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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
29/01/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	2025 On 07-February-19			Bond Future	133.55	133.5419	133.5460	133.5419	355.00
29/01/2019	2025 On 02-May-19			Bond Future	135.86	135.8607	135.8645	135.8607	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
29/01/2019	2025 On 01-August-19			Bond Future	138.47	138.4677	138.4713	138.4677	0.00
29/01/2019	2029 On 07-February-19			Bond Future	101.51	101.5092	101.5126	101.5092	80.00
29/01/2019	2029 On 02-May-19			Bond Future	102.20	102.1990	102.2020	102.1990	3,020.00
29/01/2019	2029 On 01-August-19			Bond Future	104.20	104.1952	104.1982	104.1952	0.00
29/01/2019	2030 On 07-February-19			Bond Future	9.28	91.5078	9.2835	91.5078	29,518.00
29/01/2019	2030 On 07-February-19	9.18	Call	Bond Future	252	0	252	0	3,960.00
29/01/2019	2030 On 07-February-19	9.68	Call	Bond Future	2506	2	2506	2	3,960.00
29/01/2019	2030 On 07-February-19	8.62	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2030 On 07-February-19	10.20	Call	Bond Future	5610	6	5610	6	0.00
29/01/2019	2030 On 07-February-19	8.90	Call	Bond Future	11	0	11	0	1,320.00
29/01/2019	2030 On 07-February-19	8.63	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2030 On 07-February-19	8.64	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2030 On 07-February-19	9.60	Call	Bond Future	2035	2	2035	2	1,320.00
29/01/2019	2030 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2030 On 07-February-19	9.40	Call	Bond Future	980	1	980	1	0.00
29/01/2019	2030 On 07-February-19	8.70	Put	Bond Future	3832	4	3832	4	0.00
29/01/2019	2030 On 07-February-19	8.90	Put	Bond Future	2505	3	2505	3	0.00
29/01/2019	2030 On 07-February-19	9.40	Put	Bond Future	239	0	239	0	0.00
29/01/2019	2030 On 07-February-19	8.64	Put	Bond Future	4237	4	4237	4	0.00
29/01/2019	2030 On 07-February-19	9.60	Put	Bond Future	43	0	43	0	0.00
29/01/2019	2030 On 07-February-19	8.63	Put	Bond Future	4305	4	4305	4	0.00
29/01/2019	2030 On 07-February-19	8.62	Put	Bond Future	4373	4	4373	4	0.00
29/01/2019	2030 On 07-February-19	10.20	Put	Bond Future	0	0	0	0	3,960.00
29/01/2019	2030 On 07-February-19	9.18	Put	Bond Future	917	1	917	1	0.00
29/01/2019	2030 On 07-February-19	9.68	Put	Bond Future	19	0	19	0	0.00
29/01/2019	2030 On 02-May-19			Bond Future	9.34	93.0758	9.3438	93.0758	48,227.00
29/01/2019	2030 On 02-May-19	9.39	Call	Bond Future	1825	2	1825	2	0.00
29/01/2019	2030 On 02-May-19	10.20	Call	Bond Future	5470	5	5470	5	0.00
29/01/2019	2030 On 02-May-19	9.41	Call	Bond Future	1894	2	1894	2	0.00
29/01/2019	2030 On 02-May-19	8.90	Call	Bond Future	556	1	556	1	3,000.00
29/01/2019	2030 On 02-May-19	9.40	Call	Bond Future	1859	2	1859	2	3,000.00
29/01/2019	2030 On 02-May-19	9.40	Put	Bond Future	1507	2	1507	2	0.00
29/01/2019	2030 On 02-May-19	9.41	Put	Bond Future	1480	2	1480	2	0.00
29/01/2019	2030 On 02-May-19	8.90	Put	Bond Future	3401	3	3401	3	0.00

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29/01/2019	2030 On 02-May-19	10.20	Put	Bond Future	298	0	298	0	3,000.00
29/01/2019	2030 On 02-May-19	9.39	Put	Bond Future	1535	2	1535	2	0.00
29/01/2019	2030 On 01-August-19			Bond Future	9.40	90.8664	9.4025	90.8664	0.00
29/01/2019	2030 On 01-August-19	9.91	Call	Bond Future	4348	4	4348	4	0.00
29/01/2019	2030 On 01-August-19	9.92	Call	Bond Future	4391	4	4391	4	0.00
29/01/2019	2030 On 01-August-19	9.90	Call	Bond Future	4305	4	4305	4	0.00
29/01/2019	2030 On 01-August-19	9.92	Put	Bond Future	1274	1	1274	1	0.00
29/01/2019	2030 On 01-August-19	9.90	Put	Bond Future	1305	1	1305	1	0.00
29/01/2019	2030 On 01-August-19	9.91	Put	Bond Future	1289	1	1289	1	0.00
29/01/2019	2032 On 07-February-19			Bond Future	9.52	93.5692	9.5187	93.5692	21,390.00
29/01/2019	2032 On 07-February-19	8.82	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2032 On 07-February-19	8.81	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2032 On 07-February-19	8.80	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2032 On 07-February-19	8.81	Put	Bond Future	5092	5	5092	5	0.00
29/01/2019	2032 On 07-February-19	8.80	Put	Bond Future	5166	5	5166	5	0.00
29/01/2019	2032 On 07-February-19	8.82	Put	Bond Future	5017	5	5017	5	0.00
29/01/2019	2032 On 02-May-19			Bond Future	9.58	91.0164	9.5793	91.0164	38,741.00
29/01/2019	2032 On 02-May-19	9.61	Call	Bond Future	1959	2	1959	2	0.00
29/01/2019	2032 On 02-May-19	9.62	Call	Bond Future	1995	2	1995	2	0.00
29/01/2019	2032 On 02-May-19	9.63	Call	Bond Future	2033	2	2033	2	0.00
29/01/2019	2032 On 02-May-19	9.63	Put	Bond Future	1688	2	1688	2	0.00
29/01/2019	2032 On 02-May-19	9.61	Put	Bond Future	1750	2	1750	2	0.00
29/01/2019	2032 On 02-May-19	9.62	Put	Bond Future	1719	2	1719	2	0.00
29/01/2019	2032 On 01-August-19			Bond Future	9.64	92.7728	9.6367	92.7728	0.00
29/01/2019	2032 On 01-August-19	10.11	Call	Bond Future	4586	5	4586	5	0.00
29/01/2019	2032 On 01-August-19	10.10	Call	Bond Future	4540	4	4540	4	0.00
29/01/2019	2032 On 01-August-19	10.09	Call	Bond Future	4495	4	4495	4	0.00
29/01/2019	2032 On 01-August-19	10.09	Put	Bond Future	1523	2	1523	2	0.00
29/01/2019	2032 On 01-August-19	10.11	Put	Bond Future	1485	2	1485	2	0.00
29/01/2019	2032 On 01-August-19	10.10	Put	Bond Future	1504	2	1504	2	0.00
29/01/2019	2033 On 07-February-19			Bond Future	104.02	104.1402	104.0192	104.1402	120.00
29/01/2019	2033 On 02-May-19			Bond Future	104.68	104.8034	104.6800	104.8034	5,970.00
29/01/2019	2033 On 01-August-19			Bond Future	106.72	106.8506	106.7245	106.8506	0.00
29/01/2019	2037 On 07-February-19			Bond Future	9.74	89.7789	9.7434	89.7789	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
29/01/2019	2037 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2037 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2037 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2037 On 07-February-19	9.05	Put	Bond Future	5614	6	5614	6	0.00
29/01/2019	2037 On 07-February-19	9.07	Put	Bond Future	5445	5	5445	5	0.00
29/01/2019	2037 On 07-February-19	9.06	Put	Bond Future	5529	6	5529	6	0.00
29/01/2019	2037 On 02-May-19			Bond Future	9.80	91.3173	9.8042	91.3173	56,904.00
29/01/2019	2037 On 02-May-19	9.80	Call	Bond Future	2061	2	2061	2	0.00
29/01/2019	2037 On 02-May-19	9.79	Call	Bond Future	2022	2	2022	2	0.00
29/01/2019	2037 On 02-May-19	9.81	Call	Bond Future	2101	2	2101	2	0.00
29/01/2019	2037 On 02-May-19	9.79	Put	Bond Future	2130	2	2130	2	0.00
29/01/2019	2037 On 02-May-19	9.80	Put	Bond Future	2093	2	2093	2	0.00
29/01/2019	2037 On 02-May-19	9.81	Put	Bond Future	2057	2	2057	2	0.00
29/01/2019	2037 On 01-August-19			Bond Future	9.86	88.8236	9.8648	88.8236	0.00
29/01/2019	2037 On 01-August-19	10.29	Call	Bond Future	4903	5	4903	5	0.00
29/01/2019	2037 On 01-August-19	10.31	Call	Bond Future	5003	5	5003	5	0.00
29/01/2019	2037 On 01-August-19	10.30	Call	Bond Future	4953	5	4953	5	0.00
29/01/2019	2037 On 01-August-19	10.30	Put	Bond Future	1762	2	1762	2	0.00
29/01/2019	2037 On 01-August-19	10.31	Put	Bond Future	1740	2	1740	2	0.00
29/01/2019	2037 On 01-August-19	10.29	Put	Bond Future	1784	2	1784	2	0.00
29/01/2019	2038 On 07-February-19			Bond Future	122.07	122.0693	122.0738	122.0693	2,995.00
29/01/2019	2038 On 02-May-19			Bond Future	124.19	124.1889	124.1929	124.1889	9,441.00
29/01/2019	2038 On 01-August-19			Bond Future	126.57	126.5621	126.5660	126.5621	0.00
29/01/2019	2040 On 07-February-19			Bond Future	9.80	93.1510	9.8033	93.1510	10,535.00
29/01/2019	2040 On 07-February-19	9.11	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2040 On 07-February-19	9.13	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2040 On 07-February-19	9.12	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2040 On 07-February-19	9.12	Put	Bond Future	5980	6	5980	6	0.00
29/01/2019	2040 On 07-February-19	9.11	Put	Bond Future	6072	6	6072	6	0.00
29/01/2019	2040 On 07-February-19	9.13	Put	Bond Future	5888	6	5888	6	0.00
29/01/2019	2040 On 02-May-19			Bond Future	9.86	94.7471	9.8633	94.7471	20,023.00
29/01/2019	2040 On 02-May-19	9.90	Call	Bond Future	2407	2	2407	2	0.00
29/01/2019	2040 On 02-May-19	10.20	Call	Bond Future	3907	4	3907	4	1,150.00
29/01/2019	2040 On 02-May-19	9.60	Call	Bond Future	1251	1	1251	1	1,150.00

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29/01/2019	2040 On 02-May-19	9.89	Call	Bond Future	2363	2	2363	2	0.00
29/01/2019	2040 On 02-May-19	9.88	Call	Bond Future	2319	2	2319	2	0.00
29/01/2019	2040 On 02-May-19	9.89	Put	Bond Future	2144	2	2144	2	0.00
29/01/2019	2040 On 02-May-19	9.88	Put	Bond Future	2182	2	2182	2	0.00
29/01/2019	2040 On 02-May-19	9.60	Put	Bond Future	3461	4	3461	4	0.00
29/01/2019	2040 On 02-May-19	9.90	Put	Bond Future	2106	2	2106	2	0.00
29/01/2019	2040 On 02-May-19	10.20	Put	Bond Future	1201	1	1201	1	0.00
29/01/2019	2040 On 01-August-19			Bond Future	9.92	92.0693	9.9233	92.0693	0.00
29/01/2019	2040 On 01-August-19	10.36	Call	Bond Future	5353	5	5353	5	0.00
29/01/2019	2040 On 01-August-19	10.37	Call	Bond Future	5406	5	5406	5	0.00
29/01/2019	2040 On 01-August-19	10.38	Call	Bond Future	5459	5	5459	5	0.00
29/01/2019	2040 On 01-August-19	10.38	Put	Bond Future	1862	2	1862	2	0.00
29/01/2019	2040 On 01-August-19	10.36	Put	Bond Future	1908	2	1908	2	0.00
29/01/2019	2040 On 01-August-19	10.37	Put	Bond Future	1885	2	1885	2	0.00
29/01/2019	2044 On 07-February-19			Bond Future	9.83	90.2235	9.8280	90.2235	27,669.00
29/01/2019	2044 On 07-February-19	9.17	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2044 On 07-February-19	9.18	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2044 On 07-February-19	9.16	Call	Bond Future	0	0	0	0	0.00
29/01/2019	2044 On 07-February-19	9.16	Put	Bond Future	5972	6	5972	6	0.00
29/01/2019	2044 On 07-February-19	9.17	Put	Bond Future	5878	6	5878	6	0.00
29/01/2019	2044 On 07-February-19	9.18	Put	Bond Future	5784	6	5784	6	0.00
29/01/2019	2044 On 02-May-19			Bond Future	9.89	91.7694	9.8857	91.7694	26,836.00
29/01/2019	2044 On 02-May-19	9.90	Call	Bond Future	2354	2	2354	2	0.00
29/01/2019	2044 On 02-May-19	9.92	Call	Bond Future	2443	2	2443	2	0.00
29/01/2019	2044 On 02-May-19	9.91	Call	Bond Future	2398	2	2398	2	0.00
29/01/2019	2044 On 02-May-19	9.92	Put	Bond Future	2156	2	2156	2	0.00
29/01/2019	2044 On 02-May-19	9.91	Put	Bond Future	2195	2	2195	2	0.00
29/01/2019	2044 On 02-May-19	9.90	Put	Bond Future	2234	2	2234	2	0.00
29/01/2019	2044 On 01-August-19			Bond Future	9.94	89.1595	9.9433	89.1595	0.00
29/01/2019	2044 On 01-August-19	10.39	Call	Bond Future	5503	5	5503	5	0.00
29/01/2019	2044 On 01-August-19	10.53	Call	Bond Future	6274	6	6274	6	0.00
29/01/2019	2044 On 01-August-19	9.36	Call	Bond Future	1267	1	1267	1	100.00
29/01/2019	2044 On 01-August-19	10.38	Call	Bond Future	5449	5	5449	5	0.00
29/01/2019	2044 On 01-August-19	9.86	Call	Bond Future	2975	3	2975	3	100.00

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29/01/2019	2044 On 01-August-19	10.40	Call	Bond Future	5557	6	5557	6	0.00
29/01/2019	2044 On 01-August-19	10.53	Put	Bond Future	1626	2	1626	2	100.00
29/01/2019	2044 On 01-August-19	10.38	Put	Bond Future	1950	2	1950	2	0.00
29/01/2019	2044 On 01-August-19	9.36	Put	Bond Future	6330	6	6330	6	0.00
29/01/2019	2044 On 01-August-19	10.40	Put	Bond Future	1903	2	1903	2	0.00
29/01/2019	2044 On 01-August-19	9.86	Put	Bond Future	3670	4	3670	4	0.00
29/01/2019	2044 On 01-August-19	10.39	Put	Bond Future	1926	2	1926	2	0.00
29/01/2019	2046 On 07-February-19			Bond Future	116.33	116.3239	116.3280	116.3239	2,393.00
29/01/2019	2046 On 02-May-19			Bond Future	116.66	116.6579	116.6618	116.6579	10,458.00
29/01/2019	2046 On 01-August-19			Bond Future	118.94	118.9367	118.9405	118.9367	0.00
29/01/2019	2050 On 07-February-19			Bond Future	120.37	120.3638	120.3683	120.3638	3,083.00
29/01/2019	2050 On 02-May-19			Bond Future	122.46	122.4536	122.4579	122.4536	10,593.00
29/01/2019	2050 On 01-August-19			Bond Future	123.03	123.0274	123.0315	123.0274	0.00
29/01/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	AL37 On 07-February-19			Index Future	616.79	616.4810	616.7870	616.4810	0.00
29/01/2019	AL37 On 02-May-19			Index Future	627.35	627.0400	627.3490	627.0400	0.00
29/01/2019	AL37 On 01-August-19			Index Future	639.45	639.1350	639.4480	639.1350	0.00
29/01/2019	AL7T On 07-February-19			Index Future	711.12	711.0100	711.1160	711.0100	0.00
29/01/2019	AL7T On 02-May-19			Index Future	723.29	723.1880	723.2930	723.1880	0.00
29/01/2019	AL7T On 01-August-19			Index Future	737.24	737.1370	737.2430	737.1370	0.00
29/01/2019	ALBI On 07-February-19			Index Future	643.77	643.5110	643.7650	643.5110	396.00
29/01/2019	ALBI On 02-May-19			Index Future	654.79	654.5330	654.7890	654.5330	751.00
29/01/2019	ALBI On 01-August-19			Index Future	667.42	667.1580	667.4170	667.1580	0.00
29/01/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/01/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/01/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/01/2019	ES33 On 07-February-19			Bond Future	10.93	78.3256	10.9292	78.3256	0.00
29/01/2019	ES33 On 02-May-19			Bond Future	11.03	75.8772	11.0288	75.8772	350.00
29/01/2019	ES33 On 01-August-19			Bond Future	11.13	77.3415	11.1297	77.3415	0.00
29/01/2019	ES42 On 07-February-19			Bond Future	11.16	80.5940	11.1634	80.5940	0.00
29/01/2019	ES42 On 02-May-19			Bond Future	11.26	77.7146	11.2627	77.7146	4,919.00
29/01/2019	ES42 On 01-August-19			Bond Future	11.36	79.2147	11.3615	79.2147	0.00
29/01/2019	GOVI On 07-February-19			GOVI	637.30	637.0470	637.2970	637.0470	46.00
29/01/2019	GOVI On 07-February-19	666.52	Call	GOVI	0	0	0	0	0.00
29/01/2019	GOVI On 07-February-19	666.53	Call	GOVI	0	0	0	0	0.00
29/01/2019	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
29/01/2019	GOVI On 07-February-19	666.51	Put	GOVI	292130	29	292130	29	0.00
29/01/2019	GOVI On 07-February-19	666.52	Put	GOVI	292230	29	292230	29	0.00
29/01/2019	GOVI On 07-February-19	666.53	Put	GOVI	292330	29	292330	29	0.00
29/01/2019	GOVI On 02-May-19			GOVI	648.21	647.9580	648.2110	647.9580	434.00
29/01/2019	GOVI On 02-May-19	647.88	Call	GOVI	3310	0	3310	0	0.00
29/01/2019	GOVI On 02-May-19	647.87	Call	GOVI	3410	0	3410	0	0.00
29/01/2019	GOVI On 02-May-19	647.86	Call	GOVI	3510	0	3510	0	0.00
29/01/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
29/01/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
29/01/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
29/01/2019	GOVI On 01-August-19			GOVI	660.71	660.4560	660.7120	660.4560	0.00
29/01/2019	GOVI On 01-August-19	638.69	Call	GOVI	220220	22	220220	22	0.00
29/01/2019	GOVI On 01-August-19	638.68	Call	GOVI	220320	22	220320	22	0.00
29/01/2019	GOVI On 01-August-19	638.67	Call	GOVI	220420	22	220420	22	0.00
29/01/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
29/01/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
29/01/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
29/01/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2019	IGOV On 07-February-19			Index Future	256.64	256.7250	256.6390	256.7250	105.00
29/01/2019	IGOV On 02-May-19			Index Future	261.09	261.1810	261.0930	261.1810	715.00
29/01/2019	IGOV On 01-August-19			Index Future	266.19	266.2820	266.1910	266.2820	0.00
29/01/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
29/01/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
29/01/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
29/01/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
29/01/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
29/01/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
29/01/2019	IS02 On 20-December-19			Interest Rate Swap	102.82	102.8200	102.8200	102.8200	0.00
29/01/2019	IS02 On 23-March-20			Interest Rate Swap	98.84	98.8300	98.8400	98.8300	0.00
29/01/2019	IS02 On 22-June-20			Interest Rate Swap	102.40	102.4000	102.4000	102.4000	0.00
29/01/2019	IS02 On 21-September-20			Interest Rate Swap	99.38	99.3800	99.3800	99.3800	0.00
29/01/2019	IS05 On 17-December-20			Interest Rate Swap	96.17	96.1600	96.1700	96.1600	0.00
29/01/2019	IS05 On 16-March-21			Interest Rate Swap	95.33	95.3200	95.3300	95.3200	0.00
29/01/2019	IS05 On 15-June-21			Interest Rate Swap	94.44	94.4400	94.4400	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
29/01/2019	IS05 On 21-September-21			Interest Rate Swap	94.54	94.5300	94.5400	94.5300	0.00
29/01/2019	IS05 On 21-December-21			Interest Rate Swap	96.67	96.6700	96.6700	96.6700	51.00
29/01/2019	IS05 On 15-March-22			Interest Rate Swap	96.76	96.7600	96.7600	96.7600	0.00
29/01/2019	IS05 On 21-June-22			Interest Rate Swap	97.91	97.8900	97.9100	97.8900	0.00
29/01/2019	IS05 On 20-September-22			Interest Rate Swap	101.80	101.7700	101.8000	101.7700	0.00
29/01/2019	IS05 On 20-December-22			Interest Rate Swap	103.02	102.9800	103.0200	102.9800	0.00
29/01/2019	IS05 On 22-March-23			Interest Rate Swap	96.34	96.3000	96.3400	96.3000	0.00
29/01/2019	IS05 On 20-June-23			Interest Rate Swap	102.36	102.3200	102.3600	102.3200	0.00
29/01/2019	IS05 On 19-September-23			Interest Rate Swap	97.82	97.7700	97.8200	97.7700	0.00
29/01/2019	IS10 On 17-December-25			Interest Rate Swap	94.30	94.2800	94.3000	94.2800	0.00
29/01/2019	IS10 On 16-March-26			Interest Rate Swap	91.27	91.2600	91.2700	91.2600	0.00
29/01/2019	IS10 On 15-June-26			Interest Rate Swap	89.99	89.9900	89.9900	89.9900	0.00
29/01/2019	IS10 On 21-September-26			Interest Rate Swap	92.15	92.1500	92.1500	92.1500	0.00
29/01/2019	IS10 On 21-December-26			Interest Rate Swap	95.95	95.9600	95.9500	95.9600	0.00
29/01/2019	IS10 On 15-March-27			Interest Rate Swap	94.51	94.5100	94.5100	94.5100	0.00
29/01/2019	IS10 On 21-June-27			Interest Rate Swap	96.60	96.5900	96.6000	96.5900	0.00
29/01/2019	IS10 On 20-September-27			Interest Rate Swap	102.08	102.0500	102.0800	102.0500	0.00
29/01/2019	IS10 On 20-December-27			Interest Rate Swap	102.44	102.4000	102.4400	102.4000	0.00
29/01/2019	IS10 On 22-March-28			Interest Rate Swap	95.92	95.8800	95.9200	95.8800	0.00
29/01/2019	IS10 On 20-June-28			Interest Rate Swap	103.13	103.0900	103.1300	103.0900	0.00
29/01/2019	IS10 On 19-September-28			Interest Rate Swap	96.65	96.6200	96.6500	96.6200	0.00
29/01/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/01/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/01/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
29/01/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/01/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/01/2019	R023 On 07-February-19			Bond Future	7.90	102.9770	7.8957	102.9770	32,021.00
29/01/2019	R023 On 07-February-19	10.57	Call	Bond Future	8595	9	8595	9	0.00
29/01/2019	R023 On 07-February-19	10.59	Call	Bond Future	8656	9	8656	9	0.00
29/01/2019	R023 On 07-February-19	10.58	Call	Bond Future	8626	9	8626	9	0.00
29/01/2019	R023 On 07-February-19	10.58	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R023 On 07-February-19	10.59	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R023 On 07-February-19	10.57	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R023 On 02-May-19			Bond Future	7.92	100.8128	7.9192	100.8128	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
29/01/2019	R023 On 02-May-19	8.46	Call	Bond Future	1900	2	1900	2	0.00
29/01/2019	R023 On 02-May-19	8.45	Call	Bond Future	1872	2	1872	2	0.00
29/01/2019	R023 On 02-May-19	8.44	Call	Bond Future	1845	2	1845	2	0.00
29/01/2019	R023 On 02-May-19	8.45	Put	Bond Future	176	0	176	0	0.00
29/01/2019	R023 On 02-May-19	8.44	Put	Bond Future	180	0	180	0	0.00
29/01/2019	R023 On 02-May-19	8.46	Put	Bond Future	172	0	172	0	0.00
29/01/2019	R023 On 01-August-19			Bond Future	7.92	102.7580	7.9225	102.7580	0.00
29/01/2019	R023 On 01-August-19	8.93	Call	Bond Future	3290	3	3290	3	0.00
29/01/2019	R023 On 01-August-19	8.95	Call	Bond Future	3343	3	3343	3	0.00
29/01/2019	R023 On 01-August-19	8.94	Call	Bond Future	3316	3	3316	3	0.00
29/01/2019	R023 On 01-August-19	8.94	Put	Bond Future	274	0	274	0	0.00
29/01/2019	R023 On 01-August-19	8.95	Put	Bond Future	271	0	271	0	0.00
29/01/2019	R023 On 01-August-19	8.93	Put	Bond Future	277	0	277	0	0.00
29/01/2019	R035 On 07-February-19			Bond Future	9.67	97.5857	9.6689	97.5857	11,457.00
29/01/2019	R035 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R035 On 07-February-19	8.98	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R035 On 07-February-19	8.97	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R035 On 07-February-19	8.97	Put	Bond Future	5607	6	5607	6	0.00
29/01/2019	R035 On 07-February-19	8.98	Put	Bond Future	5523	6	5523	6	0.00
29/01/2019	R035 On 07-February-19	8.96	Put	Bond Future	5691	6	5691	6	0.00
29/01/2019	R035 On 02-May-19			Bond Future	9.73	94.7588	9.7273	94.7588	72,344.00
29/01/2019	R035 On 02-May-19	9.74	Call	Bond Future	2147	2	2147	2	0.00
29/01/2019	R035 On 02-May-19	9.75	Call	Bond Future	2187	2	2187	2	0.00
29/01/2019	R035 On 02-May-19	9.73	Call	Bond Future	2107	2	2107	2	0.00
29/01/2019	R035 On 02-May-19	9.73	Put	Bond Future	2086	2	2086	2	0.00
29/01/2019	R035 On 02-May-19	9.75	Put	Bond Future	2015	2	2015	2	0.00
29/01/2019	R035 On 02-May-19	9.74	Put	Bond Future	2050	2	2050	2	0.00
29/01/2019	R035 On 01-August-19			Bond Future	9.78	96.5873	9.7838	96.5873	0.00
29/01/2019	R035 On 01-August-19	10.24	Call	Bond Future	5076	5	5076	5	0.00
29/01/2019	R035 On 01-August-19	10.23	Call	Bond Future	5026	5	5026	5	0.00
29/01/2019	R035 On 01-August-19	10.22	Call	Bond Future	4977	5	4977	5	0.00
29/01/2019	R035 On 01-August-19	10.23	Put	Bond Future	1771	2	1771	2	0.00
29/01/2019	R035 On 01-August-19	10.22	Put	Bond Future	1793	2	1793	2	0.00
29/01/2019	R035 On 01-August-19	10.24	Put	Bond Future	1750	2	1750	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
29/01/2019	R186 On 07-February-19			Bond Future	8.76	111.2171	8.7630	111.2171	65,604.00
29/01/2019	R186 On 07-February-19	9.00	Call	Bond Future	1464	1	1464	1	0.00
29/01/2019	R186 On 07-February-19	9.20	Call	Bond Future	2566	3	2566	3	3,000.00
29/01/2019	R186 On 07-February-19	9.38	Call	Bond Future	3590	4	3590	4	6,000.00
29/01/2019	R186 On 07-February-19	9.30	Call	Bond Future	3135	3	3135	3	0.00
29/01/2019	R186 On 07-February-19	8.20	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R186 On 07-February-19	8.50	Call	Bond Future	40	0	40	0	1,000.00
29/01/2019	R186 On 07-February-19	9.50	Call	Bond Future	4269	4	4269	4	0.00
29/01/2019	R186 On 07-February-19	9.10	Call	Bond Future	2004	2	2004	2	0.00
29/01/2019	R186 On 07-February-19	8.21	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R186 On 07-February-19	9.92	Call	Bond Future	6605	7	6605	7	0.00
29/01/2019	R186 On 07-February-19	9.23	Call	Bond Future	2736	3	2736	3	3,000.00
29/01/2019	R186 On 07-February-19	8.22	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R186 On 07-February-19	9.27	Call	Bond Future	2964	3	2964	3	1,170.00
29/01/2019	R186 On 07-February-19	8.30	Call	Bond Future	2	0	2	0	210.00
29/01/2019	R186 On 07-February-19	9.90	Call	Bond Future	6495	6	6495	6	0.00
29/01/2019	R186 On 07-February-19	8.77	Call	Bond Future	478	1	478	1	1,170.00
29/01/2019	R186 On 07-February-19	9.90	Put	Bond Future	0	0	0	0	1,000.00
29/01/2019	R186 On 07-February-19	8.77	Put	Bond Future	436	0	436	0	0.00
29/01/2019	R186 On 07-February-19	8.22	Put	Bond Future	3291	3	3291	3	0.00
29/01/2019	R186 On 07-February-19	9.27	Put	Bond Future	3	0	3	0	0.00
29/01/2019	R186 On 07-February-19	9.23	Put	Bond Future	5	0	5	0	0.00
29/01/2019	R186 On 07-February-19	8.30	Put	Bond Future	2799	3	2799	3	0.00
29/01/2019	R186 On 07-February-19	8.50	Put	Bond Future	1618	2	1618	2	0.00
29/01/2019	R186 On 07-February-19	9.50	Put	Bond Future	0	0	0	0	5,000.00
29/01/2019	R186 On 07-February-19	8.20	Put	Bond Future	3414	3	3414	3	0.00
29/01/2019	R186 On 07-February-19	9.92	Put	Bond Future	0	0	0	0	1,170.00
29/01/2019	R186 On 07-February-19	9.10	Put	Bond Future	24	0	24	0	1,000.00
29/01/2019	R186 On 07-February-19	8.21	Put	Bond Future	3352	3	3352	3	0.00
29/01/2019	R186 On 07-February-19	9.30	Put	Bond Future	2	0	2	0	0.00
29/01/2019	R186 On 07-February-19	9.38	Put	Bond Future	1	0	1	0	0.00
29/01/2019	R186 On 07-February-19	9.00	Put	Bond Future	67	0	67	0	7,500.00
29/01/2019	R186 On 07-February-19	9.20	Put	Bond Future	8	0	8	0	0.00
29/01/2019	R186 On 02-May-19			Bond Future	8.82	113.1228	8.8178	113.1228	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
29/01/2019	R186 On 02-May-19	8.65	Call	Bond Future	1000	1	1000	1	3,250.00
29/01/2019	R186 On 02-May-19	9.03	Call	Bond Future	2167	2	2167	2	0.00
29/01/2019	R186 On 02-May-19	10.07	Call	Bond Future	7031	7	7031	7	0.00
29/01/2019	R186 On 02-May-19	9.75	Call	Bond Future	5415	5	5415	5	0.00
29/01/2019	R186 On 02-May-19	9.02	Call	Bond Future	2130	2	2130	2	0.00
29/01/2019	R186 On 02-May-19	9.96	Call	Bond Future	6475	6	6475	6	0.00
29/01/2019	R186 On 02-May-19	9.30	Call	Bond Future	3268	3	3268	3	200.00
29/01/2019	R186 On 02-May-19	9.25	Call	Bond Future	3049	3	3049	3	3,250.00
29/01/2019	R186 On 02-May-19	9.01	Call	Bond Future	2093	2	2093	2	0.00
29/01/2019	R186 On 02-May-19	8.70	Call	Bond Future	1126	1	1126	1	200.00
29/01/2019	R186 On 02-May-19	9.20	Call	Bond Future	2837	3	2837	3	90.00
29/01/2019	R186 On 02-May-19	8.62	Call	Bond Future	929	1	929	1	90.00
29/01/2019	R186 On 02-May-19	8.50	Call	Bond Future	677	1	677	1	7,000.00
29/01/2019	R186 On 02-May-19	9.00	Call	Bond Future	2057	2	2057	2	7,000.00
29/01/2019	R186 On 02-May-19	10.02	Call	Bond Future	6780	7	6780	7	0.00
29/01/2019	R186 On 02-May-19	8.80	Call	Bond Future	1403	1	1403	1	7,500.00
29/01/2019	R186 On 02-May-19	9.05	Call	Bond Future	2242	2	2242	2	0.00
29/01/2019	R186 On 02-May-19	9.05	Put	Bond Future	908	1	908	1	3,250.00
29/01/2019	R186 On 02-May-19	8.80	Put	Bond Future	1506	2	1506	2	0.00
29/01/2019	R186 On 02-May-19	9.00	Put	Bond Future	1008	1	1008	1	0.00
29/01/2019	R186 On 02-May-19	8.50	Put	Bond Future	2537	3	2537	3	0.00
29/01/2019	R186 On 02-May-19	8.62	Put	Bond Future	2082	2	2082	2	0.00
29/01/2019	R186 On 02-May-19	9.30	Put	Bond Future	521	1	521	1	0.00
29/01/2019	R186 On 02-May-19	8.70	Put	Bond Future	1811	2	1811	2	0.00
29/01/2019	R186 On 02-May-19	9.02	Put	Bond Future	967	1	967	1	0.00
29/01/2019	R186 On 02-May-19	10.07	Put	Bond Future	84	0	84	0	200.00
29/01/2019	R186 On 02-May-19	9.20	Put	Bond Future	653	1	653	1	0.00
29/01/2019	R186 On 02-May-19	9.75	Put	Bond Future	186	0	186	0	7,000.00
29/01/2019	R186 On 02-May-19	10.02	Put	Bond Future	98	0	98	0	3,250.00
29/01/2019	R186 On 02-May-19	9.25	Put	Bond Future	583	1	583	1	0.00
29/01/2019	R186 On 02-May-19	8.65	Put	Bond Future	1977	2	1977	2	0.00
29/01/2019	R186 On 02-May-19	9.01	Put	Bond Future	988	1	988	1	0.00
29/01/2019	R186 On 02-May-19	9.96	Put	Bond Future	114	0	114	0	90.00
29/01/2019	R186 On 02-May-19	9.03	Put	Bond Future	947	1	947	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
29/01/2019	R186 On 01-August-19			Bond Future	8.87	110.0046	8.8659	110.0046	0.00
29/01/2019	R186 On 01-August-19	8.30	Call	Bond Future	760	1	760	1	6,000.00
29/01/2019	R186 On 01-August-19	9.05	Call	Bond Future	2686	3	2686	3	6,000.00
29/01/2019	R186 On 01-August-19	9.52	Call	Bond Future	4499	5	4499	5	0.00
29/01/2019	R186 On 01-August-19	9.54	Call	Bond Future	4584	5	4584	5	0.00
29/01/2019	R186 On 01-August-19	10.08	Call	Bond Future	6994	7	6994	7	0.00
29/01/2019	R186 On 01-August-19	9.53	Call	Bond Future	4541	5	4541	5	0.00
29/01/2019	R186 On 01-August-19	9.53	Put	Bond Future	885	1	885	1	0.00
29/01/2019	R186 On 01-August-19	9.54	Put	Bond Future	874	1	874	1	0.00
29/01/2019	R186 On 01-August-19	10.08	Put	Bond Future	430	0	430	0	6,000.00
29/01/2019	R186 On 01-August-19	9.52	Put	Bond Future	896	1	896	1	0.00
29/01/2019	R186 On 01-August-19	9.05	Put	Bond Future	1656	2	1656	2	0.00
29/01/2019	R186 On 01-August-19	8.30	Put	Bond Future	4006	4	4006	4	0.00
29/01/2019	R197 On 07-February-19			Bond Future	300.08	300.2609	300.0768	300.2609	5.00
29/01/2019	R197 On 02-May-19			Bond Future	305.29	305.4745	305.2862	305.4745	2,350.00
29/01/2019	R197 On 01-August-19			Bond Future	303.69	303.8836	303.6911	303.8836	0.00
29/01/2019	R202 On 07-February-19			Bond Future	234.65	234.9147	234.6511	234.9147	948.00
29/01/2019	R202 On 02-May-19			Bond Future	238.72	238.9937	238.7248	238.9937	8,266.00
29/01/2019	R202 On 01-August-19			Bond Future	239.37	239.6476	239.3729	239.6476	0.00
29/01/2019	R207 On 07-February-19			Bond Future	6.35	101.3953	6.3458	101.3953	9,309.00
29/01/2019	R207 On 07-February-19	6.53	Call	Bond Future	164	0	164	0	0.00
29/01/2019	R207 On 07-February-19	6.52	Call	Bond Future	155	0	155	0	0.00
29/01/2019	R207 On 07-February-19	6.51	Call	Bond Future	146	0	146	0	0.00
29/01/2019	R207 On 07-February-19	6.52	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 07-February-19	6.51	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 07-February-19	6.53	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 02-May-19			Bond Future	5.96	103.1327	5.9646	103.1327	6,692.00
29/01/2019	R207 On 02-May-19	7.61	Call	Bond Future	1098	1	1098	1	0.00
29/01/2019	R207 On 02-May-19	7.63	Call	Bond Future	1112	1	1112	1	0.00
29/01/2019	R207 On 02-May-19	7.62	Call	Bond Future	1105	1	1105	1	0.00
29/01/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 01-August-19			Bond Future	4.87	101.4807	4.8652	101.4807	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
29/01/2019	R207 On 01-August-19	7.33	Call	Bond Future	1075	1	1075	1	0.00
29/01/2019	R207 On 01-August-19	7.34	Call	Bond Future	1079	1	1079	1	0.00
29/01/2019	R207 On 01-August-19	7.35	Call	Bond Future	1083	1	1083	1	0.00
29/01/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/01/2019	R208 On 07-February-19			Bond Future	7.04	101.8473	7.0413	101.8473	4,799.00
29/01/2019	R208 On 07-February-19	7.08	Call	Bond Future	120	0	120	0	0.00
29/01/2019	R208 On 07-February-19	7.07	Call	Bond Future	107	0	107	0	0.00
29/01/2019	R208 On 07-February-19	7.06	Call	Bond Future	94	0	94	0	0.00
29/01/2019	R208 On 07-February-19	7.08	Put	Bond Future	45	0	45	0	0.00
29/01/2019	R208 On 07-February-19	7.06	Put	Bond Future	58	0	58	0	0.00
29/01/2019	R208 On 07-February-19	7.07	Put	Bond Future	51	0	51	0	0.00
29/01/2019	R208 On 02-May-19			Bond Future	6.98	100.1920	6.9796	100.1920	13,637.00
29/01/2019	R208 On 02-May-19	8.02	Call	Bond Future	1815	2	1815	2	0.00
29/01/2019	R208 On 02-May-19	8.03	Call	Bond Future	1831	2	1831	2	0.00
29/01/2019	R208 On 02-May-19	8.04	Call	Bond Future	1847	2	1847	2	0.00
29/01/2019	R208 On 02-May-19	8.04	Put	Bond Future	17	0	17	0	0.00
29/01/2019	R208 On 02-May-19	8.02	Put	Bond Future	19	0	19	0	0.00
29/01/2019	R208 On 02-May-19	8.03	Put	Bond Future	18	0	18	0	0.00
29/01/2019	R208 On 01-August-19			Bond Future	6.84	102.1254	6.8430	102.1254	0.00
29/01/2019	R208 On 01-August-19	8.17	Call	Bond Future	2047	2	2047	2	0.00
29/01/2019	R208 On 01-August-19	8.16	Call	Bond Future	2033	2	2033	2	0.00
29/01/2019	R208 On 01-August-19	8.15	Call	Bond Future	2019	2	2019	2	0.00
29/01/2019	R208 On 01-August-19	8.15	Put	Bond Future	38	0	38	0	0.00
29/01/2019	R208 On 01-August-19	8.17	Put	Bond Future	36	0	36	0	0.00
29/01/2019	R208 On 01-August-19	8.16	Put	Bond Future	37	0	37	0	0.00
29/01/2019	R209 On 07-February-19			Bond Future	9.61	74.2900	9.6126	74.2900	15,023.00
29/01/2019	R209 On 07-February-19	8.96	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R209 On 07-February-19	9.54	Call	Bond Future	334	0	334	0	4,000.00
29/01/2019	R209 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	4,000.00
29/01/2019	R209 On 07-February-19	8.95	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R209 On 07-February-19	10.20	Call	Bond Future	3707	4	3707	4	0.00
29/01/2019	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
29/01/2019	R209 On 07-February-19	8.95	Put	Bond Future	4543	5	4543	5	0.00
29/01/2019	R209 On 07-February-19	9.04	Put	Bond Future	3902	4	3902	4	0.00
29/01/2019	R209 On 07-February-19	9.54	Put	Bond Future	813	1	813	1	0.00
29/01/2019	R209 On 07-February-19	8.96	Put	Bond Future	4471	5	4471	5	0.00
29/01/2019	R209 On 07-February-19	10.20	Put	Bond Future	2	0	2	0	4,000.00
29/01/2019	R209 On 07-February-19	8.97	Put	Bond Future	4400	4	4400	4	0.00
29/01/2019	R209 On 02-May-19			Bond Future	9.67	72.4144	9.6655	72.4144	110,825.00
29/01/2019	R209 On 02-May-19	9.69	Call	Bond Future	1878	2	1878	2	0.00
29/01/2019	R209 On 02-May-19	9.68	Call	Bond Future	1844	2	1844	2	0.00
29/01/2019	R209 On 02-May-19	9.95	Call	Bond Future	2877	3	2877	3	760.00
29/01/2019	R209 On 02-May-19	9.35	Call	Bond Future	893	1	893	1	760.00
29/01/2019	R209 On 02-May-19	9.70	Call	Bond Future	1913	2	1913	2	0.00
29/01/2019	R209 On 02-May-19	10.50	Call	Bond Future	5503	5	5503	5	0.00
29/01/2019	R209 On 02-May-19	10.71	Call	Bond Future	6584	7	6584	7	0.00
29/01/2019	R209 On 02-May-19	10.71	Put	Bond Future	250	0	250	0	760.00
29/01/2019	R209 On 02-May-19	10.50	Put	Bond Future	373	0	373	0	11,560.00
29/01/2019	R209 On 02-May-19	9.35	Put	Bond Future	2984	3	2984	3	0.00
29/01/2019	R209 On 02-May-19	9.68	Put	Bond Future	1750	2	1750	2	0.00
29/01/2019	R209 On 02-May-19	9.95	Put	Bond Future	1065	1	1065	1	0.00
29/01/2019	R209 On 02-May-19	9.69	Put	Bond Future	1719	2	1719	2	0.00
29/01/2019	R209 On 02-May-19	9.70	Put	Bond Future	1689	2	1689	2	0.00
29/01/2019	R209 On 01-August-19			Bond Future	9.72	73.8119	9.7155	73.8119	0.00
29/01/2019	R209 On 01-August-19	10.15	Call	Bond Future	4264	4	4264	4	0.00
29/01/2019	R209 On 01-August-19	10.17	Call	Bond Future	4349	4	4349	4	0.00
29/01/2019	R209 On 01-August-19	10.16	Call	Bond Future	4306	4	4306	4	0.00
29/01/2019	R209 On 01-August-19	10.16	Put	Bond Future	1531	2	1531	2	0.00
29/01/2019	R209 On 01-August-19	10.15	Put	Bond Future	1550	2	1550	2	0.00
29/01/2019	R209 On 01-August-19	10.17	Put	Bond Future	1513	2	1513	2	0.00
29/01/2019	R210 On 07-February-19			Bond Future	188.07	188.0598	188.0661	188.0598	2,020.00
29/01/2019	R210 On 02-May-19			Bond Future	188.78	188.7699	188.7755	188.7699	1,268.00
29/01/2019	R210 On 01-August-19			Bond Future	192.46	192.4573	192.4627	192.4573	0.00
29/01/2019	R212 On 07-February-19			Bond Future	156.30	156.2950	156.2990	156.2950	3,420.00
29/01/2019	R212 On 02-May-19			Bond Future	159.01	159.0089	159.0124	159.0089	3,473.00
29/01/2019	R212 On 01-August-19			Bond Future	162.05	162.0435	162.0468	162.0435	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
29/01/2019	R213 On 07-February-19			Bond Future	9.40	86.0382	9.4036	86.0382	2,102.00
29/01/2019	R213 On 07-February-19	8.68	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R213 On 07-February-19	8.69	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R213 On 07-February-19	8.70	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R213 On 07-February-19	8.69	Put	Bond Future	4643	5	4643	5	0.00
29/01/2019	R213 On 07-February-19	8.70	Put	Bond Future	4576	5	4576	5	0.00
29/01/2019	R213 On 07-February-19	8.68	Put	Bond Future	4711	5	4711	5	0.00
29/01/2019	R213 On 02-May-19			Bond Future	9.46	83.9640	9.4591	83.9640	31,029.00
29/01/2019	R213 On 02-May-19	9.50	Call	Bond Future	1818	2	1818	2	0.00
29/01/2019	R213 On 02-May-19	9.49	Call	Bond Future	1785	2	1785	2	0.00
29/01/2019	R213 On 02-May-19	9.48	Call	Bond Future	1752	2	1752	2	0.00
29/01/2019	R213 On 02-May-19	9.49	Put	Bond Future	1594	2	1594	2	0.00
29/01/2019	R213 On 02-May-19	9.48	Put	Bond Future	1623	2	1623	2	0.00
29/01/2019	R213 On 02-May-19	9.50	Put	Bond Future	1566	2	1566	2	0.00
29/01/2019	R213 On 01-August-19			Bond Future	9.51	85.5841	9.5117	85.5841	0.00
29/01/2019	R213 On 01-August-19	9.98	Call	Bond Future	4191	4	4191	4	0.00
29/01/2019	R213 On 01-August-19	9.99	Call	Bond Future	4232	4	4232	4	0.00
29/01/2019	R213 On 01-August-19	10.00	Call	Bond Future	4274	4	4274	4	0.00
29/01/2019	R213 On 01-August-19	10.00	Put	Bond Future	1370	1	1370	1	0.00
29/01/2019	R213 On 01-August-19	9.98	Put	Bond Future	1403	1	1403	1	0.00
29/01/2019	R213 On 01-August-19	9.99	Put	Bond Future	1386	1	1386	1	0.00
29/01/2019	R214 On 07-February-19			Bond Future	9.79	73.4463	9.7879	73.4463	4,146.00
29/01/2019	R214 On 07-February-19	9.04	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R214 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R214 On 07-February-19	9.03	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R214 On 07-February-19	9.03	Put	Bond Future	5486	5	5486	5	0.00
29/01/2019	R214 On 07-February-19	9.04	Put	Bond Future	5409	5	5409	5	0.00
29/01/2019	R214 On 07-February-19	9.05	Put	Bond Future	5333	5	5333	5	0.00
29/01/2019	R214 On 02-May-19			Bond Future	9.84	71.4099	9.8401	71.4099	27,837.00
29/01/2019	R214 On 02-May-19	9.87	Call	Bond Future	1988	2	1988	2	0.00
29/01/2019	R214 On 02-May-19	9.85	Call	Bond Future	1916	2	1916	2	0.00
29/01/2019	R214 On 02-May-19	9.86	Call	Bond Future	1952	2	1952	2	0.00
29/01/2019	R214 On 02-May-19	9.86	Put	Bond Future	1818	2	1818	2	0.00
29/01/2019	R214 On 02-May-19	9.87	Put	Bond Future	1786	2	1786	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
29/01/2019	R214 On 02-May-19	9.85	Put	Bond Future	1849	2	1849	2	0.00
29/01/2019	R214 On 01-August-19			Bond Future	9.89	72.7877	9.8905	72.7877	0.00
29/01/2019	R214 On 01-August-19	10.33	Call	Bond Future	4455	4	4455	4	0.00
29/01/2019	R214 On 01-August-19	10.34	Call	Bond Future	4498	5	4498	5	0.00
29/01/2019	R214 On 01-August-19	10.32	Call	Bond Future	4411	4	4411	4	0.00
29/01/2019	R214 On 01-August-19	10.32	Put	Bond Future	1627	2	1627	2	0.00
29/01/2019	R214 On 01-August-19	10.33	Put	Bond Future	1608	2	1608	2	0.00
29/01/2019	R214 On 01-August-19	10.34	Put	Bond Future	1589	2	1589	2	0.00
29/01/2019	R248 On 07-February-19			Bond Future	9.81	93.8110	9.8130	93.8110	83,463.00
29/01/2019	R248 On 07-February-19	9.07	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R248 On 07-February-19	9.05	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R248 On 07-February-19	9.06	Call	Bond Future	0	0	0	0	0.00
29/01/2019	R248 On 07-February-19	9.05	Put	Bond Future	7102	7	7102	7	0.00
29/01/2019	R248 On 07-February-19	9.07	Put	Bond Future	6903	7	6903	7	0.00
29/01/2019	R248 On 07-February-19	9.06	Put	Bond Future	7002	7	7002	7	0.00
29/01/2019	R248 On 02-May-19			Bond Future	9.87	90.9829	9.8657	90.9829	92,616.00
29/01/2019	R248 On 02-May-19	9.90	Call	Bond Future	2498	3	2498	3	0.00
29/01/2019	R248 On 02-May-19	9.89	Call	Bond Future	2452	2	2452	2	0.00
29/01/2019	R248 On 02-May-19	9.91	Call	Bond Future	2545	3	2545	3	0.00
29/01/2019	R248 On 02-May-19	9.89	Put	Bond Future	2242	2	2242	2	0.00
29/01/2019	R248 On 02-May-19	9.91	Put	Bond Future	2164	2	2164	2	0.00
29/01/2019	R248 On 02-May-19	9.90	Put	Bond Future	2203	2	2203	2	0.00
29/01/2019	R248 On 01-August-19			Bond Future	9.92	92.7384	9.9166	92.7384	0.00
29/01/2019	R248 On 01-August-19	10.36	Call	Bond Future	5619	6	5619	6	0.00
29/01/2019	R248 On 01-August-19	10.35	Call	Bond Future	5564	6	5564	6	0.00
29/01/2019	R248 On 01-August-19	10.34	Call	Bond Future	5509	6	5509	6	0.00
29/01/2019	R248 On 01-August-19	10.35	Put	Bond Future	1993	2	1993	2	0.00
29/01/2019	R248 On 01-August-19	10.34	Put	Bond Future	2018	2	2018	2	0.00
29/01/2019	R248 On 01-August-19	10.36	Put	Bond Future	1969	2	1969	2	0.00