0.00
31/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1256	2	1256	2	0.00
31/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1233	2	1233	2	0.00
31/01/2019	R209 On 01-August-19			Bond Future	9.52	74.0339	9.5221	74.0339	0.00
31/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	5231	4	5231	4	0.00
31/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	5323	4	5323	4	0.00
31/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	5277	4	5277	4	0.00
31/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1243	1	1243	1	0.00
31/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1258	1	1258	1	0.00
31/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1228	1	1228	1	0.00
31/01/2019	R210 On 07-February-19			Bond Future	187.75	187.7545	187.7506	187.7545	840.00
31/01/2019	R210 On 02-May-19			Bond Future	188.45	188.4568	188.4524	188.4568	2,448.00
31/01/2019	R210 On 01-August-19			Bond Future	192.13	192.1365	192.1315	192.1365	0.00
31/01/2019	R212 On 07-February-19			Bond Future	156.15	156.1521	156.1478	156.1521	2,420.00
31/01/2019	R212 On 02-May-19			Bond Future	158.86	158.8615	158.8566	158.8615	4,473.00
31/01/2019	R212 On 01-August-19			Bond Future	161.89	161.8919	161.8866	161.8919	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
31/01/2019	R213 On 07-February-19			Bond Future	9.22	86.2784	9.2200	86.2784	2,102.00
31/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	3481	4	3481	4	0.00
31/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	3414	4	3414	4	0.00
31/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	3548	5	3548	5	0.00
31/01/2019	R213 On 02-May-19			Bond Future	9.27	84.2072	9.2699	84.2072	31,029.00
31/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	2561	2	2561	2	0.00
31/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	2521	2	2521	2	0.00
31/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	2482	2	2482	2	0.00
31/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1149	1	1149	1	0.00
31/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1171	2	1171	2	0.00
31/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1127	1	1127	1	0.00
31/01/2019	R213 On 01-August-19			Bond Future	9.32	85.8312	9.3161	85.8312	0.00
31/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	5119	4	5119	4	0.00
31/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	5164	4	5164	4	0.00
31/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	5209	4	5209	4	0.00
31/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1101	1	1101	1	0.00
31/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1128	1	1128	1	0.00
31/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1114	1	1114	1	0.00
31/01/2019	R214 On 07-February-19			Bond Future	9.60	73.6718	9.5996	73.6718	3,837.00
31/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	4183	5	4183	5	0.00
31/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	4107	5	4107	5	0.00
31/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	4030	5	4030	5	0.00
31/01/2019	R214 On 02-May-19			Bond Future	9.65	71.6382	9.6470	71.6382	28,045.00
31/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	2879	2	2879	2	0.00
31/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	2794	2	2794	2	0.00
31/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	2837	2	2837	2	0.00
31/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1378	2	1378	2	0.00
31/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1353	2	1353	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
31/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1403	2	1403	2	0.00
31/01/2019	R214 On 01-August-19			Bond Future	9.69	73.0199	9.6920	73.0199	0.00
31/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	5583	5	5583	5	0.00
31/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	5630	5	5630	5	0.00
31/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	5536	5	5536	5	0.00
31/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1402	2	1402	2	0.00
31/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1387	2	1387	2	0.00
31/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1371	2	1371	2	0.00
31/01/2019	R248 On 07-February-19			Bond Future	9.62	94.1432	9.6197	94.1432	76,086.00
31/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
31/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	5389	7	5389	7	0.00
31/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	5191	7	5191	7	0.00
31/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	5290	7	5290	7	0.00
31/01/2019	R248 On 02-May-19			Bond Future	9.67	91.3195	9.6672	91.3195	107,637.00
31/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	3673	3	3673	3	0.00
31/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	3618	3	3618	3	0.00
31/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	3728	3	3728	3	0.00
31/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	1667	2	1667	2	0.00
31/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	1607	2	1607	2	0.00
31/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	1637	2	1637	2	0.00
31/01/2019	R248 On 01-August-19			Bond Future	9.71	93.0808	9.7125	93.0808	0.00
31/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	6999	6	6999	6	0.00
31/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	6939	6	6939	6	0.00
31/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	6879	6	6879	6	0.00
31/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	1595	2	1595	2	0.00
31/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	1615	2	1615	2	0.00
31/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1576	2	1576	2	0.00