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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
18/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	2025 On 02-May-19			Bond Future	135.24	135.2452	135.2382	135.2452	691.00
18/02/2019	2025 On 01-August-19			Bond Future	136.38	136.3880	136.3806	136.3880	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
18/02/2019	2025 On 07-November-19			Bond Future	139.32	139.3250	139.3172	139.3250	0.00
18/02/2019	2029 On 02-May-19			Bond Future	101.76	101.6250	101.7582	101.6250	3,020.00
18/02/2019	2029 On 01-August-19			Bond Future	103.71	103.5786	103.7142	103.5786	0.00
18/02/2019	2029 On 07-November-19			Bond Future	104.84	104.7012	104.8395	104.7012	0.00
18/02/2019	2030 On 02-May-19			Bond Future	9.44	92.4421	9.4400	92.4421	47,530.00
18/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1377	1	1377	1	0.00
18/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	4874	5	4874	5	0.00
18/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1439	1	1439	1	0.00
18/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	344	0	344	0	3,000.00
18/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1407	1	1407	1	3,000.00
18/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1657	2	1657	2	0.00
18/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1626	2	1626	2	0.00
18/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3791	4	3791	4	0.00
18/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	304	0	304	0	3,000.00
18/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1689	2	1689	2	0.00
18/02/2019	2030 On 01-August-19			Bond Future	9.51	90.1918	9.5071	90.1918	0.00
18/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	185	0	185	0	2,025.00
18/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	3833	4	3833	4	0.00
18/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1304	1	1304	1	2,025.00
18/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	3792	4	3792	4	0.00
18/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	3751	4	3751	4	0.00
18/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1358	1	1358	1	0.00
18/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1393	1	1393	1	0.00
18/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	7637	8	7637	8	0.00
18/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3521	4	3521	4	0.00
18/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1375	1	1375	1	0.00
18/02/2019	2030 On 07-November-19			Bond Future	9.56	92.1125	9.5634	92.1125	0.00
18/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	562	1	562	1	0.00
18/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	502	1	502	1	0.00
18/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	441	1	441	1	0.00
18/02/2019	2032 On 02-May-19			Bond Future	9.66	90.4405	9.6592	90.4405	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
18/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1540	2	1540	2	0.00
18/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	1607	2	1607	2	0.00
18/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1573	2	1573	2	0.00
18/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1873	2	1873	2	0.00
18/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1804	2	1804	2	0.00
18/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1838	2	1838	2	0.00
18/02/2019	2032 On 01-August-19			Bond Future	9.72	92.1575	9.7236	92.1575	0.00
18/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4074	4	4074	4	0.00
18/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4030	4	4030	4	0.00
18/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	3986	4	3986	4	0.00
18/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1594	2	1594	2	0.00
18/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1554	2	1554	2	0.00
18/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1574	2	1574	2	0.00
18/02/2019	2032 On 07-November-19			Bond Future	9.79	89.9561	9.7851	89.9561	0.00
18/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	493	1	493	1	0.00
18/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	559	1	559	1	0.00
18/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	427	1	427	1	0.00
18/02/2019	2033 On 02-May-19			Bond Future	104.05	104.0545	104.0494	104.0545	6,090.00
18/02/2019	2033 On 01-August-19			Bond Future	106.05	106.0546	106.0494	106.0546	0.00
18/02/2019	2033 On 07-November-19			Bond Future	107.15	107.1543	107.1487	107.1543	0.00
18/02/2019	2037 On 02-May-19			Bond Future	9.89	90.6339	9.8891	90.6339	58,354.00
18/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1593	2	1593	2	0.00
18/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1628	2	1628	2	0.00
18/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1557	2	1557	2	0.00
18/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	2311	2	2311	2	0.00
18/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	2270	2	2270	2	0.00
18/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	2229	2	2229	2	0.00
18/02/2019	2037 On 01-August-19			Bond Future	9.96	88.0990	9.9563	88.0990	0.00
18/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4321	4	4321	4	0.00
18/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4416	4	4416	4	0.00
18/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4369	4	4369	4	0.00

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18/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1863	2	1863	2	0.00
18/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1840	2	1840	2	0.00
18/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1887	2	1887	2	0.00
18/02/2019	2037 On 07-November-19			Bond Future	10.01	89.9752	10.0150	89.9752	0.00
18/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	406	0	406	0	0.00
18/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	332	0	332	0	0.00
18/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	480	1	480	1	0.00
18/02/2019	2038 On 02-May-19			Bond Future	123.12	123.1283	123.1227	123.1283	10,004.00
18/02/2019	2038 On 01-August-19			Bond Future	123.85	123.8561	123.8501	123.8561	0.00
18/02/2019	2038 On 07-November-19			Bond Future	126.52	126.5234	126.5168	126.5234	0.00
18/02/2019	2040 On 02-May-19			Bond Future	9.97	93.8439	9.9688	93.8439	25,496.00
18/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	1742	2	1742	2	0.00
18/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3111	3	3111	3	1,150.00
18/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	1704	2	1704	2	0.00
18/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	783	1	783	1	1,150.00
18/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	1665	2	1665	2	0.00
18/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2347	2	2347	2	0.00
18/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2391	2	2391	2	0.00
18/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	2303	2	2303	2	0.00
18/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1266	1	1266	1	0.00
18/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3854	4	3854	4	0.00
18/02/2019	2040 On 01-August-19			Bond Future	10.04	91.1196	10.0358	91.1196	0.00
18/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	4614	5	4614	5	0.00
18/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	4665	5	4665	5	0.00
18/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	4716	5	4716	5	0.00
18/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	2026	2	2026	2	0.00
18/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	2078	2	2078	2	0.00
18/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	2052	2	2052	2	0.00
18/02/2019	2040 On 07-November-19			Bond Future	10.09	93.0603	10.0946	93.0603	0.00
18/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
18/02/2019	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
18/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	354	0	354	0	0.00
18/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	514	1	514	1	0.00
18/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	434	1	434	1	0.00
18/02/2019	2044 On 02-May-19			Bond Future	9.99	90.9331	9.9865	90.9331	36,442.00
18/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	1707	2	1707	2	0.00
18/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	1746	2	1746	2	0.00
18/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	1786	2	1786	2	0.00
18/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	2381	2	2381	2	0.00
18/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	2337	2	2337	2	0.00
18/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2426	3	2426	3	0.00
18/02/2019	2044 On 01-August-19			Bond Future	10.05	88.2786	10.0507	88.2786	0.00
18/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	4775	5	4775	5	0.00
18/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	5512	5	5512	5	0.00
18/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2420	2	2420	2	100.00
18/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	4826	5	4826	5	0.00
18/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	934	1	934	1	100.00
18/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	4723	5	4723	5	0.00
18/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	2106	2	2106	2	0.00
18/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6880	7	6880	7	0.00
18/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1747	2	1747	2	100.00
18/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	2054	2	2054	2	0.00
18/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3998	4	3998	4	0.00
18/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	2080	2	2080	2	0.00
18/02/2019	2044 On 07-November-19			Bond Future	10.11	90.1588	10.1070	90.1588	0.00
18/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	0	0	0	0	0.00
18/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	462	1	462	1	0.00
18/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	380	0	380	0	0.00
18/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	299	0	299	0	0.00
18/02/2019	2046 On 02-May-19			Bond Future	115.66	115.8806	115.6563	115.8806	12,517.00
18/02/2019	2046 On 01-August-19			Bond Future	117.88	118.1083	117.8794	118.1083	0.00
18/02/2019	2046 On 07-November-19			Bond Future	118.68	118.9112	118.6768	118.9112	0.00

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18/02/2019	2050 On 02-May-19			Bond Future	121.68	121.1842	121.6823	121.1842	10,644.00
18/02/2019	2050 On 01-August-19			Bond Future	122.20	121.6958	122.2033	121.6958	0.00
18/02/2019	2050 On 07-November-19			Bond Future	124.83	124.3164	124.8346	124.3164	0.00
18/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	AL37 On 02-May-19			Index Future	626.02	625.8570	626.0220	625.8570	0.00
18/02/2019	AL37 On 01-August-19			Index Future	637.90	637.7370	637.9000	637.7370	0.00
18/02/2019	AL37 On 07-November-19			Index Future	651.47	651.3080	651.4710	651.3080	0.00
18/02/2019	AL7T On 02-May-19			Index Future	719.50	718.9850	719.5030	718.9850	0.00
18/02/2019	AL7T On 01-August-19			Index Future	733.16	732.6330	733.1560	732.6330	0.00
18/02/2019	AL7T On 07-November-19			Index Future	748.75	748.2230	748.7530	748.2230	0.00
18/02/2019	ALBI On 02-May-19			Index Future	650.68	650.1450	650.6790	650.1450	903.00
18/02/2019	ALBI On 01-August-19			Index Future	663.03	662.4860	663.0260	662.4860	0.00
18/02/2019	ALBI On 07-November-19			Index Future	677.13	676.5840	677.1310	676.5840	0.00
18/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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18/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/02/2019	ES33 On 02-May-19			Bond Future	11.10	75.4478	11.0983	75.4478	350.00
18/02/2019	ES33 On 01-August-19			Bond Future	11.21	76.8801	11.2059	76.8801	0.00
18/02/2019	ES33 On 07-November-19			Bond Future	11.32	74.7199	11.3180	74.7199	0.00
18/02/2019	ES42 On 02-May-19			Bond Future	11.35	77.0490	11.3540	77.0490	4,919.00
18/02/2019	ES42 On 01-August-19			Bond Future	11.46	78.5121	11.4599	78.5121	0.00
18/02/2019	ES42 On 07-November-19			Bond Future	11.57	75.9172	11.5703	75.9172	0.00
18/02/2019	GOVI On 02-May-19			GOVI	644.02	643.4690	644.0180	643.4690	442.00
18/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	38620	4	38620	4	0.00
18/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	38420	4	38420	4	0.00
18/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	38520	4	38520	4	0.00
18/02/2019	GOVI On 01-August-19			GOVI	656.24	655.6830	656.2380	655.6830	0.00
18/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	175480	17	175480	17	0.00
18/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	175580	17	175580	17	0.00
18/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	175680	17	175680	17	0.00
18/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/02/2019	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
18/02/2019	GOVI On 07-November-19			GOVI	670.20	669.6360	670.1990	669.6360	0.00
18/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	0	0	0	0.00
18/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	27110	3	27110	3	0.00
18/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	27210	3	27210	3	0.00
18/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	27010	3	27010	3	0.00
18/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/02/2019	IGOV On 02-May-19			Index Future	259.69	259.5370	259.6860	259.5370	737.00
18/02/2019	IGOV On 01-August-19			Index Future	264.68	264.5260	264.6760	264.5260	0.00
18/02/2019	IGOV On 07-November-19			Index Future	270.37	270.2210	270.3730	270.2210	0.00
18/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
18/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
18/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.88	99.8800	99.8800	99.8800	0.00
18/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
18/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
18/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.88	101.8800	101.8800	101.8800	0.00
18/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.83	102.8300	102.8300	102.8300	0.00
18/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.86	98.8600	98.8600	98.8600	0.00
18/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.45	102.4400	102.4500	102.4400	0.00
18/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.45	99.4400	99.4500	99.4400	0.00
18/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.26	96.2500	96.2600	96.2500	0.00
18/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.43	95.4400	95.4300	95.4400	0.00
18/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.57	94.5800	94.5700	94.5800	0.00
18/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.68	94.6900	94.6800	94.6900	0.00
18/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.83	96.8400	96.8300	96.8400	51.00
18/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.92	96.9300	96.9200	96.9300	0.00
18/02/2019	IS05 On 21-June-22			Interest Rate Swap	98.07	98.0700	98.0700	98.0700	0.00
18/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.97	101.9600	101.9700	101.9600	0.00
18/02/2019	IS05 On 20-December-22			Interest Rate Swap	103.19	103.1700	103.1900	103.1700	0.00
18/02/2019	IS05 On 22-March-23			Interest Rate Swap	96.52	96.5100	96.5200	96.5100	0.00
18/02/2019	IS05 On 20-June-23			Interest Rate Swap	102.55	102.5400	102.5500	102.5400	0.00
18/02/2019	IS05 On 19-September-23			Interest Rate Swap	98.02	98.0200	98.0200	98.0200	0.00
18/02/2019	IS10 On 17-December-25			Interest Rate Swap	94.60	94.6300	94.6000	94.6300	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
18/02/2019	IS10 On 16-March-26			Interest Rate Swap	91.59	91.6300	91.5900	91.6300	0.00
18/02/2019	IS10 On 15-June-26			Interest Rate Swap	90.33	90.3700	90.3300	90.3700	0.00
18/02/2019	IS10 On 21-September-26			Interest Rate Swap	92.50	92.5400	92.5000	92.5400	0.00
18/02/2019	IS10 On 21-December-26			Interest Rate Swap	96.32	96.3600	96.3200	96.3600	0.00
18/02/2019	IS10 On 15-March-27			Interest Rate Swap	94.89	94.9400	94.8900	94.9400	0.00
18/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.99	97.0500	96.9900	97.0500	0.00
18/02/2019	IS10 On 20-September-27			Interest Rate Swap	102.47	102.5400	102.4700	102.5400	0.00
18/02/2019	IS10 On 20-December-27			Interest Rate Swap	102.84	102.9300	102.8400	102.9300	0.00
18/02/2019	IS10 On 22-March-28			Interest Rate Swap	96.35	96.4400	96.3500	96.4400	0.00
18/02/2019	IS10 On 20-June-28			Interest Rate Swap	103.56	103.6600	103.5600	103.6600	0.00
18/02/2019	IS10 On 19-September-28			Interest Rate Swap	97.11	97.2200	97.1100	97.2200	0.00
18/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/02/2019	R023 On 02-May-19			Bond Future	7.99	100.6172	7.9907	100.6172	69,212.00
18/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	1654	2	1654	2	0.00
18/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	1627	2	1627	2	0.00
18/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	1600	2	1600	2	0.00
18/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	161	0	161	0	0.00
18/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	166	0	166	0	0.00
18/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	157	0	157	0	0.00
18/02/2019	R023 On 01-August-19			Bond Future	8.01	102.5271	8.0101	102.5271	0.00
18/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3003	3	3003	3	0.00
18/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3055	3	3055	3	0.00
18/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3029	3	3029	3	0.00
18/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	253	0	253	0	0.00
18/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	250	0	250	0	0.00
18/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	256	0	256	0	0.00
18/02/2019	R023 On 07-November-19			Bond Future	8.01	100.7735	8.0139	100.7735	0.00
18/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	0	0	0	0	0.00
18/02/2019	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
18/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	39	0	39	0	0.00
18/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	68	0	68	0	0.00
18/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	96	0	96	0	0.00
18/02/2019	R035 On 02-May-19			Bond Future	9.81	94.1260	9.8061	94.1260	77,074.00
18/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1633	2	1633	2	0.00
18/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	1669	2	1669	2	0.00
18/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1597	2	1597	2	0.00
18/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	2172	2	2172	2	0.00
18/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	2092	2	2092	2	0.00
18/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	2132	2	2132	2	0.00
18/02/2019	R035 On 01-August-19			Bond Future	9.87	95.9126	9.8691	95.9126	0.00
18/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4520	4	4520	4	0.00
18/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4472	4	4472	4	0.00
18/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4424	4	4424	4	0.00
18/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1853	2	1853	2	0.00
18/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1877	2	1877	2	0.00
18/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1830	2	1830	2	0.00
18/02/2019	R035 On 07-November-19			Bond Future	9.93	93.4470	9.9325	93.4470	0.00
18/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	459	1	459	1	0.00
18/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	312	0	312	0	0.00
18/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	385	0	385	0	0.00
18/02/2019	R186 On 02-May-19			Bond Future	8.91	112.5199	8.9118	112.5199	70,551.00
18/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	1706	2	1706	2	0.00
18/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	677	1	677	1	3,250.00
18/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	1671	2	1671	2	0.00
18/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	4871	5	4871	5	0.00
18/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	6467	6	6467	6	0.00
18/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	1637	2	1637	2	0.00
18/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	2761	3	2761	3	200.00
18/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	5911	6	5911	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
18/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	2550	3	2550	3	3,250.00
18/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1290	1	1290	1	0.00
18/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	1603	2	1603	2	7,000.00
18/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	6214	6	6214	6	0.00
18/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	780	1	780	1	200.00
18/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	2345	2	2345	2	90.00
18/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	620	1	620	1	90.00
18/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	425	0	425	0	7,000.00
18/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1015	1	1015	1	7,500.00
18/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	1776	2	1776	2	0.00
18/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	985	1	985	1	3,250.00
18/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	1358	1	1358	1	4,250.00
18/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	1097	1	1097	1	7,500.00
18/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2828	3	2828	3	0.00
18/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	2316	2	2316	2	0.00
18/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	557	1	557	1	0.00
18/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	2007	2	2007	2	0.00
18/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1660	2	1660	2	0.00
18/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	704	1	704	1	0.00
18/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	185	0	185	0	7,000.00
18/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	74	0	74	0	3,250.00
18/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	62	0	62	0	200.00
18/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	1051	1	1051	1	0.00
18/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	92	0	92	0	90.00
18/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	626	1	626	1	0.00
18/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	2197	2	2197	2	0.00
18/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	1074	1	1074	1	0.00
18/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	1029	1	1029	1	0.00
18/02/2019	R186 On 01-August-19			Bond Future	8.97	109.3558	8.9706	109.3558	0.00
18/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2233	2	2233	2	6,000.00
18/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	532	1	532	1	6,000.00
18/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	3962	4	3962	4	0.00
18/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4045	4	4045	4	0.00
18/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	6412	6	6412	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
18/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4003	4	4003	4	0.00
18/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	934	1	934	1	0.00
18/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	922	1	922	1	0.00
18/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	435	0	435	0	6,000.00
18/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	947	1	947	1	0.00
18/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1790	2	1790	2	0.00
18/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	4366	4	4366	4	0.00
18/02/2019	R186 On 07-November-19			Bond Future	9.02	111.6843	9.0207	111.6843	0.00
18/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	384	0	384	0	0.00
18/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	329	0	329	0	0.00
18/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	438	1	438	1	0.00
18/02/2019	R197 On 02-May-19			Bond Future	304.29	304.8174	304.2876	304.8174	2,350.00
18/02/2019	R197 On 01-August-19			Bond Future	302.58	303.1207	302.5801	303.1207	0.00
18/02/2019	R197 On 07-November-19			Bond Future	309.10	309.6487	309.0958	309.6487	0.00
18/02/2019	R202 On 02-May-19			Bond Future	237.34	236.5309	237.3367	236.5309	8,966.00
18/02/2019	R202 On 01-August-19			Bond Future	237.89	237.0645	237.8851	237.0645	0.00
18/02/2019	R202 On 07-November-19			Bond Future	243.01	242.1694	243.0072	242.1694	0.00
18/02/2019	R207 On 02-May-19			Bond Future	6.40	102.7992	6.3965	102.7992	6,918.00
18/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	808	1	808	1	0.00
18/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	821	1	821	1	0.00
18/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	815	1	815	1	0.00
18/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R207 On 01-August-19			Bond Future	5.61	101.1090	5.6113	101.1090	0.00
18/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	747	1	747	1	0.00
18/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	751	1	751	1	0.00
18/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	756	1	756	1	0.00
18/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
18/02/2019	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
18/02/2019	R207 On 07-November-19			Bond Future	2.02	103.2618	2.0190	103.2618	0.00
18/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	9	0	9	0	0.00
18/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	11	0	11	0	0.00
18/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	7	0	7	0	0.00
18/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R208 On 02-May-19			Bond Future	7.10	100.0853	7.0977	100.0853	13,813.00
18/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1603	2	1603	2	0.00
18/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1636	2	1636	2	0.00
18/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1619	2	1619	2	0.00
18/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	13	0	13	0	0.00
18/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	12	0	12	0	0.00
18/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	12	0	12	0	0.00
18/02/2019	R208 On 01-August-19			Bond Future	7.00	101.9853	7.0003	101.9853	0.00
18/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	1810	2	1810	2	0.00
18/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	1796	2	1796	2	0.00
18/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	1782	2	1782	2	0.00
18/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	42	0	42	0	0.00
18/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	40	0	40	0	0.00
18/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	41	0	41	0	0.00
18/02/2019	R208 On 07-November-19			Bond Future	6.79	100.7499	6.7918	100.7499	0.00
18/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	63	0	63	0	0.00
18/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	50	0	50	0	0.00
18/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	37	0	37	0	0.00
18/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	0	0	0	0	0.00
18/02/2019	R209 On 02-May-19			Bond Future	9.76	71.7930	9.7568	71.7930	102,669.00
18/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1393	1	1393	1	0.00
18/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	4876	5	4876	5	0.00
18/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	5957	6	5957	6	0.00
18/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1424	1	1424	1	0.00
18/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	565	1	565	1	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
18/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1363	1	1363	1	0.00
18/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2313	2	2313	2	760.00
18/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1858	2	1858	2	0.00
18/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	1090	1	1090	1	0.00
18/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	211	0	211	0	760.00
18/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	3245	3	3245	3	0.00
18/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	336	0	336	0	11,560.00
18/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1823	2	1823	2	0.00
18/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1789	2	1789	2	0.00
18/02/2019	R209 On 01-August-19			Bond Future	9.81	73.1560	9.8131	73.1560	0.00
18/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	3738	4	3738	4	0.00
18/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1087	1	1087	1	7,560.00
18/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	3819	4	3819	4	0.00
18/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5066	5	5066	5	0.00
18/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2446	2	2446	2	7,560.00
18/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	3778	4	3778	4	0.00
18/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1129	1	1129	1	7,560.00
18/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4454	5	4454	5	0.00
18/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2529	3	2529	3	0.00
18/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1626	2	1626	2	0.00
18/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1646	2	1646	2	0.00
18/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1606	2	1606	2	0.00
18/02/2019	R209 On 07-November-19			Bond Future	9.87	71.5594	9.8666	71.5594	0.00
18/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	357	0	357	0	0.00
18/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	294	0	294	0	0.00
18/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	420	0	420	0	0.00
18/02/2019	R210 On 02-May-19			Bond Future	187.35	187.3555	187.3463	187.3555	2,448.00
18/02/2019	R210 On 01-August-19			Bond Future	190.95	190.9572	190.9474	190.9572	0.00
18/02/2019	R210 On 07-November-19			Bond Future	192.42	192.4306	192.4204	192.4306	0.00
18/02/2019	R212 On 02-May-19			Bond Future	158.52	158.3527	158.5215	158.3527	4,973.00
18/02/2019	R212 On 01-August-19			Bond Future	159.35	159.1767	159.3483	159.1767	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
18/02/2019	R212 On 07-November-19			Bond Future	162.78	162.6046	162.7796	162.6046	0.00
18/02/2019	R213 On 02-May-19			Bond Future	9.55	83.3467	9.5543	83.3467	27,886.00
18/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1335	1	1335	1	0.00
18/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1305	1	1305	1	0.00
18/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1276	1	1276	1	0.00
18/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1701	2	1701	2	0.00
18/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1733	2	1733	2	0.00
18/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1668	2	1668	2	0.00
18/02/2019	R213 On 01-August-19			Bond Future	9.61	84.9288	9.6146	84.9288	0.00
18/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	3655	4	3655	4	0.00
18/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	3695	4	3695	4	0.00
18/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	3735	4	3735	4	0.00
18/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1454	1	1454	1	0.00
18/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1490	2	1490	2	0.00
18/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1472	2	1472	2	0.00
18/02/2019	R213 On 07-November-19			Bond Future	9.67	83.1815	9.6748	83.1815	0.00
18/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	446	1	446	1	0.00
18/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	565	1	565	1	0.00
18/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	505	1	505	1	0.00
18/02/2019	R214 On 02-May-19			Bond Future	9.94	70.6686	9.9405	70.6686	24,501.00
18/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1456	1	1456	1	0.00
18/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1394	1	1394	1	0.00
18/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1425	1	1425	1	0.00
18/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1964	2	1964	2	0.00
18/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1928	2	1928	2	0.00
18/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	2000	2	2000	2	0.00
18/02/2019	R214 On 01-August-19			Bond Future	10.00	72.0100	9.9971	72.0100	0.00
18/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	3874	4	3874	4	0.00
18/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	3916	4	3916	4	0.00
18/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	3832	4	3832	4	0.00
18/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1757	2	1757	2	0.00

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18/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1736	2	1736	2	0.00
18/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1715	2	1715	2	0.00
18/02/2019	R214 On 07-November-19			Bond Future	10.05	70.2418	10.0541	70.2418	0.00
18/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	354	0	354	0	0.00
18/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	289	0	289	0	0.00
18/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	223	0	223	0	0.00
18/02/2019	R248 On 02-May-19			Bond Future	9.95	90.2120	9.9506	90.2120	110,090.00
18/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	1886	2	1886	2	0.00
18/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	1845	2	1845	2	0.00
18/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	1928	2	1928	2	0.00
18/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	2362	2	2362	2	0.00
18/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	2274	2	2274	2	0.00
18/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	2318	2	2318	2	0.00
18/02/2019	R248 On 01-August-19			Bond Future	10.01	91.9244	10.0074	91.9244	0.00
18/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	4962	5	4962	5	0.00
18/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	4909	5	4909	5	0.00
18/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	4856	5	4856	5	0.00
18/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	2108	2	2108	2	0.00
18/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	2135	2	2135	2	0.00
18/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	2082	2	2082	2	0.00
18/02/2019	R248 On 07-November-19			Bond Future	10.06	89.4374	10.0646	89.4374	0.00
18/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	0	0	0	0	0.00
18/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	372	0	372	0	0.00
18/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	456	1	456	1	0.00
18/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	288	0	288	0	0.00