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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
20/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	2025 On 02-May-19			Bond Future	134.98	135.2289	134.9845	135.2289	691.00
20/02/2019	2025 On 01-August-19			Bond Future	136.12	136.3708	136.1208	136.3708	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
20/02/2019	2025 On 07-November-19			Bond Future	139.03	139.2845	139.0286	139.2845	0.00
20/02/2019	2029 On 02-May-19			Bond Future	101.74	101.7514	101.7361	101.7514	3,020.00
20/02/2019	2029 On 01-August-19			Bond Future	103.69	103.7069	103.6908	103.7069	0.00
20/02/2019	2029 On 07-November-19			Bond Future	104.80	104.8151	104.7982	104.8151	0.00
20/02/2019	2030 On 02-May-19			Bond Future	9.42	92.3867	9.4164	92.3867	47,530.00
20/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1471	1	1471	1	0.00
20/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	5000	5	5000	5	0.00
20/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1534	1	1534	1	0.00
20/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	378	0	378	0	3,000.00
20/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1502	1	1502	1	3,000.00
20/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1605	2	1605	2	0.00
20/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1574	2	1574	2	0.00
20/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3678	4	3678	4	0.00
20/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	283	0	283	0	3,000.00
20/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1636	2	1636	2	0.00
20/02/2019	2030 On 01-August-19			Bond Future	9.48	90.1349	9.4827	90.1349	0.00
20/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	219	0	219	0	2,025.00
20/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3981	4	3981	4	0.00
20/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1409	1	1409	1	2,025.00
20/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3940	4	3940	4	0.00
20/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3898	4	3898	4	0.00
20/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1357	1	1357	1	0.00
20/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1391	1	1391	1	0.00
20/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7522	8	7522	8	0.00
20/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3477	4	3477	4	0.00
20/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1374	1	1374	1	0.00
20/02/2019	2030 On 07-November-19			Bond Future	9.54	92.0391	9.5406	92.0391	0.00
20/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	2726	0	2726	0	0.00
20/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	2758	0	2758	0	0.00
20/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	2695	0	2695	0	0.00
20/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	3120	1	3120	1	0.00
20/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	3091	1	3091	1	0.00
20/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	3062	1	3062	1	0.00
20/02/2019	2032 On 02-May-19			Bond Future	9.65	90.3463	9.6458	90.3463	44,008.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1606	1	1606	1	0.00
20/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1674	1	1674	1	0.00
20/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1640	1	1640	1	0.00
20/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1849	2	1849	2	0.00
20/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1781	2	1781	2	0.00
20/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1815	2	1815	2	0.00
20/02/2019	2032 On 01-August-19			Bond Future	9.71	92.0611	9.7099	92.0611	0.00
20/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4197	4	4197	4	0.00
20/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4153	4	4153	4	0.00
20/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4110	4	4110	4	0.00
20/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1626	2	1626	2	0.00
20/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1586	2	1586	2	0.00
20/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1606	2	1606	2	0.00
20/02/2019	2032 On 07-November-19			Bond Future	9.77	89.8424	9.7732	89.8424	0.00
20/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3045	0	3045	0	0.00
20/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	3012	0	3012	0	0.00
20/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	2979	0	2979	0	0.00
20/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	3428	1	3428	1	0.00
20/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	3461	1	3461	1	0.00
20/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	3395	1	3395	1	0.00
20/02/2019	2033 On 02-May-19			Bond Future	104.03	104.3561	104.0278	104.3561	6,090.00
20/02/2019	2033 On 01-August-19			Bond Future	106.03	106.3617	106.0264	106.3617	0.00
20/02/2019	2033 On 07-November-19			Bond Future	107.11	107.4503	107.1073	107.4503	0.00
20/02/2019	2037 On 02-May-19			Bond Future	9.88	90.3742	9.8759	90.3742	58,354.00
20/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1663	1	1663	1	0.00
20/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1700	1	1700	1	0.00
20/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1628	1	1628	1	0.00
20/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2281	2	2281	2	0.00
20/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2240	2	2240	2	0.00
20/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2200	2	2200	2	0.00
20/02/2019	2037 On 01-August-19			Bond Future	9.94	87.8339	9.9427	87.8339	0.00
20/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4455	4	4455	4	0.00
20/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4550	4	4550	4	0.00
20/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4503	4	4503	4	0.00

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20/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1895	2	1895	2	0.00
20/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1872	2	1872	2	0.00
20/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1919	2	1919	2	0.00
20/02/2019	2037 On 07-November-19			Bond Future	10.00	89.6895	10.0030	89.6895	0.00
20/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	3456	0	3456	0	0.00
20/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	3531	0	3531	0	0.00
20/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	3493	0	3493	0	0.00
20/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3811	1	3811	1	0.00
20/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3775	1	3775	1	0.00
20/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	3848	1	3848	1	0.00
20/02/2019	2038 On 02-May-19			Bond Future	122.73	123.2067	122.7314	123.2067	10,004.00
20/02/2019	2038 On 01-August-19			Bond Future	123.45	123.9355	123.4502	123.9355	0.00
20/02/2019	2038 On 07-November-19			Bond Future	126.09	126.5836	126.0874	126.5836	0.00
20/02/2019	2040 On 02-May-19			Bond Future	9.96	93.5240	9.9556	93.5240	26,096.00
20/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1882	2	1882	2	0.00
20/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3264	3	3264	3	1,150.00
20/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1842	2	1842	2	0.00
20/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	887	1	887	1	1,150.00
20/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1803	1	1803	1	0.00
20/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2378	3	2378	3	0.00
20/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2421	3	2421	3	0.00
20/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2335	3	2335	3	0.00
20/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1312	1	1312	1	0.00
20/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3851	4	3851	4	0.00
20/02/2019	2040 On 01-August-19			Bond Future	10.02	90.7932	10.0222	90.7932	0.00
20/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4759	4	4759	4	0.00
20/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4809	4	4809	4	0.00
20/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4860	4	4860	4	0.00
20/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2062	2	2062	2	0.00
20/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2113	2	2113	2	0.00
20/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2087	2	2087	2	0.00
20/02/2019	2040 On 07-November-19			Bond Future	10.08	92.7114	10.0826	92.7114	0.00
20/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	3651	0	3651	0	0.00
20/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	3692	0	3692	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
20/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	3732	0	3732	0	0.00
20/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	3991	1	3991	1	0.00
20/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	4070	1	4070	1	0.00
20/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	4030	1	4030	1	0.00
20/02/2019	2044 On 02-May-19			Bond Future	9.97	90.6915	9.9682	90.6915	36,686.00
20/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1864	2	1864	2	0.00
20/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1904	2	1904	2	0.00
20/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1945	2	1945	2	0.00
20/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2388	3	2388	3	0.00
20/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2345	3	2345	3	0.00
20/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2432	3	2432	3	0.00
20/02/2019	2044 On 01-August-19			Bond Future	10.03	88.0320	10.0319	88.0320	0.00
20/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4945	5	4945	5	0.00
20/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5685	5	5685	5	0.00
20/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2565	2	2565	2	100.00
20/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4996	5	4996	5	0.00
20/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1032	1	1032	1	100.00
20/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4893	4	4893	4	0.00
20/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2123	2	2123	2	0.00
20/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6824	7	6824	7	0.00
20/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1767	2	1767	2	100.00
20/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2072	2	2072	2	0.00
20/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3989	4	3989	4	0.00
20/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2097	2	2097	2	0.00
20/02/2019	2044 On 07-November-19			Bond Future	10.09	89.8918	10.0896	89.8918	0.00
20/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	3810	0	3810	0	0.00
20/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	3851	0	3851	0	0.00
20/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	3769	0	3769	0	0.00
20/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	4090	1	4090	1	0.00
20/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	4050	1	4050	1	0.00
20/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	4010	1	4010	1	0.00
20/02/2019	2046 On 02-May-19			Bond Future	114.98	115.6487	114.9791	115.6487	12,517.00
20/02/2019	2046 On 01-August-19			Bond Future	117.19	117.8714	117.1882	117.8714	0.00
20/02/2019	2046 On 07-November-19			Bond Future	117.95	118.6495	117.9512	118.6495	0.00

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20/02/2019	2050 On 02-May-19			Bond Future	120.65	121.6745	120.6542	121.6745	10,644.00
20/02/2019	2050 On 01-August-19			Bond Future	121.15	122.1950	121.1544	122.1950	0.00
20/02/2019	2050 On 07-November-19			Bond Future	123.74	124.8060	123.7425	124.8060	0.00
20/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	AL37 On 02-May-19			Index Future	627.06	625.7240	627.0560	625.7240	0.00
20/02/2019	AL37 On 01-August-19			Index Future	638.95	637.5950	638.9520	637.5950	0.00
20/02/2019	AL37 On 07-November-19			Index Future	652.44	651.0550	652.4390	651.0550	0.00
20/02/2019	AL7T On 02-May-19			Index Future	720.66	718.9600	720.6590	718.9600	0.00
20/02/2019	AL7T On 01-August-19			Index Future	734.33	732.6000	734.3300	732.6000	0.00
20/02/2019	AL7T On 07-November-19			Index Future	749.83	748.0660	749.8310	748.0660	0.00
20/02/2019	ALBI On 02-May-19			Index Future	651.51	649.1500	651.5110	649.1500	903.00
20/02/2019	ALBI On 01-August-19			Index Future	663.87	661.4660	663.8700	661.4660	0.00
20/02/2019	ALBI On 07-November-19			Index Future	677.88	675.4300	677.8840	675.4300	0.00
20/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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20/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/02/2019	ES33 On 02-May-19			Bond Future	11.08	75.2855	11.0828	75.2855	350.00
20/02/2019	ES33 On 01-August-19			Bond Future	11.19	76.7143	11.1900	76.7143	0.00
20/02/2019	ES33 On 07-November-19			Bond Future	11.30	74.5379	11.3038	74.5379	0.00
20/02/2019	ES42 On 02-May-19			Bond Future	11.34	76.7976	11.3440	76.7976	4,919.00
20/02/2019	ES42 On 01-August-19			Bond Future	11.45	78.2556	11.4495	78.2556	0.00
20/02/2019	ES42 On 07-November-19			Bond Future	11.56	75.6420	11.5617	75.6420	0.00
20/02/2019	GOVI On 02-May-19			GOVI	644.86	642.4280	644.8640	642.4280	442.00
20/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	30160	5	30160	5	0.00
20/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	29960	5	29960	5	0.00
20/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	30060	5	30060	5	0.00
20/02/2019	GOVI On 01-August-19			GOVI	657.10	654.6170	657.0970	654.6170	0.00
20/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	184070	16	184070	16	0.00
20/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	184170	16	184170	16	0.00
20/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	184270	16	184270	16	0.00
20/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
20/02/2019	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
20/02/2019	GOVI On 07-November-19			GOVI	670.97	668.4360	670.9680	668.4360	0.00
20/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
20/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	19420	4	19420	4	0.00
20/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	19520	4	19520	4	0.00
20/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	19320	4	19320	4	0.00
20/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/02/2019	IGOV On 02-May-19			Index Future	259.15	259.7200	259.1540	259.7200	737.00
20/02/2019	IGOV On 01-August-19			Index Future	264.13	264.7100	264.1330	264.7100	0.00
20/02/2019	IGOV On 07-November-19			Index Future	269.78	270.3650	269.7750	270.3650	0.00
20/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
20/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
20/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8800	99.8700	99.8800	0.00
20/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
20/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
20/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8800	101.8700	101.8800	0.00
20/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8300	102.8100	102.8300	0.00
20/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.82	98.8600	98.8200	98.8600	0.00
20/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.39	102.4500	102.3900	102.4500	0.00
20/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.36	99.4500	99.3600	99.4500	0.00
20/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.16	96.2600	96.1600	96.2600	0.00
20/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.36	95.4300	95.3600	95.4300	0.00
20/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.48	94.5700	94.4800	94.5700	0.00
20/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.57	94.6800	94.5700	94.6800	0.00
20/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.68	96.8300	96.6800	96.8300	51.00
20/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.76	96.9300	96.7600	96.9300	0.00
20/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.89	98.1000	97.8900	98.1000	0.00
20/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.78	102.0100	101.7800	102.0100	0.00
20/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.99	103.2500	102.9900	103.2500	0.00
20/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.31	96.5900	96.3100	96.5900	0.00
20/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.33	102.6300	102.3300	102.6300	0.00
20/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.79	98.1000	97.7900	98.1000	0.00
20/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.39	94.6900	94.3900	94.6900	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
20/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.38	91.6800	91.3800	91.6800	0.00
20/02/2019	IS10 On 15-June-26			Interest Rate Swap	90.10	90.4200	90.1000	90.4200	0.00
20/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.25	92.6000	92.2500	92.6000	0.00
20/02/2019	IS10 On 21-December-26			Interest Rate Swap	96.05	96.4100	96.0500	96.4100	0.00
20/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.60	95.0000	94.6000	95.0000	0.00
20/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.69	97.1000	96.6900	97.1000	0.00
20/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.17	102.6000	102.1700	102.6000	0.00
20/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.54	102.9800	102.5400	102.9800	0.00
20/02/2019	IS10 On 22-March-28			Interest Rate Swap	96.04	96.5100	96.0400	96.5100	0.00
20/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.27	103.7300	103.2700	103.7300	0.00
20/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.82	97.3100	96.8200	97.3100	0.00
20/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/02/2019	R023 On 02-May-19			Bond Future	7.94	100.5849	7.9361	100.5849	69,212.00
20/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1794	2	1794	2	0.00
20/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1766	2	1766	2	0.00
20/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1738	2	1738	2	0.00
20/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	124	0	124	0	0.00
20/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	128	0	128	0	0.00
20/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	120	0	120	0	0.00
20/02/2019	R023 On 01-August-19			Bond Future	7.95	102.4936	7.9514	102.4936	0.00
20/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3177	3	3177	3	0.00
20/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3229	3	3229	3	0.00
20/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3203	3	3203	3	0.00
20/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	249	0	249	0	0.00
20/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	246	0	246	0	0.00
20/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	252	0	252	0	0.00
20/02/2019	R023 On 07-November-19			Bond Future	7.96	100.7225	7.9558	100.7225	0.00
20/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1162	0	1162	0	0.00
20/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1178	0	1178	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
20/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1195	0	1195	0	0.00
20/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	1070	0	1070	0	0.00
20/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	1081	0	1081	0	0.00
20/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	1093	0	1093	0	0.00
20/02/2019	R035 On 02-May-19			Bond Future	9.80	93.8675	9.7979	93.8675	77,074.00
20/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1745	1	1745	1	0.00
20/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1782	1	1782	1	0.00
20/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1709	1	1709	1	0.00
20/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2222	2	2222	2	0.00
20/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2144	2	2144	2	0.00
20/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2182	2	2182	2	0.00
20/02/2019	R035 On 01-August-19			Bond Future	9.86	95.6488	9.8608	95.6488	0.00
20/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4538	4	4538	4	0.00
20/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4490	4	4490	4	0.00
20/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4443	4	4443	4	0.00
20/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1810	2	1810	2	0.00
20/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1834	2	1834	2	0.00
20/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1786	2	1786	2	0.00
20/02/2019	R035 On 07-November-19			Bond Future	9.93	93.1619	9.9261	93.1619	0.00
20/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	3367	0	3367	0	0.00
20/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	3404	0	3404	0	0.00
20/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	3441	0	3441	0	0.00
20/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3778	1	3778	1	0.00
20/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	3706	1	3706	1	0.00
20/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3742	1	3742	1	0.00
20/02/2019	R186 On 02-May-19			Bond Future	8.88	112.5270	8.8778	112.5270	91,412.00
20/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1841	2	1841	2	0.00
20/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	764	1	764	1	3,250.00
20/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1806	2	1806	2	0.00
20/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5044	5	5044	5	0.00
20/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6667	6	6667	6	0.00
20/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6108	6	6108	6	0.00
20/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2694	3	2694	3	3,250.00
20/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1413	1	1413	1	0.00

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20/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1771	2	1771	2	0.00
20/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2909	3	2909	3	200.00
20/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	875	1	875	1	200.00
20/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2487	2	2487	2	90.00
20/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	702	1	702	1	90.00
20/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	487	0	487	0	7,000.00
20/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1125	1	1125	1	7,500.00
20/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1912	2	1912	2	0.00
20/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1736	2	1736	2	7,000.00
20/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6413	6	6413	6	0.00
20/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1576	2	1576	2	0.00
20/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	925	1	925	1	3,250.00
20/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1285	1	1285	1	4,250.00
20/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	1035	1	1035	1	7,500.00
20/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2695	3	2695	3	0.00
20/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2202	2	2202	2	0.00
20/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	510	1	510	1	0.00
20/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1907	2	1907	2	0.00
20/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	66	0	66	0	200.00
20/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	650	1	650	1	0.00
20/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	163	0	163	0	7,000.00
20/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	79	0	79	0	3,250.00
20/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	990	1	990	1	0.00
20/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	94	0	94	0	90.00
20/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	575	1	575	1	0.00
20/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2088	2	2088	2	0.00
20/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	1012	1	1012	1	0.00
20/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	968	1	968	1	0.00
20/02/2019	R186 On 01-August-19			Bond Future	8.94	109.3625	8.9352	109.3625	0.00
20/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	604	1	604	1	6,000.00
20/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2379	2	2379	2	6,000.00
20/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4134	4	4134	4	0.00
20/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4217	4	4217	4	0.00
20/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6600	6	6600	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
20/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4176	4	4176	4	0.00
20/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	909	1	909	1	0.00
20/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	897	1	897	1	0.00
20/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	426	0	426	0	6,000.00
20/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	921	1	921	1	0.00
20/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1738	2	1738	2	0.00
20/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4240	4	4240	4	0.00
20/02/2019	R186 On 07-November-19			Bond Future	8.99	111.6726	8.9868	111.6726	0.00
20/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	2355	0	2355	0	0.00
20/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	2384	0	2384	0	0.00
20/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	2414	0	2414	0	0.00
20/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	2585	0	2585	0	0.00
20/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	2560	0	2560	0	0.00
20/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	2610	1	2610	1	0.00
20/02/2019	R197 On 02-May-19			Bond Future	304.21	304.2652	304.2142	304.2652	2,350.00
20/02/2019	R197 On 01-August-19			Bond Future	302.50	302.5566	302.5027	302.5566	0.00
20/02/2019	R197 On 07-November-19			Bond Future	308.97	309.0217	308.9652	309.0217	0.00
20/02/2019	R202 On 02-May-19			Bond Future	237.29	237.3212	237.2866	237.3212	8,966.00
20/02/2019	R202 On 01-August-19			Bond Future	237.83	237.8686	237.8320	237.8686	0.00
20/02/2019	R202 On 07-November-19			Bond Future	242.91	242.9511	242.9128	242.9511	0.00
20/02/2019	R207 On 02-May-19			Bond Future	6.35	102.7763	6.3521	102.7763	6,038.00
20/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	838	1	838	1	0.00
20/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	851	1	851	1	0.00
20/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	845	1	845	1	0.00
20/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
20/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
20/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
20/02/2019	R207 On 01-August-19			Bond Future	5.54	101.0851	5.5442	101.0851	0.00
20/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	776	1	776	1	0.00
20/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	781	1	781	1	0.00
20/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	785	1	785	1	0.00
20/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
20/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
20/02/2019	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
20/02/2019	R207 On 07-November-19			Bond Future	1.95	103.2203	1.9492	103.2203	0.00
20/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	47	0	47	0	0.00
20/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	48	0	48	0	0.00
20/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	46	0	46	0	0.00
20/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	26	0	26	0	0.00
20/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	25	0	25	0	0.00
20/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	24	0	24	0	0.00
20/02/2019	R208 On 02-May-19			Bond Future	7.05	100.0338	7.0501	100.0338	13,646.00
20/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1682	2	1682	2	0.00
20/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1715	2	1715	2	0.00
20/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1698	2	1698	2	0.00
20/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	9	0	9	0	0.00
20/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	8	0	8	0	0.00
20/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	8	0	8	0	0.00
20/02/2019	R208 On 01-August-19			Bond Future	6.95	101.9324	6.9457	101.9324	0.00
20/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1890	2	1890	2	0.00
20/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1876	2	1876	2	0.00
20/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1862	2	1862	2	0.00
20/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	39	0	39	0	0.00
20/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	37	0	37	0	0.00
20/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	38	0	38	0	0.00
20/02/2019	R208 On 07-November-19			Bond Future	6.74	100.6789	6.7394	100.6789	0.00
20/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	449	0	449	0	0.00
20/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	440	0	440	0	0.00
20/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	432	0	432	0	0.00
20/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	323	0	323	0	0.00
20/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	327	0	327	0	0.00
20/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	318	0	318	0	0.00
20/02/2019	R209 On 02-May-19			Bond Future	9.74	71.6047	9.7438	71.6047	103,298.00
20/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1498	1	1498	1	0.00
20/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4986	5	4986	5	0.00
20/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6060	6	6060	6	0.00
20/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1529	1	1529	1	0.00
20/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	641	0	641	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
20/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1467	1	1467	1	0.00
20/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2429	2	2429	2	760.00
20/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1878	2	1878	2	0.00
20/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1122	1	1122	1	0.00
20/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	231	0	231	0	760.00
20/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	362	0	362	0	11,560.00
20/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3237	3	3237	3	0.00
20/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1845	2	1845	2	0.00
20/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1811	2	1811	2	0.00
20/02/2019	R209 On 01-August-19			Bond Future	9.80	72.9638	9.7998	72.9638	0.00
20/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3842	4	3842	4	0.00
20/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1160	1	1160	1	7,560.00
20/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3923	4	3923	4	0.00
20/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5172	5	5172	5	0.00
20/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2544	2	2544	2	7,560.00
20/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3883	4	3883	4	0.00
20/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1151	1	1151	1	7,560.00
20/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4443	5	4443	5	0.00
20/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2543	3	2543	3	0.00
20/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1646	2	1646	2	0.00
20/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1666	2	1666	2	0.00
20/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1627	2	1627	2	0.00
20/02/2019	R209 On 07-November-19			Bond Future	9.85	71.3510	9.8550	71.3510	0.00
20/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	2903	0	2903	0	0.00
20/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	2968	0	2968	0	0.00
20/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	2935	0	2935	0	0.00
20/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	3219	1	3219	1	0.00
20/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	3188	1	3188	1	0.00
20/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	3250	1	3250	1	0.00
20/02/2019	R210 On 02-May-19			Bond Future	187.31	187.3337	187.3061	187.3337	2,448.00
20/02/2019	R210 On 01-August-19			Bond Future	190.90	190.9342	190.9047	190.9342	0.00
20/02/2019	R210 On 07-November-19			Bond Future	192.34	192.3755	192.3445	192.3755	0.00
20/02/2019	R212 On 02-May-19			Bond Future	158.26	158.5096	158.2617	158.5096	4,973.00
20/02/2019	R212 On 01-August-19			Bond Future	159.08	159.3359	159.0822	159.3359	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
20/02/2019	R212 On 07-November-19			Bond Future	162.48	162.7405	162.4806	162.7405	0.00
20/02/2019	R213 On 02-May-19			Bond Future	9.53	83.2922	9.5309	83.2922	27,886.00
20/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1468	1	1468	1	0.00
20/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1438	1	1438	1	0.00
20/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1408	1	1408	1	0.00
20/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1690	2	1690	2	0.00
20/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1721	2	1721	2	0.00
20/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1658	2	1658	2	0.00
20/02/2019	R213 On 01-August-19			Bond Future	9.59	84.8727	9.5904	84.8727	0.00
20/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3714	4	3714	4	0.00
20/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3754	4	3754	4	0.00
20/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3793	4	3793	4	0.00
20/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1367	1	1367	1	0.00
20/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1404	2	1404	2	0.00
20/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1385	2	1385	2	0.00
20/02/2019	R213 On 07-November-19			Bond Future	9.65	83.1104	9.6521	83.1104	0.00
20/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	2654	0	2654	0	0.00
20/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	2685	0	2685	0	0.00
20/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	2716	0	2716	0	0.00
20/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	3026	1	3026	1	0.00
20/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	3084	1	3084	1	0.00
20/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	3055	1	3055	1	0.00
20/02/2019	R214 On 02-May-19			Bond Future	9.93	70.4060	9.9326	70.4060	24,501.00
20/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1549	1	1549	1	0.00
20/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1485	1	1485	1	0.00
20/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1517	1	1517	1	0.00
20/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	2003	2	2003	2	0.00
20/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1968	2	1968	2	0.00
20/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2039	2	2039	2	0.00
20/02/2019	R214 On 01-August-19			Bond Future	9.99	71.7421	9.9891	71.7421	0.00
20/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3962	4	3962	4	0.00
20/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4004	4	4004	4	0.00
20/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3921	4	3921	4	0.00
20/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1792	2	1792	2	0.00

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20/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1771	2	1771	2	0.00
20/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1750	2	1750	2	0.00
20/02/2019	R214 On 07-November-19			Bond Future	10.05	69.9564	10.0477	69.9564	0.00
20/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3182	0	3182	0	0.00
20/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3149	0	3149	0	0.00
20/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3216	0	3216	0	0.00
20/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	3462	1	3462	1	0.00
20/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	3429	1	3429	1	0.00
20/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	3397	1	3397	1	0.00
20/02/2019	R248 On 02-May-19			Bond Future	9.93	89.9193	9.9325	89.9193	109,665.00
20/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2047	2	2047	2	0.00
20/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2005	2	2005	2	0.00
20/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2090	2	2090	2	0.00
20/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2369	3	2369	3	0.00
20/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2282	2	2282	2	0.00
20/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2325	2	2325	2	0.00
20/02/2019	R248 On 01-August-19			Bond Future	9.99	91.6256	9.9889	91.6256	0.00
20/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5130	5	5130	5	0.00
20/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5077	5	5077	5	0.00
20/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5024	5	5024	5	0.00
20/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2120	2	2120	2	0.00
20/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2146	2	2146	2	0.00
20/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2094	2	2094	2	0.00
20/02/2019	R248 On 07-November-19			Bond Future	10.05	89.1173	10.0473	89.1173	0.00
20/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	4038	0	4038	0	0.00
20/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	3995	0	3995	0	0.00
20/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	3953	0	3953	0	0.00
20/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	4223	1	4223	1	0.00
20/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	4265	1	4265	1	0.00
20/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	4183	1	4183	1	0.00