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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	2025 On 02-May-19			Bond Future	135.25	135.4769	135.2452	135.4769	691.00
15/02/2019	2025 On 01-August-19			Bond Future	136.39	136.6244	136.3880	136.6244	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
15/02/2019	2025 On 07-November-19			Bond Future	139.32	139.5668	139.3250	139.5668	0.00
15/02/2019	2029 On 02-May-19			Bond Future	101.63	102.0920	101.6250	102.0920	3,020.00
15/02/2019	2029 On 01-August-19			Bond Future	103.58	104.0548	103.5786	104.0548	0.00
15/02/2019	2029 On 07-November-19			Bond Future	104.70	105.1879	104.7012	105.1879	0.00
15/02/2019	2030 On 02-May-19			Bond Future	9.45	91.9574	9.4511	91.9574	47,530.00
15/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1375	1	1375	1	0.00
15/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	4834	4	4834	4	0.00
15/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1436	1	1436	1	0.00
15/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	350	0	350	0	3,000.00
15/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1405	1	1405	1	3,000.00
15/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1724	2	1724	2	0.00
15/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1692	2	1692	2	0.00
15/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3867	4	3867	4	0.00
15/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	334	0	334	0	3,000.00
15/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1756	2	1756	2	0.00
15/02/2019	2030 On 01-August-19			Bond Future	9.52	89.6982	9.5186	89.6982	0.00
15/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	186	0	186	0	2,025.00
15/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3806	3	3806	3	0.00
15/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1298	1	1298	1	2,025.00
15/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3765	3	3765	3	0.00
15/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3724	3	3724	3	0.00
15/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1401	2	1401	2	0.00
15/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1437	2	1437	2	0.00
15/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7708	8	7708	8	0.00
15/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3585	4	3585	4	0.00
15/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1419	2	1419	2	0.00
15/02/2019	2030 On 07-November-19			Bond Future	9.58	91.6086	9.5754	91.6086	0.00
15/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	634	1	634	1	0.00
15/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	574	1	574	1	0.00
15/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	513	1	513	1	0.00
15/02/2019	2032 On 02-May-19			Bond Future	9.68	89.9505	9.6755	89.9505	43,624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1522	1	1522	1	0.00
15/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1588	1	1588	1	0.00
15/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1555	1	1555	1	0.00
15/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1965	2	1965	2	0.00
15/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1895	2	1895	2	0.00
15/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1930	2	1930	2	0.00
15/02/2019	2032 On 01-August-19			Bond Future	9.74	91.6584	9.7404	91.6584	0.00
15/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4022	4	4022	4	0.00
15/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	3979	4	3979	4	0.00
15/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	3935	4	3935	4	0.00
15/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1655	2	1655	2	0.00
15/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1614	2	1614	2	0.00
15/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1635	2	1635	2	0.00
15/02/2019	2032 On 07-November-19			Bond Future	9.80	89.4466	9.8025	89.4466	0.00
15/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	607	1	607	1	0.00
15/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	673	1	673	1	0.00
15/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	541	1	541	1	0.00
15/02/2019	2033 On 02-May-19			Bond Future	104.05	104.4361	104.0545	104.4361	6,090.00
15/02/2019	2033 On 01-August-19			Bond Future	106.05	106.4438	106.0546	106.4438	0.00
15/02/2019	2033 On 07-November-19			Bond Future	107.15	107.5520	107.1543	107.5520	0.00
15/02/2019	2037 On 02-May-19			Bond Future	9.90	90.0112	9.9002	90.0112	58,355.00
15/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1593	1	1593	1	0.00
15/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1629	1	1629	1	0.00
15/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1559	1	1559	1	0.00
15/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2396	3	2396	3	0.00
15/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2354	3	2354	3	0.00
15/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2313	3	2313	3	0.00
15/02/2019	2037 On 01-August-19			Bond Future	9.97	87.4647	9.9677	87.4647	0.00
15/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4292	4	4292	4	0.00
15/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4387	4	4387	4	0.00
15/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4339	4	4339	4	0.00

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15/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1918	2	1918	2	0.00
15/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1895	2	1895	2	0.00
15/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1943	2	1943	2	0.00
15/02/2019	2037 On 07-November-19			Bond Future	10.03	89.3277	10.0267	89.3277	0.00
15/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	493	1	493	1	0.00
15/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	419	1	419	1	0.00
15/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	567	1	567	1	0.00
15/02/2019	2038 On 02-May-19			Bond Future	123.13	123.1341	123.1283	123.1341	10,004.00
15/02/2019	2038 On 01-August-19			Bond Future	123.86	123.8620	123.8561	123.8620	0.00
15/02/2019	2038 On 07-November-19			Bond Future	126.52	126.5297	126.5234	126.5297	0.00
15/02/2019	2040 On 02-May-19			Bond Future	9.98	93.2172	9.9799	93.2172	25,497.00
15/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1741	1	1741	1	0.00
15/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3092	3	3092	3	1,150.00
15/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1703	1	1703	1	0.00
15/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	791	1	791	1	1,150.00
15/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1665	1	1665	1	0.00
15/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2436	3	2436	3	0.00
15/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2480	3	2480	3	0.00
15/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3952	4	3952	4	0.00
15/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2392	3	2392	3	0.00
15/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1338	2	1338	2	0.00
15/02/2019	2040 On 01-August-19			Bond Future	10.05	90.4813	10.0472	90.4813	0.00
15/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4584	4	4584	4	0.00
15/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4634	4	4634	4	0.00
15/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4684	4	4684	4	0.00
15/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2086	2	2086	2	0.00
15/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2138	2	2138	2	0.00
15/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2112	2	2112	2	0.00
15/02/2019	2040 On 07-November-19			Bond Future	10.11	92.4085	10.1064	92.4085	0.00
15/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2040 On 07-November-19	10.04	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
15/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	447	1	447	1	0.00
15/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	607	1	607	1	0.00
15/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	527	1	527	1	0.00
15/02/2019	2044 On 02-May-19			Bond Future	10.00	90.2548	9.9975	90.2548	36,296.00
15/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1707	1	1707	1	0.00
15/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1746	1	1746	1	0.00
15/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1785	2	1785	2	0.00
15/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2472	3	2472	3	0.00
15/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2427	3	2427	3	0.00
15/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2517	3	2517	3	0.00
15/02/2019	2044 On 01-August-19			Bond Future	10.06	87.5877	10.0620	87.5877	0.00
15/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4743	4	4743	4	0.00
15/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5476	5	5476	5	0.00
15/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2408	2	2408	2	100.00
15/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4794	4	4794	4	0.00
15/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	934	1	934	1	100.00
15/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4692	4	4692	4	0.00
15/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2168	2	2168	2	0.00
15/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6971	8	6971	8	0.00
15/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1802	2	1802	2	100.00
15/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2115	2	2115	2	0.00
15/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	4078	4	4078	4	0.00
15/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2141	2	2141	2	0.00
15/02/2019	2044 On 07-November-19			Bond Future	10.12	89.4534	10.1187	89.4534	0.00
15/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
15/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	556	1	556	1	0.00
15/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	475	1	475	1	0.00
15/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	393	1	393	1	0.00
15/02/2019	2046 On 02-May-19			Bond Future	115.88	115.4483	115.8806	115.4483	12,517.00
15/02/2019	2046 On 01-August-19			Bond Future	118.11	117.6679	118.1083	117.6679	0.00
15/02/2019	2046 On 07-November-19			Bond Future	118.91	118.4614	118.9112	118.4614	0.00

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15/02/2019	2050 On 02-May-19			Bond Future	121.18	121.1894	121.1842	121.1894	10,644.00
15/02/2019	2050 On 01-August-19			Bond Future	121.70	121.7015	121.6958	121.7015	0.00
15/02/2019	2050 On 07-November-19			Bond Future	124.32	124.3224	124.3164	124.3224	0.00
15/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	AL37 On 02-May-19			Index Future	625.86	624.7650	625.8570	624.7650	0.00
15/02/2019	AL37 On 01-August-19			Index Future	637.74	636.6250	637.7370	636.6250	0.00
15/02/2019	AL37 On 07-November-19			Index Future	651.31	650.1740	651.3080	650.1740	0.00
15/02/2019	AL7T On 02-May-19			Index Future	718.99	715.9680	718.9850	715.9680	0.00
15/02/2019	AL7T On 01-August-19			Index Future	732.63	729.5600	732.6330	729.5600	0.00
15/02/2019	AL7T On 07-November-19			Index Future	748.22	745.0870	748.2230	745.0870	0.00
15/02/2019	ALBI On 02-May-19			Index Future	650.15	646.5850	650.1450	646.5850	903.00
15/02/2019	ALBI On 01-August-19			Index Future	662.49	658.8590	662.4860	658.8590	0.00
15/02/2019	ALBI On 07-November-19			Index Future	676.58	672.8810	676.5840	672.8810	0.00
15/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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15/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/02/2019	ES33 On 02-May-19			Bond Future	11.11	74.9702	11.1099	74.9702	350.00
15/02/2019	ES33 On 01-August-19			Bond Future	11.22	76.3935	11.2180	76.3935	0.00
15/02/2019	ES33 On 07-November-19			Bond Future	11.33	74.2232	11.3305	74.2232	0.00
15/02/2019	ES42 On 02-May-19			Bond Future	11.37	76.5413	11.3656	76.5413	4,919.00
15/02/2019	ES42 On 01-August-19			Bond Future	11.47	77.9949	11.4719	77.9949	0.00
15/02/2019	ES42 On 07-November-19			Bond Future	11.58	75.3891	11.5827	75.3891	0.00
15/02/2019	GOVI On 02-May-19			GOVI	643.47	639.7720	643.4690	639.7720	441.00
15/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	44110	8	44110	8	0.00
15/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	43910	8	43910	8	0.00
15/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	44010	8	44010	8	0.00
15/02/2019	GOVI On 01-August-19			GOVI	655.68	651.9170	655.6830	651.9170	0.00
15/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	169930	13	169930	13	0.00
15/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	170030	13	170030	13	0.00
15/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	170130	13	170130	13	0.00
15/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 01-August-19	638.69	Put	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
15/02/2019	GOVI On 07-November-19			GOVI	669.64	665.7920	669.6360	665.7920	0.00
15/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
15/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	32740	7	32740	7	0.00
15/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	32840	7	32840	7	0.00
15/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	32640	7	32640	7	0.00
15/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/02/2019	IGOV On 02-May-19			Index Future	259.54	259.8130	259.5370	259.8130	737.00
15/02/2019	IGOV On 01-August-19			Index Future	264.53	264.8080	264.5260	264.8080	0.00
15/02/2019	IGOV On 07-November-19			Index Future	270.22	270.5100	270.2210	270.5100	0.00
15/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
15/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
15/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8900	99.8800	99.8900	0.00
15/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
15/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
15/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8800	101.8800	101.8800	0.00
15/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.83	102.8400	102.8300	102.8400	0.00
15/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.86	98.8700	98.8600	98.8700	0.00
15/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.44	102.4600	102.4400	102.4600	0.00
15/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.44	99.4700	99.4400	99.4700	0.00
15/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.25	96.2800	96.2500	96.2800	0.00
15/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.44	95.4700	95.4400	95.4700	0.00
15/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.58	94.6200	94.5800	94.6200	0.00
15/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.69	94.7500	94.6900	94.7500	0.00
15/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.84	96.9200	96.8400	96.9200	51.00
15/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.93	97.0300	96.9300	97.0300	0.00
15/02/2019	IS05 On 21-June-22			Interest Rate Swap	98.07	98.2000	98.0700	98.2000	0.00
15/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.96	102.1100	101.9600	102.1100	0.00
15/02/2019	IS05 On 20-December-22			Interest Rate Swap	103.17	103.3500	103.1700	103.3500	0.00
15/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.51	96.7000	96.5100	96.7000	0.00
15/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.54	102.7400	102.5400	102.7400	0.00
15/02/2019	IS05 On 19-September-23			Interest Rate Swap	98.02	98.2200	98.0200	98.2200	0.00
15/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.63	94.9000	94.6300	94.9000	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
15/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.63	91.9100	91.6300	91.9100	0.00
15/02/2019	IS10 On 15-June-26			Interest Rate Swap	90.37	90.6600	90.3700	90.6600	0.00
15/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.54	92.8400	92.5400	92.8400	0.00
15/02/2019	IS10 On 21-December-26			Interest Rate Swap	96.36	96.6700	96.3600	96.6700	0.00
15/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.94	95.2600	94.9400	95.2600	0.00
15/02/2019	IS10 On 21-June-27			Interest Rate Swap	97.05	97.3700	97.0500	97.3700	0.00
15/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.54	102.8700	102.5400	102.8700	0.00
15/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.93	103.2600	102.9300	103.2600	0.00
15/02/2019	IS10 On 22-March-28			Interest Rate Swap	96.44	96.7900	96.4400	96.7900	0.00
15/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.66	104.0100	103.6600	104.0100	0.00
15/02/2019	IS10 On 19-September-28			Interest Rate Swap	97.22	97.5800	97.2200	97.5800	0.00
15/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
15/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
15/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/02/2019	R023 On 02-May-19			Bond Future	8.00	100.4444	7.9966	100.4444	69,216.00
15/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1647	2	1647	2	0.00
15/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1620	1	1620	1	0.00
15/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1593	1	1593	1	0.00
15/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	173	0	173	0	0.00
15/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	178	0	178	0	0.00
15/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	169	0	169	0	0.00
15/02/2019	R023 On 01-August-19			Bond Future	8.02	102.3512	8.0163	102.3512	0.00
15/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	2993	3	2993	3	0.00
15/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3046	3	3046	3	0.00
15/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3019	3	3019	3	0.00
15/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	263	0	263	0	0.00
15/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	260	0	260	0	0.00
15/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	266	0	266	0	0.00
15/02/2019	R023 On 07-November-19			Bond Future	8.02	100.5941	8.0207	100.5941	0.00
15/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R023 On 07-November-19	7.99	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
15/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	59	0	59	0	0.00
15/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	87	0	87	0	0.00
15/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	116	0	116	0	0.00
15/02/2019	R035 On 02-May-19			Bond Future	9.82	93.5059	9.8172	93.5059	76,874.00
15/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1632	1	1632	1	0.00
15/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1668	1	1668	1	0.00
15/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1596	1	1596	1	0.00
15/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2254	3	2254	3	0.00
15/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2174	3	2174	3	0.00
15/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2214	3	2214	3	0.00
15/02/2019	R035 On 01-August-19			Bond Future	9.88	95.2809	9.8805	95.2809	0.00
15/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4490	4	4490	4	0.00
15/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4443	4	4443	4	0.00
15/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4395	4	4395	4	0.00
15/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1909	2	1909	2	0.00
15/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1932	2	1932	2	0.00
15/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1885	2	1885	2	0.00
15/02/2019	R035 On 07-November-19			Bond Future	9.94	92.8022	9.9443	92.8022	0.00
15/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	545	1	545	1	0.00
15/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	398	1	398	1	0.00
15/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	471	1	471	1	0.00
15/02/2019	R186 On 02-May-19			Bond Future	8.92	112.0977	8.9230	112.0977	69,836.00
15/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1695	1	1695	1	0.00
15/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	680	1	680	1	3,250.00
15/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1661	1	1661	1	0.00
15/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	4827	4	4827	4	0.00
15/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6413	6	6413	6	0.00
15/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1627	1	1627	1	0.00
15/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2737	2	2737	2	200.00
15/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	5859	5	5859	5	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
15/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2528	2	2528	2	3,250.00
15/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1285	1	1285	1	0.00
15/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	782	1	782	1	200.00
15/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2326	2	2326	2	90.00
15/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	624	1	624	1	90.00
15/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	430	0	430	0	7,000.00
15/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1594	1	1594	1	7,000.00
15/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6160	6	6160	6	0.00
15/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1014	1	1014	1	7,500.00
15/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1765	2	1765	2	0.00
15/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	1038	1	1038	1	3,250.00
15/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1417	2	1417	2	4,250.00
15/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1724	2	1724	2	0.00
15/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	1152	1	1152	1	7,500.00
15/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2897	3	2897	3	0.00
15/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2384	3	2384	3	0.00
15/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	598	1	598	1	0.00
15/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	2073	2	2073	2	0.00
15/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	749	1	749	1	0.00
15/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	205	0	205	0	7,000.00
15/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	85	0	85	0	3,250.00
15/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	72	0	72	0	200.00
15/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	1105	1	1105	1	0.00
15/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	105	0	105	0	90.00
15/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	669	1	669	1	0.00
15/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2264	3	2264	3	0.00
15/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	1128	1	1128	1	0.00
15/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	1082	1	1082	1	0.00
15/02/2019	R186 On 01-August-19			Bond Future	8.98	108.9257	8.9823	108.9257	0.00
15/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2216	2	2216	2	6,000.00
15/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	531	0	531	0	6,000.00
15/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	3931	4	3931	4	0.00
15/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4014	4	4014	4	0.00
15/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6368	6	6368	6	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
15/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	3972	4	3972	4	0.00
15/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	969	1	969	1	0.00
15/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	956	1	956	1	0.00
15/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	457	1	457	1	6,000.00
15/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	982	1	982	1	0.00
15/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1838	2	1838	2	0.00
15/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4430	5	4430	5	0.00
15/02/2019	R186 On 07-November-19			Bond Future	9.03	111.2453	9.0329	111.2453	0.00
15/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	450	1	450	1	0.00
15/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	396	1	396	1	0.00
15/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	505	1	505	1	0.00
15/02/2019	R197 On 02-May-19			Bond Future	304.82	304.5780	304.8174	304.5780	2,350.00
15/02/2019	R197 On 01-August-19			Bond Future	303.12	302.8774	303.1207	302.8774	0.00
15/02/2019	R197 On 07-November-19			Bond Future	309.65	309.4008	309.6487	309.4008	0.00
15/02/2019	R202 On 02-May-19			Bond Future	236.53	237.3598	236.5309	237.3598	8,966.00
15/02/2019	R202 On 01-August-19			Bond Future	237.06	237.9096	237.0645	237.9096	0.00
15/02/2019	R202 On 07-November-19			Bond Future	242.17	243.0333	242.1694	243.0333	0.00
15/02/2019	R207 On 02-May-19			Bond Future	6.39	102.7394	6.3938	102.7394	6,918.00
15/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	810	1	810	1	0.00
15/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	823	1	823	1	0.00
15/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	817	1	817	1	0.00
15/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 01-August-19			Bond Future	5.61	101.0483	5.6066	101.0483	0.00
15/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	749	1	749	1	0.00
15/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	753	1	753	1	0.00
15/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	758	1	758	1	0.00
15/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 01-August-19	7.34	Put	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
15/02/2019	R207 On 07-November-19			Bond Future	2.01	103.2000	2.0059	103.2000	0.00
15/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	12	0	12	0	0.00
15/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	13	0	13	0	0.00
15/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	10	0	10	0	0.00
15/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R208 On 02-May-19			Bond Future	7.09	99.9495	7.0862	99.9495	13,813.00
15/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1624	1	1624	1	0.00
15/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1657	2	1657	2	0.00
15/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1640	2	1640	2	0.00
15/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	14	0	14	0	0.00
15/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	12	0	12	0	0.00
15/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	13	0	13	0	0.00
15/02/2019	R208 On 01-August-19			Bond Future	6.99	101.8472	6.9868	101.8472	0.00
15/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1830	2	1830	2	0.00
15/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1817	2	1817	2	0.00
15/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1803	2	1803	2	0.00
15/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	42	0	42	0	0.00
15/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	40	0	40	0	0.00
15/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	41	0	41	0	0.00
15/02/2019	R208 On 07-November-19			Bond Future	6.78	100.6091	6.7754	100.6091	0.00
15/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	84	0	84	0	0.00
15/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	71	0	71	0	0.00
15/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	58	0	58	0	0.00
15/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
15/02/2019	R209 On 02-May-19			Bond Future	9.77	71.2659	9.7678	71.2659	102,783.00
15/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1393	1	1393	1	0.00
15/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4837	4	4837	4	0.00
15/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	5910	5	5910	5	0.00
15/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1423	1	1423	1	0.00
15/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	572	0	572	0	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1363	1	1363	1	0.00
15/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2301	2	2301	2	760.00
15/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1928	2	1928	2	0.00
15/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1148	1	1148	1	0.00
15/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	234	0	234	0	760.00
15/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	367	0	367	0	11,560.00
15/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3323	4	3323	4	0.00
15/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1893	2	1893	2	0.00
15/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1859	2	1859	2	0.00
15/02/2019	R209 On 01-August-19			Bond Future	9.82	72.6191	9.8243	72.6191	0.00
15/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3714	3	3714	3	0.00
15/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1084	1	1084	1	7,560.00
15/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3795	3	3795	3	0.00
15/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5034	5	5034	5	0.00
15/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2432	2	2432	2	7,560.00
15/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3754	3	3754	3	0.00
15/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1168	1	1168	1	7,560.00
15/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4522	5	4522	5	0.00
15/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2587	3	2587	3	0.00
15/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1674	2	1674	2	0.00
15/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1694	2	1694	2	0.00
15/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1653	2	1653	2	0.00
15/02/2019	R209 On 07-November-19			Bond Future	9.88	71.0112	9.8783	71.0112	0.00
15/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	430	1	430	1	0.00
15/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	367	1	367	1	0.00
15/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	493	1	493	1	0.00
15/02/2019	R210 On 02-May-19			Bond Future	187.36	187.9683	187.3555	187.9683	2,448.00
15/02/2019	R210 On 01-August-19			Bond Future	190.96	191.5821	190.9572	191.5821	0.00
15/02/2019	R210 On 07-November-19			Bond Future	192.43	193.0694	192.4306	193.0694	0.00
15/02/2019	R212 On 02-May-19			Bond Future	158.35	158.5394	158.3527	158.5394	4,973.00
15/02/2019	R212 On 01-August-19			Bond Future	159.18	159.3673	159.1767	159.3673	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
15/02/2019	R212 On 07-November-19			Bond Future	162.60	162.7996	162.6046	162.7996	0.00
15/02/2019	R213 On 02-May-19			Bond Future	9.57	82.9027	9.5654	82.9027	27,886.00
15/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1333	1	1333	1	0.00
15/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1304	1	1304	1	0.00
15/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1275	1	1275	1	0.00
15/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1767	2	1767	2	0.00
15/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1800	2	1800	2	0.00
15/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1735	2	1735	2	0.00
15/02/2019	R213 On 01-August-19			Bond Future	9.63	84.4765	9.6260	84.4765	0.00
15/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3631	3	3631	3	0.00
15/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3670	3	3670	3	0.00
15/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3710	3	3710	3	0.00
15/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1498	2	1498	2	0.00
15/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1535	2	1535	2	0.00
15/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1517	2	1517	2	0.00
15/02/2019	R213 On 07-November-19			Bond Future	9.69	82.7199	9.6866	82.7199	0.00
15/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	516	1	516	1	0.00
15/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	635	1	635	1	0.00
15/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	576	1	576	1	0.00
15/02/2019	R214 On 02-May-19			Bond Future	9.95	70.1564	9.9514	70.1564	24,306.00
15/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1457	1	1457	1	0.00
15/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1394	1	1394	1	0.00
15/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1425	1	1425	1	0.00
15/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	2037	2	2037	2	0.00
15/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	2001	2	2001	2	0.00
15/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2073	2	2073	2	0.00
15/02/2019	R214 On 01-August-19			Bond Future	10.01	71.4882	10.0084	71.4882	0.00
15/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3850	4	3850	4	0.00
15/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	3891	4	3891	4	0.00
15/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3808	3	3808	3	0.00
15/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1807	2	1807	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
15/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1785	2	1785	2	0.00
15/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1764	2	1764	2	0.00
15/02/2019	R214 On 07-November-19			Bond Future	10.07	69.7090	10.0657	69.7090	0.00
15/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	430	1	430	1	0.00
15/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	364	1	364	1	0.00
15/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	299	1	299	1	0.00
15/02/2019	R248 On 02-May-19			Bond Future	9.96	89.4710	9.9564	89.4710	110,109.00
15/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	1905	2	1905	2	0.00
15/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	1864	2	1864	2	0.00
15/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	1946	2	1946	2	0.00
15/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2431	3	2431	3	0.00
15/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2342	3	2342	3	0.00
15/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2386	3	2386	3	0.00
15/02/2019	R248 On 01-August-19			Bond Future	10.01	91.1694	10.0135	91.1694	0.00
15/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	4958	4	4958	4	0.00
15/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	4905	4	4905	4	0.00
15/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	4853	4	4853	4	0.00
15/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2155	2	2155	2	0.00
15/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2182	2	2182	2	0.00
15/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2128	2	2128	2	0.00
15/02/2019	R248 On 07-November-19			Bond Future	10.07	88.6666	10.0707	88.6666	0.00
15/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
15/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	424	1	424	1	0.00
15/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	507	1	507	1	0.00
15/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	340	1	340	1	0.00