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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
19/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	2025 On 02-May-19			Bond Future	135.23	135.2382	135.2289	135.2382	691.00
19/02/2019	2025 On 01-August-19			Bond Future	136.37	136.3806	136.3708	136.3806	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
19/02/2019	2025 On 07-November-19			Bond Future	139.28	139.3172	139.2845	139.3172	0.00
19/02/2019	2029 On 02-May-19			Bond Future	101.75	101.7582	101.7514	101.7582	3,020.00
19/02/2019	2029 On 01-August-19			Bond Future	103.71	103.7142	103.7069	103.7142	0.00
19/02/2019	2029 On 07-November-19			Bond Future	104.82	104.8395	104.8151	104.8395	0.00
19/02/2019	2030 On 02-May-19			Bond Future	9.46	92.5114	9.4601	92.5114	47,530.00
19/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1308	1	1308	1	0.00
19/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	4760	5	4760	5	0.00
19/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1368	1	1368	1	0.00
19/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	316	0	316	0	3,000.00
19/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1338	1	1338	1	3,000.00
19/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1712	2	1712	2	0.00
19/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1680	2	1680	2	0.00
19/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3887	4	3887	4	0.00
19/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	315	0	315	0	3,000.00
19/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1745	2	1745	2	0.00
19/02/2019	2030 On 01-August-19			Bond Future	9.53	90.2622	9.5279	90.2622	0.00
19/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	172	0	172	0	2,025.00
19/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3742	4	3742	4	0.00
19/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1253	1	1253	1	2,025.00
19/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3701	4	3701	4	0.00
19/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3660	4	3660	4	0.00
19/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1393	1	1393	1	0.00
19/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1429	1	1429	1	0.00
19/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7751	8	7751	8	0.00
19/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3597	4	3597	4	0.00
19/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1411	1	1411	1	0.00
19/02/2019	2030 On 07-November-19			Bond Future	9.59	92.1842	9.5876	92.1842	0.00
19/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	707	1	707	1	0.00
19/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	647	1	647	1	0.00
19/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	587	0	587	0	0.00
19/02/2019	2032 On 02-May-19			Bond Future	9.69	90.5503	9.6894	90.5503	43,966.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1432	2	1432	2	0.00
19/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1497	2	1497	2	0.00
19/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1465	2	1465	2	0.00
19/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1970	2	1970	2	0.00
19/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1899	2	1899	2	0.00
19/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1934	2	1934	2	0.00
19/02/2019	2032 On 01-August-19			Bond Future	9.75	92.2693	9.7550	92.2693	0.00
19/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	3929	4	3929	4	0.00
19/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	3886	4	3886	4	0.00
19/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	3843	4	3843	4	0.00
19/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1660	2	1660	2	0.00
19/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1618	2	1618	2	0.00
19/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1639	2	1639	2	0.00
19/02/2019	2032 On 07-November-19			Bond Future	9.82	90.0701	9.8199	90.0701	0.00
19/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	721	0	721	0	0.00
19/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	787	1	787	1	0.00
19/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	655	0	655	0	0.00
19/02/2019	2033 On 02-May-19			Bond Future	104.36	104.0494	104.3561	104.0494	6,090.00
19/02/2019	2033 On 01-August-19			Bond Future	106.36	106.0494	106.3617	106.0494	0.00
19/02/2019	2033 On 07-November-19			Bond Future	107.45	107.1487	107.4503	107.1487	0.00
19/02/2019	2037 On 02-May-19			Bond Future	9.93	90.7174	9.9347	90.7174	58,354.00
19/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1429	2	1429	2	0.00
19/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1462	2	1462	2	0.00
19/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1396	2	1396	2	0.00
19/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2493	2	2493	2	0.00
19/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2449	2	2449	2	0.00
19/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2406	2	2406	2	0.00
19/02/2019	2037 On 01-August-19			Bond Future	10.00	88.1839	10.0034	88.1839	0.00
19/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4090	4	4090	4	0.00
19/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4183	4	4183	4	0.00
19/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4136	4	4136	4	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
19/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1980	2	1980	2	0.00
19/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1956	2	1956	2	0.00
19/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	2005	2	2005	2	0.00
19/02/2019	2037 On 07-November-19			Bond Future	10.07	90.0619	10.0657	90.0619	0.00
19/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	778	0	778	0	0.00
19/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	704	0	704	0	0.00
19/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	853	0	853	0	0.00
19/02/2019	2038 On 02-May-19			Bond Future	123.21	123.1227	123.2067	123.1227	10,004.00
19/02/2019	2038 On 01-August-19			Bond Future	123.94	123.8501	123.9355	123.8501	0.00
19/02/2019	2038 On 07-November-19			Bond Future	126.58	126.5168	126.5836	126.5168	0.00
19/02/2019	2040 On 02-May-19			Bond Future	10.02	93.9336	10.0195	93.9336	25,496.00
19/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1544	2	1544	2	0.00
19/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	2837	3	2837	3	1,150.00
19/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1508	2	1508	2	0.00
19/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	667	1	667	1	1,150.00
19/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1473	2	1473	2	0.00
19/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2561	2	2561	2	0.00
19/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2608	2	2608	2	0.00
19/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2515	2	2515	2	0.00
19/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1402	1	1402	1	0.00
19/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	4148	4	4148	4	0.00
19/02/2019	2040 On 01-August-19			Bond Future	10.09	91.2108	10.0882	91.2108	0.00
19/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4341	5	4341	5	0.00
19/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4390	5	4390	5	0.00
19/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4440	5	4440	5	0.00
19/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2168	2	2168	2	0.00
19/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2222	2	2222	2	0.00
19/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2195	2	2195	2	0.00
19/02/2019	2040 On 07-November-19			Bond Future	10.15	93.1533	10.1507	93.1533	0.00
19/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
19/02/2019	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
19/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	796	0	796	0	0.00
19/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	956	1	956	1	0.00
19/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	876	0	876	0	0.00
19/02/2019	2044 On 02-May-19			Bond Future	10.03	91.0240	10.0269	91.0240	36,686.00
19/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1546	2	1546	2	0.00
19/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1583	2	1583	2	0.00
19/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1621	2	1621	2	0.00
19/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2551	2	2551	2	0.00
19/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2504	2	2504	2	0.00
19/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2597	2	2597	2	0.00
19/02/2019	2044 On 01-August-19			Bond Future	10.09	88.3711	10.0924	88.3711	0.00
19/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4548	5	4548	5	0.00
19/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5271	6	5271	6	0.00
19/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2265	2	2265	2	100.00
19/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4599	5	4599	5	0.00
19/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	853	1	853	1	100.00
19/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4498	5	4498	5	0.00
19/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2220	2	2220	2	0.00
19/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	7137	7	7137	7	0.00
19/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1844	2	1844	2	100.00
19/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2166	2	2166	2	0.00
19/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	4182	4	4182	4	0.00
19/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2193	2	2193	2	0.00
19/02/2019	2044 On 07-November-19			Bond Future	10.15	90.2530	10.1519	90.2530	0.00
19/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
19/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	823	0	823	0	0.00
19/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	742	0	742	0	0.00
19/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	660	0	660	0	0.00
19/02/2019	2046 On 02-May-19			Bond Future	115.65	115.6563	115.6487	115.6563	12,517.00
19/02/2019	2046 On 01-August-19			Bond Future	117.87	117.8794	117.8714	117.8794	0.00
19/02/2019	2046 On 07-November-19			Bond Future	118.65	118.6768	118.6495	118.6768	0.00

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19/02/2019	2050 On 02-May-19			Bond Future	121.67	121.6823	121.6745	121.6823	10,644.00
19/02/2019	2050 On 01-August-19			Bond Future	122.20	122.2033	122.1950	122.2033	0.00
19/02/2019	2050 On 07-November-19			Bond Future	124.81	124.8346	124.8060	124.8346	0.00
19/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	AL37 On 02-May-19			Index Future	625.72	626.0220	625.7240	626.0220	0.00
19/02/2019	AL37 On 01-August-19			Index Future	637.60	637.9000	637.5950	637.9000	0.00
19/02/2019	AL37 On 07-November-19			Index Future	651.06	651.4710	651.0550	651.4710	0.00
19/02/2019	AL7T On 02-May-19			Index Future	718.96	719.5030	718.9600	719.5030	0.00
19/02/2019	AL7T On 01-August-19			Index Future	732.60	733.1560	732.6000	733.1560	0.00
19/02/2019	AL7T On 07-November-19			Index Future	748.07	748.7530	748.0660	748.7530	0.00
19/02/2019	ALBI On 02-May-19			Index Future	649.15	650.6790	649.1500	650.6790	903.00
19/02/2019	ALBI On 01-August-19			Index Future	661.47	663.0260	661.4660	663.0260	0.00
19/02/2019	ALBI On 07-November-19			Index Future	675.43	677.1310	675.4300	677.1310	0.00
19/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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19/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/02/2019	ES33 On 02-May-19			Bond Future	11.14	75.5146	11.1383	75.5146	350.00
19/02/2019	ES33 On 01-August-19			Bond Future	11.25	76.9480	11.2474	76.9480	0.00
19/02/2019	ES33 On 07-November-19			Bond Future	11.36	74.7891	11.3634	74.7891	0.00
19/02/2019	ES42 On 02-May-19			Bond Future	11.40	77.1244	11.4045	77.1244	4,919.00
19/02/2019	ES42 On 01-August-19			Bond Future	11.51	78.5888	11.5121	78.5888	0.00
19/02/2019	ES42 On 07-November-19			Bond Future	11.63	75.9953	11.6267	75.9953	0.00
19/02/2019	GOVI On 02-May-19			GOVI	642.43	644.0180	642.4280	644.0180	442.00
19/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	54520	4	54520	4	0.00
19/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	54320	4	54320	4	0.00
19/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	54420	4	54420	4	0.00
19/02/2019	GOVI On 01-August-19			GOVI	654.62	656.2380	654.6170	656.2380	0.00
19/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	159270	18	159270	18	0.00
19/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	159370	18	159370	18	0.00
19/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	159470	18	159470	18	0.00
19/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/02/2019	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
19/02/2019	GOVI On 07-November-19			GOVI	668.44	670.1990	668.4360	670.1990	0.00
19/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
19/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	44740	3	44740	3	0.00
19/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	44840	3	44840	3	0.00
19/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	44640	3	44640	3	0.00
19/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/02/2019	IGOV On 02-May-19			Index Future	259.72	259.6860	259.7200	259.6860	737.00
19/02/2019	IGOV On 01-August-19			Index Future	264.71	264.6760	264.7100	264.6760	0.00
19/02/2019	IGOV On 07-November-19			Index Future	270.37	270.3730	270.3650	270.3730	0.00
19/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
19/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
19/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
19/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
19/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
19/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8800	101.8800	101.8800	0.00
19/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.83	102.8300	102.8300	102.8300	0.00
19/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
19/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.45	102.4500	102.4500	102.4500	0.00
19/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.45	99.4500	99.4500	99.4500	0.00
19/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.26	96.2600	96.2600	96.2600	0.00
19/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.43	95.4300	95.4300	95.4300	0.00
19/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.57	94.5700	94.5700	94.5700	0.00
19/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.68	94.6800	94.6800	94.6800	0.00
19/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.83	96.8300	96.8300	96.8300	51.00
19/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.93	96.9200	96.9300	96.9200	0.00
19/02/2019	IS05 On 21-June-22			Interest Rate Swap	98.10	98.0700	98.1000	98.0700	0.00
19/02/2019	IS05 On 20-September-22			Interest Rate Swap	102.01	101.9700	102.0100	101.9700	0.00
19/02/2019	IS05 On 20-December-22			Interest Rate Swap	103.25	103.1900	103.2500	103.1900	0.00
19/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.59	96.5200	96.5900	96.5200	0.00
19/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.63	102.5500	102.6300	102.5500	0.00
19/02/2019	IS05 On 19-September-23			Interest Rate Swap	98.10	98.0200	98.1000	98.0200	0.00
19/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.69	94.6000	94.6900	94.6000	0.00

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19/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.68	91.5900	91.6800	91.5900	0.00
19/02/2019	IS10 On 15-June-26			Interest Rate Swap	90.42	90.3300	90.4200	90.3300	0.00
19/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.60	92.5000	92.6000	92.5000	0.00
19/02/2019	IS10 On 21-December-26			Interest Rate Swap	96.41	96.3200	96.4100	96.3200	0.00
19/02/2019	IS10 On 15-March-27			Interest Rate Swap	95.00	94.8900	95.0000	94.8900	0.00
19/02/2019	IS10 On 21-June-27			Interest Rate Swap	97.10	96.9900	97.1000	96.9900	0.00
19/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.60	102.4700	102.6000	102.4700	0.00
19/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.98	102.8400	102.9800	102.8400	0.00
19/02/2019	IS10 On 22-March-28			Interest Rate Swap	96.51	96.3500	96.5100	96.3500	0.00
19/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.73	103.5600	103.7300	103.5600	0.00
19/02/2019	IS10 On 19-September-28			Interest Rate Swap	97.31	97.1100	97.3100	97.1100	0.00
19/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
19/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
19/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/02/2019	R023 On 02-May-19			Bond Future	8.01	100.6361	8.0066	100.6361	69,212.00
19/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1609	2	1609	2	0.00
19/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1582	2	1582	2	0.00
19/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1555	2	1555	2	0.00
19/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	167	0	167	0	0.00
19/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	172	0	172	0	0.00
19/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	163	0	163	0	0.00
19/02/2019	R023 On 01-August-19			Bond Future	8.03	102.5461	8.0273	102.5461	0.00
19/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	2957	3	2957	3	0.00
19/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3009	3	3009	3	0.00
19/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	2983	3	2983	3	0.00
19/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	260	0	260	0	0.00
19/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	256	0	256	0	0.00
19/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	263	0	263	0	0.00
19/02/2019	R023 On 07-November-19			Bond Future	8.04	100.7927	8.0387	100.7927	0.00
19/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	0	0	0	0	0.00
19/02/2019	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
19/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	110	0	110	0	0.00
19/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	138	0	138	0	0.00
19/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	166	0	166	0	0.00
19/02/2019	R035 On 02-May-19			Bond Future	9.85	94.2092	9.8517	94.2092	77,074.00
19/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1465	2	1465	2	0.00
19/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1499	2	1499	2	0.00
19/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1432	2	1432	2	0.00
19/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2348	2	2348	2	0.00
19/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2264	2	2264	2	0.00
19/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2306	2	2306	2	0.00
19/02/2019	R035 On 01-August-19			Bond Future	9.92	95.9972	9.9163	95.9972	0.00
19/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4286	5	4286	5	0.00
19/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4239	4	4239	4	0.00
19/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4193	4	4193	4	0.00
19/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1969	2	1969	2	0.00
19/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1993	2	1993	2	0.00
19/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1945	2	1945	2	0.00
19/02/2019	R035 On 07-November-19			Bond Future	9.98	93.5333	9.9835	93.5333	0.00
19/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	830	0	830	0	0.00
19/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	683	0	683	0	0.00
19/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	756	0	756	0	0.00
19/02/2019	R186 On 02-May-19			Bond Future	8.92	112.5843	8.9217	112.5843	70,237.00
19/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1664	2	1664	2	0.00
19/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	651	1	651	1	3,250.00
19/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1629	2	1629	2	0.00
19/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	4815	5	4815	5	0.00
19/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6410	6	6410	6	0.00
19/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	5854	6	5854	6	0.00
19/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2501	3	2501	3	3,250.00
19/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1253	1	1253	1	0.00

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19/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1595	2	1595	2	0.00
19/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2711	3	2711	3	200.00
19/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	751	1	751	1	200.00
19/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2298	2	2298	2	90.00
19/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	595	1	595	1	90.00
19/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	406	0	406	0	7,000.00
19/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1562	2	1562	2	7,000.00
19/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6156	6	6156	6	0.00
19/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	982	1	982	1	7,500.00
19/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1733	2	1733	2	0.00
19/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	999	1	999	1	3,250.00
19/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1378	1	1378	1	4,250.00
19/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1685	2	1685	2	0.00
19/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	1113	1	1113	1	7,500.00
19/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2866	3	2866	3	0.00
19/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2348	2	2348	2	0.00
19/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	564	1	564	1	0.00
19/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	2036	2	2036	2	0.00
19/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	62	0	62	0	200.00
19/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	713	1	713	1	0.00
19/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	186	0	186	0	7,000.00
19/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	74	0	74	0	3,250.00
19/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	1066	1	1066	1	0.00
19/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	92	0	92	0	90.00
19/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	635	1	635	1	0.00
19/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2228	2	2228	2	0.00
19/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	1089	1	1089	1	0.00
19/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	1043	1	1043	1	0.00
19/02/2019	R186 On 01-August-19			Bond Future	8.98	109.4211	8.9811	109.4211	0.00
19/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	516	1	516	1	6,000.00
19/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2195	2	2195	2	6,000.00
19/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	3914	4	3914	4	0.00
19/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	3997	4	3997	4	0.00
19/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6358	6	6358	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
19/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	3955	4	3955	4	0.00
19/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	945	1	945	1	0.00
19/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	932	1	932	1	0.00
19/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	440	0	440	0	6,000.00
19/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	958	1	958	1	0.00
19/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1811	2	1811	2	0.00
19/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4408	4	4408	4	0.00
19/02/2019	R186 On 07-November-19			Bond Future	9.04	111.7508	9.0351	111.7508	0.00
19/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	462	0	462	0	0.00
19/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	408	0	408	0	0.00
19/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	516	0	516	0	0.00
19/02/2019	R197 On 02-May-19			Bond Future	304.27	304.2876	304.2652	304.2876	2,350.00
19/02/2019	R197 On 01-August-19			Bond Future	302.56	302.5801	302.5566	302.5801	0.00
19/02/2019	R197 On 07-November-19			Bond Future	309.02	309.0958	309.0217	309.0958	0.00
19/02/2019	R202 On 02-May-19			Bond Future	237.32	237.3367	237.3212	237.3367	8,966.00
19/02/2019	R202 On 01-August-19			Bond Future	237.87	237.8851	237.8686	237.8851	0.00
19/02/2019	R202 On 07-November-19			Bond Future	242.95	243.0072	242.9511	243.0072	0.00
19/02/2019	R207 On 02-May-19			Bond Future	6.43	102.7974	6.4280	102.7974	6,038.00
19/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	787	1	787	1	0.00
19/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	800	1	800	1	0.00
19/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	794	1	794	1	0.00
19/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 01-August-19			Bond Future	5.66	101.1069	5.6611	101.1069	0.00
19/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	725	1	725	1	0.00
19/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	730	1	730	1	0.00
19/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	734	1	734	1	0.00
19/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
19/02/2019	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
19/02/2019	R207 On 07-November-19			Bond Future	2.24	103.2594	2.2361	103.2594	0.00
19/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	32	0	32	0	0.00
19/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	30	0	30	0	0.00
19/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	28	0	28	0	0.00
19/02/2019	R208 On 02-May-19			Bond Future	7.12	100.0652	7.1158	100.0652	13,646.00
19/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1572	2	1572	2	0.00
19/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1605	2	1605	2	0.00
19/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1589	2	1589	2	0.00
19/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	14	0	14	0	0.00
19/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	12	0	12	0	0.00
19/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	13	0	13	0	0.00
19/02/2019	R208 On 01-August-19			Bond Future	7.02	101.9647	7.0214	101.9647	0.00
19/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1779	2	1779	2	0.00
19/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1765	2	1765	2	0.00
19/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1752	2	1752	2	0.00
19/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	44	0	44	0	0.00
19/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	42	0	42	0	0.00
19/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	43	0	43	0	0.00
19/02/2019	R208 On 07-November-19			Bond Future	6.83	100.7286	6.8301	100.7286	0.00
19/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	13	0	13	0	0.00
19/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
19/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	13	0	13	0	0.00
19/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
19/02/2019	R209 On 02-May-19			Bond Future	9.80	71.8634	9.7972	71.8634	103,735.00
19/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1265	1	1265	1	0.00
19/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4649	5	4649	5	0.00
19/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	5718	6	5718	6	0.00
19/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1294	1	1294	1	0.00
19/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1236	1	1236	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
19/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2143	2	2143	2	760.00
19/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	495	1	495	1	760.00
19/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	231	0	231	0	760.00
19/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1989	2	1989	2	0.00
19/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1178	1	1178	1	0.00
19/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	367	0	367	0	11,560.00
19/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3433	3	3433	3	0.00
19/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1953	2	1953	2	0.00
19/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1918	2	1918	2	0.00
19/02/2019	R209 On 01-August-19			Bond Future	9.85	73.2275	9.8547	73.2275	0.00
19/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3562	4	3562	4	0.00
19/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1003	1	1003	1	7,560.00
19/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3642	4	3642	4	0.00
19/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	4866	5	4866	5	0.00
19/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2306	2	2306	2	7,560.00
19/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3602	4	3602	4	0.00
19/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1193	1	1193	1	7,560.00
19/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4634	4	4634	4	0.00
19/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2652	3	2652	3	0.00
19/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1713	2	1713	2	0.00
19/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1734	2	1734	2	0.00
19/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1693	2	1693	2	0.00
19/02/2019	R209 On 07-November-19			Bond Future	9.91	71.6323	9.9116	71.6323	0.00
19/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	638	0	638	0	0.00
19/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	575	0	575	0	0.00
19/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	701	0	701	0	0.00
19/02/2019	R210 On 02-May-19			Bond Future	187.33	187.3463	187.3337	187.3463	2,448.00
19/02/2019	R210 On 01-August-19			Bond Future	190.93	190.9474	190.9342	190.9474	0.00
19/02/2019	R210 On 07-November-19			Bond Future	192.38	192.4204	192.3755	192.4204	0.00
19/02/2019	R212 On 02-May-19			Bond Future	158.51	158.5215	158.5096	158.5215	4,973.00
19/02/2019	R212 On 01-August-19			Bond Future	159.34	159.3483	159.3359	159.3483	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
19/02/2019	R212 On 07-November-19			Bond Future	162.74	162.7796	162.7405	162.7796	0.00
19/02/2019	R213 On 02-May-19			Bond Future	9.57	83.4146	9.5743	83.4146	27,886.00
19/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1267	1	1267	1	0.00
19/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1239	1	1239	1	0.00
19/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1210	1	1210	1	0.00
19/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1757	2	1757	2	0.00
19/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1790	2	1790	2	0.00
19/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1723	2	1723	2	0.00
19/02/2019	R213 On 01-August-19			Bond Future	9.64	84.9977	9.6353	84.9977	0.00
19/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3567	4	3567	4	0.00
19/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3606	4	3606	4	0.00
19/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3646	4	3646	4	0.00
19/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1490	1	1490	1	0.00
19/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1527	1	1527	1	0.00
19/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1509	1	1509	1	0.00
19/02/2019	R213 On 07-November-19			Bond Future	9.70	83.2517	9.6987	83.2517	0.00
19/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	587	0	587	0	0.00
19/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	706	1	706	1	0.00
19/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	647	1	647	1	0.00
19/02/2019	R214 On 02-May-19			Bond Future	9.99	70.7416	9.9911	70.7416	24,501.00
19/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1294	1	1294	1	0.00
19/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1235	1	1235	1	0.00
19/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1264	1	1264	1	0.00
19/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	2138	2	2138	2	0.00
19/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	2101	2	2101	2	0.00
19/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2177	2	2177	2	0.00
19/02/2019	R214 On 01-August-19			Bond Future	10.05	72.0842	10.0493	72.0842	0.00
19/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3649	4	3649	4	0.00
19/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	3690	4	3690	4	0.00
19/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3609	4	3609	4	0.00
19/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1875	2	1875	2	0.00

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19/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1853	2	1853	2	0.00
19/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1831	2	1831	2	0.00
19/02/2019	R214 On 07-November-19			Bond Future	10.11	70.3174	10.1097	70.3174	0.00
19/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	715	0	715	0	0.00
19/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	650	0	650	0	0.00
19/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	584	0	584	0	0.00
19/02/2019	R248 On 02-May-19			Bond Future	9.99	90.2618	9.9910	90.2618	109,665.00
19/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	1712	2	1712	2	0.00
19/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	1673	2	1673	2	0.00
19/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	1752	2	1752	2	0.00
19/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2533	2	2533	2	0.00
19/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2441	2	2441	2	0.00
19/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2487	2	2487	2	0.00
19/02/2019	R248 On 01-August-19			Bond Future	10.05	91.9749	10.0491	91.9749	0.00
19/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	4727	5	4727	5	0.00
19/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	4676	5	4676	5	0.00
19/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	4624	5	4624	5	0.00
19/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2224	2	2224	2	0.00
19/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2252	2	2252	2	0.00
19/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2196	2	2196	2	0.00
19/02/2019	R248 On 07-November-19			Bond Future	10.11	89.4888	10.1094	89.4888	0.00
19/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
19/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	744	0	744	0	0.00
19/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	828	0	828	0	0.00
19/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	660	0	660	0	0.00