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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
22/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	2025 On 02-May-19			Bond Future	134.75	134.8289	134.7478	134.8289	691.00
22/02/2019	2025 On 01-August-19			Bond Future	135.88	135.9619	135.8791	135.9619	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
22/02/2019	2025 On 07-November-19			Bond Future	138.78	138.8661	138.7813	138.8661	0.00
22/02/2019	2029 On 02-May-19			Bond Future	101.22	101.4094	101.2213	101.4094	3,020.00
22/02/2019	2029 On 01-August-19			Bond Future	103.17	103.3576	103.1656	103.3576	0.00
22/02/2019	2029 On 07-November-19			Bond Future	104.26	104.4576	104.2614	104.4576	0.00
22/02/2019	2030 On 02-May-19			Bond Future	9.31	92.6316	9.3119	92.6316	45,740.00
22/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	1793	1	1793	1	0.00
22/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	5570	5	5570	5	0.00
22/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	1864	2	1864	2	0.00
22/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	504	0	504	0	3,000.00
22/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	1828	1	1828	1	3,000.00
22/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	1276	2	1276	2	0.00
22/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	1249	2	1249	2	0.00
22/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	3149	4	3149	4	0.00
22/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	199	0	199	0	3,000.00
22/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	1303	2	1303	2	0.00
22/02/2019	2030 On 01-August-19			Bond Future	9.37	90.3836	9.3743	90.3836	0.00
22/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	283	0	283	0	2,025.00
22/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4433	4	4433	4	0.00
22/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1658	1	1658	1	2,025.00
22/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4389	4	4389	4	0.00
22/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4345	4	4345	4	0.00
22/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	1141	1	1141	1	0.00
22/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	1172	1	1172	1	0.00
22/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6918	8	6918	8	0.00
22/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	3059	3	3059	3	0.00
22/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	1156	1	1156	1	0.00
22/02/2019	2030 On 07-November-19			Bond Future	9.43	92.2924	9.4279	92.2924	0.00
22/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	3065	3	3065	3	0.00
22/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	3099	3	3099	3	0.00
22/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	3032	3	3032	3	0.00
22/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	2776	3	2776	3	0.00
22/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	2749	3	2749	3	0.00
22/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	2723	3	2723	3	0.00
22/02/2019	2032 On 02-May-19			Bond Future	9.54	90.6118	9.5415	90.6118	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
22/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	1951	2	1951	2	0.00
22/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2028	2	2028	2	0.00
22/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	1989	2	1989	2	0.00
22/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1484	2	1484	2	0.00
22/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1425	2	1425	2	0.00
22/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1454	2	1454	2	0.00
22/02/2019	2032 On 01-August-19			Bond Future	9.60	92.3308	9.6020	92.3308	0.00
22/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	4676	4	4676	4	0.00
22/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	4630	4	4630	4	0.00
22/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	4584	4	4584	4	0.00
22/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1378	2	1378	2	0.00
22/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1342	2	1342	2	0.00
22/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1360	2	1360	2	0.00
22/02/2019	2032 On 07-November-19			Bond Future	9.66	90.1172	9.6613	90.1172	0.00
22/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3416	3	3416	3	0.00
22/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	3380	3	3380	3	0.00
22/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	3344	3	3344	3	0.00
22/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	3058	3	3058	3	0.00
22/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	3088	3	3088	3	0.00
22/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	3028	3	3028	3	0.00
22/02/2019	2033 On 02-May-19			Bond Future	102.96	103.7106	102.9613	103.7106	6,090.00
22/02/2019	2033 On 01-August-19			Bond Future	104.94	105.7029	104.9390	105.7029	0.00
22/02/2019	2033 On 07-November-19			Bond Future	106.00	106.7769	105.9965	106.7769	0.00
22/02/2019	2037 On 02-May-19			Bond Future	9.80	90.5145	9.8025	90.5145	55,752.00
22/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	1907	2	1907	2	0.00
22/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	1947	2	1947	2	0.00
22/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	1868	1	1868	1	0.00
22/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1963	2	1963	2	0.00
22/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1926	2	1926	2	0.00
22/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1890	2	1890	2	0.00
22/02/2019	2037 On 01-August-19			Bond Future	9.87	87.9762	9.8670	87.9762	0.00
22/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	4813	4	4813	4	0.00
22/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	4912	4	4912	4	0.00
22/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	4862	4	4862	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
22/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1688	2	1688	2	0.00
22/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1666	2	1666	2	0.00
22/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1709	2	1709	2	0.00
22/02/2019	2037 On 07-November-19			Bond Future	9.92	89.8342	9.9248	89.8342	0.00
22/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	3740	3	3740	3	0.00
22/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	3819	3	3819	3	0.00
22/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	3780	3	3780	3	0.00
22/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3518	4	3518	4	0.00
22/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3484	4	3484	4	0.00
22/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	3553	4	3553	4	0.00
22/02/2019	2038 On 02-May-19			Bond Future	122.45	122.4517	122.4464	122.4517	10,004.00
22/02/2019	2038 On 01-August-19			Bond Future	123.16	123.1650	123.1591	123.1650	0.00
22/02/2019	2038 On 07-November-19			Bond Future	125.79	125.7960	125.7897	125.7960	0.00
22/02/2019	2040 On 02-May-19			Bond Future	9.88	93.7986	9.8772	93.7986	25,897.00
22/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2173	2	2173	2	0.00
22/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	3668	3	3668	3	1,150.00
22/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2130	2	2130	2	0.00
22/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1061	1	1061	1	1,150.00
22/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2087	2	2087	2	0.00
22/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	2024	2	2024	2	0.00
22/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	2064	3	2064	3	0.00
22/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1986	2	1986	2	0.00
22/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	1076	1	1076	1	0.00
22/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	3384	4	3384	4	0.00
22/02/2019	2040 On 01-August-19			Bond Future	9.94	91.0722	9.9414	91.0722	0.00
22/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5169	5	5169	5	0.00
22/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5222	5	5222	5	0.00
22/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5275	5	5275	5	0.00
22/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1825	2	1825	2	0.00
22/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1872	2	1872	2	0.00
22/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1848	2	1848	2	0.00
22/02/2019	2040 On 07-November-19			Bond Future	10.00	92.9956	9.9991	92.9956	0.00
22/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	3981	4	3981	4	0.00
22/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	4023	4	4023	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
22/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	4066	4	4066	4	0.00
22/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	3659	4	3659	4	0.00
22/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	3733	4	3733	4	0.00
22/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	3696	4	3696	4	0.00
22/02/2019	2044 On 02-May-19			Bond Future	9.88	90.9275	9.8797	90.9275	36,986.00
22/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2200	2	2200	2	0.00
22/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2245	2	2245	2	0.00
22/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2290	2	2290	2	0.00
22/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1991	3	1991	3	0.00
22/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1953	2	1953	2	0.00
22/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	2030	3	2030	3	0.00
22/02/2019	2044 On 01-August-19			Bond Future	9.94	88.2718	9.9407	88.2718	0.00
22/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5427	5	5427	5	0.00
22/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	6201	6	6201	6	0.00
22/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	2895	2	2895	2	100.00
22/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	5481	5	5481	5	0.00
22/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1209	1	1209	1	100.00
22/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5373	5	5373	5	0.00
22/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1852	2	1852	2	0.00
22/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	6251	7	6251	7	0.00
22/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1531	2	1531	2	100.00
22/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1806	2	1806	2	0.00
22/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3569	4	3569	4	0.00
22/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1829	2	1829	2	0.00
22/02/2019	2044 On 07-November-19			Bond Future	10.00	90.1362	9.9955	90.1362	0.00
22/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	4199	4	4199	4	0.00
22/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	4243	4	4243	4	0.00
22/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	4155	4	4155	4	0.00
22/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	3710	4	3710	4	0.00
22/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	3672	4	3672	4	0.00
22/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	3635	4	3635	4	0.00
22/02/2019	2046 On 02-May-19			Bond Future	114.54	114.9739	114.5358	114.9739	12,523.00
22/02/2019	2046 On 01-August-19			Bond Future	116.74	117.1828	116.7359	117.1828	0.00
22/02/2019	2046 On 07-November-19			Bond Future	117.49	117.9453	117.4888	117.9453	0.00

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22/02/2019	2050 On 02-May-19			Bond Future	120.15	120.1514	120.1460	120.1514	10,644.00
22/02/2019	2050 On 01-August-19			Bond Future	120.64	120.6415	120.6359	120.6415	0.00
22/02/2019	2050 On 07-November-19			Bond Future	123.21	123.2186	123.2127	123.2186	0.00
22/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	AL37 On 02-May-19			Index Future	629.70	627.3860	629.7000	627.3860	0.00
22/02/2019	AL37 On 01-August-19			Index Future	641.64	639.2860	641.6420	639.2860	0.00
22/02/2019	AL37 On 07-November-19			Index Future	655.19	652.7790	655.1850	652.7790	0.00
22/02/2019	AL7T On 02-May-19			Index Future	725.58	721.0190	725.5810	721.0190	0.00
22/02/2019	AL7T On 01-August-19			Index Future	739.34	734.6950	739.3420	734.6950	0.00
22/02/2019	AL7T On 07-November-19			Index Future	754.95	750.2030	754.9460	750.2030	0.00
22/02/2019	ALBI On 02-May-19			Index Future	655.90	650.7590	655.9040	650.7590	903.00
22/02/2019	ALBI On 01-August-19			Index Future	668.34	663.1030	668.3430	663.1030	0.00
22/02/2019	ALBI On 07-November-19			Index Future	682.45	677.0990	682.4490	677.0990	0.00
22/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
22/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/02/2019	ES33 On 02-May-19			Bond Future	11.01	75.4050	11.0082	75.4050	350.00
22/02/2019	ES33 On 01-August-19			Bond Future	11.11	76.8354	11.1128	76.8354	0.00
22/02/2019	ES33 On 07-November-19			Bond Future	11.22	74.6610	11.2237	74.6610	0.00
22/02/2019	ES42 On 02-May-19			Bond Future	11.25	77.0313	11.2540	77.0313	4,919.00
22/02/2019	ES42 On 01-August-19			Bond Future	11.36	78.4930	11.3565	78.4930	0.00
22/02/2019	ES42 On 07-November-19			Bond Future	11.47	75.8839	11.4651	75.8839	0.00
22/02/2019	GOVI On 02-May-19			GOVI	649.32	644.0160	649.3210	644.0160	441.00
22/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	14410	0	14410	0	0.00
22/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	14510	0	14510	0	0.00
22/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	14610	0	14610	0	0.00
22/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	4	0	4	0.00
22/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	4	0	4	0.00
22/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	4	0	4	0.00
22/02/2019	GOVI On 01-August-19			GOVI	661.64	656.2310	661.6350	656.2310	0.00
22/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	229450	18	229450	18	0.00
22/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	229550	18	229550	18	0.00
22/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	229650	18	229650	18	0.00
22/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/02/2019	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
22/02/2019	GOVI On 07-November-19			GOVI	675.60	670.0830	675.6000	670.0830	0.00
22/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	27000	0	27000	0	0.00
22/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	26900	0	26900	0	0.00
22/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	26800	0	26800	0	0.00
22/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	3	0	3	0.00
22/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	3	0	3	0.00
22/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	3	0	3	0.00
22/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/02/2019	IGOV On 02-May-19			Index Future	258.16	258.7660	258.1600	258.7660	735.00
22/02/2019	IGOV On 01-August-19			Index Future	263.12	263.7370	263.1190	263.7370	0.00
22/02/2019	IGOV On 07-November-19			Index Future	268.74	269.3700	268.7380	269.3700	0.00
22/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
22/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
22/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8700	99.8600	99.8700	0.00
22/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
22/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
22/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8700	101.8600	101.8700	0.00
22/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.8100	102.7900	102.8100	0.00
22/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.8200	98.7800	98.8200	0.00
22/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3800	102.3300	102.3800	0.00
22/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.28	99.3500	99.2800	99.3500	0.00
22/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.03	96.1300	96.0300	96.1300	0.00
22/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.18	95.3100	95.1800	95.3100	0.00
22/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.27	94.4200	94.2700	94.4200	0.00
22/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.33	94.5000	94.3300	94.5000	0.00
22/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.43	96.6100	96.4300	96.6100	51.00
22/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.49	96.6800	96.4900	96.6800	0.00
22/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.59	97.8200	97.5900	97.8200	0.00
22/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.44	101.7100	101.4400	101.7100	0.00
22/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.61	102.9300	102.6100	102.9300	0.00
22/02/2019	IS05 On 22-March-23			Interest Rate Swap	95.89	96.2400	95.8900	96.2400	0.00
22/02/2019	IS05 On 20-June-23			Interest Rate Swap	101.90	102.2600	101.9000	102.2600	0.00
22/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.33	97.7000	97.3300	97.7000	0.00
22/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.60	94.2300	93.6000	94.2300	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
22/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.57	91.2200	90.5700	91.2200	0.00
22/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.31	89.9400	89.3100	89.9400	0.00
22/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.51	92.0900	91.5100	92.0900	0.00
22/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.36	95.8900	95.3600	95.8900	0.00
22/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.93	94.4500	93.9300	94.4500	0.00
22/02/2019	IS10 On 21-June-27			Interest Rate Swap	96.01	96.5400	96.0100	96.5400	0.00
22/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.49	102.0200	101.4900	102.0200	0.00
22/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.83	102.3900	101.8300	102.3900	0.00
22/02/2019	IS10 On 22-March-28			Interest Rate Swap	95.29	95.8700	95.2900	95.8700	0.00
22/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.52	103.1000	102.5200	103.1000	0.00
22/02/2019	IS10 On 19-September-28			Interest Rate Swap	96.02	96.6300	96.0200	96.6300	0.00
22/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
22/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
22/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/02/2019	R023 On 02-May-19			Bond Future	7.80	100.8650	7.8030	100.8650	69,212.00
22/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2170	2	2170	2	0.00
22/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2141	2	2141	2	0.00
22/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2111	2	2111	2	0.00
22/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	68	0	68	0	0.00
22/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	70	0	70	0	0.00
22/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	66	0	66	0	0.00
22/02/2019	R023 On 01-August-19			Bond Future	7.81	102.7781	7.8077	102.7781	0.00
22/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3549	3	3549	3	0.00
22/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3603	3	3603	3	0.00
22/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3577	3	3577	3	0.00
22/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	184	0	184	0	0.00
22/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	182	0	182	0	0.00
22/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	186	0	186	0	0.00
22/02/2019	R023 On 07-November-19			Bond Future	7.80	101.0123	7.7989	101.0123	0.00
22/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1402	1	1402	1	0.00
22/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1420	1	1420	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
22/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1439	1	1439	1	0.00
22/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	866	1	866	1	0.00
22/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	876	1	876	1	0.00
22/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	886	1	886	1	0.00
22/02/2019	R035 On 02-May-19			Bond Future	9.72	94.0075	9.7246	94.0075	77,074.00
22/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	1993	2	1993	2	0.00
22/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2033	2	2033	2	0.00
22/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	1953	2	1953	2	0.00
22/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1912	2	1912	2	0.00
22/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1841	2	1841	2	0.00
22/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1876	2	1876	2	0.00
22/02/2019	R035 On 01-August-19			Bond Future	9.79	95.7906	9.7851	95.7906	0.00
22/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	4901	4	4901	4	0.00
22/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	4851	4	4851	4	0.00
22/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	4802	4	4802	4	0.00
22/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1607	2	1607	2	0.00
22/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1628	2	1628	2	0.00
22/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1585	2	1585	2	0.00
22/02/2019	R035 On 07-November-19			Bond Future	9.85	93.3061	9.8477	93.3061	0.00
22/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	3649	3	3649	3	0.00
22/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	3688	3	3688	3	0.00
22/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	3727	3	3727	3	0.00
22/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3484	4	3484	4	0.00
22/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	3415	4	3415	4	0.00
22/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3450	4	3450	4	0.00
22/02/2019	R186 On 02-May-19			Bond Future	8.75	112.8739	8.7467	112.8739	91,250.00
22/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2316	2	2316	2	0.00
22/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1045	1	1045	1	3,250.00
22/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2276	2	2276	2	0.00
22/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	5739	5	5739	5	0.00
22/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7397	7	7397	7	0.00
22/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2237	2	2237	2	0.00
22/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3496	3	3496	3	200.00
22/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	6828	6	6828	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
22/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3263	3	3263	3	3,250.00
22/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	1823	1	1823	1	0.00
22/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3037	3	3037	3	90.00
22/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	967	1	967	1	90.00
22/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	693	1	693	1	7,000.00
22/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2197	2	2197	2	7,000.00
22/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7139	7	7139	7	0.00
22/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1484	1	1484	1	7,500.00
22/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2397	2	2397	2	0.00
22/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1182	1	1182	1	200.00
22/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	338	0	338	0	0.00
22/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1454	2	1454	2	0.00
22/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	651	1	651	1	3,250.00
22/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	936	1	936	1	4,250.00
22/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	1175	2	1175	2	0.00
22/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	736	1	736	1	7,500.00
22/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	2141	3	2141	3	0.00
22/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1708	2	1708	2	0.00
22/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	441	1	441	1	0.00
22/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	98	0	98	0	7,000.00
22/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	45	0	45	0	3,250.00
22/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	37	0	37	0	200.00
22/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	701	1	701	1	0.00
22/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	55	0	55	0	90.00
22/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	385	1	385	1	0.00
22/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1610	2	1610	2	0.00
22/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	719	1	719	1	0.00
22/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	684	1	684	1	0.00
22/02/2019	R186 On 01-August-19			Bond Future	8.80	109.7150	8.7978	109.7150	0.00
22/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	791	1	791	1	6,000.00
22/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	2822	2	2822	2	6,000.00
22/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	4707	4	4707	4	0.00
22/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	4795	4	4795	4	0.00
22/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7271	7	7271	7	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
22/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	4751	4	4751	4	0.00
22/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	711	1	711	1	0.00
22/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	701	1	701	1	0.00
22/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	323	0	323	0	6,000.00
22/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	721	1	721	1	0.00
22/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1408	2	1408	2	0.00
22/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3653	4	3653	4	0.00
22/02/2019	R186 On 07-November-19			Bond Future	8.84	112.0318	8.8422	112.0318	0.00
22/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	2756	2	2756	2	0.00
22/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	2788	2	2788	2	0.00
22/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	2820	2	2820	2	0.00
22/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	2199	3	2199	3	0.00
22/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	2177	3	2177	3	0.00
22/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	2222	3	2222	3	0.00
22/02/2019	R197 On 02-May-19			Bond Future	304.18	304.1972	304.1802	304.1972	2,350.00
22/02/2019	R197 On 01-August-19			Bond Future	302.47	302.4847	302.4668	302.4847	0.00
22/02/2019	R197 On 07-November-19			Bond Future	308.93	308.9464	308.9276	308.9464	0.00
22/02/2019	R202 On 02-May-19			Bond Future	234.96	236.5952	234.9617	236.5952	8,966.00
22/02/2019	R202 On 01-August-19			Bond Future	235.46	237.1266	235.4613	237.1266	0.00
22/02/2019	R202 On 07-November-19			Bond Future	240.49	242.1919	240.4905	242.1919	0.00
22/02/2019	R207 On 02-May-19			Bond Future	6.22	102.8382	6.2170	102.8382	6,038.00
22/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	929	1	929	1	0.00
22/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	942	1	942	1	0.00
22/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	935	1	935	1	0.00
22/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
22/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
22/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
22/02/2019	R207 On 01-August-19			Bond Future	5.33	101.1473	5.3344	101.1473	0.00
22/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	868	1	868	1	0.00
22/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	873	1	873	1	0.00
22/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	877	1	877	1	0.00
22/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
22/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
22/02/2019	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
22/02/2019	R207 On 07-November-19			Bond Future	1.43	103.2831	1.4310	103.2831	0.00
22/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	119	0	119	0	0.00
22/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	121	0	121	0	0.00
22/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	117	0	117	0	0.00
22/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	4	0	4	0	0.00
22/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	4	0	4	0	0.00
22/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	4	0	4	0	0.00
22/02/2019	R208 On 02-May-19			Bond Future	6.92	100.1863	6.9236	100.1863	13,646.00
22/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1898	2	1898	2	0.00
22/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	1931	2	1931	2	0.00
22/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1915	2	1915	2	0.00
22/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	4	0	4	0	0.00
22/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	3	0	3	0	0.00
22/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	4	0	4	0	0.00
22/02/2019	R208 On 01-August-19			Bond Future	6.80	102.0868	6.7994	102.0868	0.00
22/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2101	2	2101	2	0.00
22/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	2087	2	2087	2	0.00
22/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	2073	2	2073	2	0.00
22/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	25	0	25	0	0.00
22/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	23	0	23	0	0.00
22/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	24	0	24	0	0.00
22/02/2019	R208 On 07-November-19			Bond Future	6.56	100.8359	6.5637	100.8359	0.00
22/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	585	0	585	0	0.00
22/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	576	0	576	0	0.00
22/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	566	0	566	0	0.00
22/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	229	0	229	0	0.00
22/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	233	0	233	0	0.00
22/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	226	0	226	0	0.00
22/02/2019	R209 On 02-May-19			Bond Future	9.67	71.7218	9.6708	71.7218	102,074.00
22/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	1710	1	1710	1	0.00
22/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5380	5	5380	5	0.00
22/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	6478	6	6478	6	0.00
22/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	1744	1	1744	1	0.00
22/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	2714	2	2714	2	760.00

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22/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	1676	1	1676	1	0.00
22/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	757	1	757	1	760.00
22/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	178	0	178	0	760.00
22/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	285	0	285	0	11,560.00
22/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2883	3	2883	3	0.00
22/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1616	2	1616	2	0.00
22/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	936	1	936	1	0.00
22/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1586	2	1586	2	0.00
22/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1555	2	1555	2	0.00
22/02/2019	R209 On 01-August-19			Bond Future	9.72	73.0824	9.7247	73.0824	0.00
22/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4144	4	4144	4	0.00
22/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1303	1	1303	1	7,560.00
22/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4229	4	4229	4	0.00
22/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	5518	5	5518	5	0.00
22/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	2783	2	2783	2	7,560.00
22/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4186	4	4186	4	0.00
22/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	1018	1	1018	1	7,560.00
22/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	4105	5	4105	5	0.00
22/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	2302	3	2302	3	0.00
22/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1470	2	1470	2	0.00
22/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1488	2	1488	2	0.00
22/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1452	2	1452	2	0.00
22/02/2019	R209 On 07-November-19			Bond Future	9.78	71.4716	9.7774	71.4716	0.00
22/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	3144	3	3144	3	0.00
22/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	3212	3	3212	3	0.00
22/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	3178	3	3178	3	0.00
22/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	2971	3	2971	3	0.00
22/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	2942	3	2942	3	0.00
22/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	3001	3	3001	3	0.00
22/02/2019	R210 On 02-May-19			Bond Future	186.69	187.4472	186.6881	187.4472	2,448.00
22/02/2019	R210 On 01-August-19			Bond Future	190.27	191.0482	190.2742	191.0482	0.00
22/02/2019	R210 On 07-November-19			Bond Future	191.70	192.4907	191.6998	192.4907	0.00
22/02/2019	R212 On 02-May-19			Bond Future	158.11	158.1647	158.1120	158.1647	4,973.00
22/02/2019	R212 On 01-August-19			Bond Future	158.93	158.9830	158.9289	158.9830	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
22/02/2019	R212 On 07-November-19			Bond Future	162.32	162.3791	162.3236	162.3791	0.00
22/02/2019	R213 On 02-May-19			Bond Future	9.42	83.5634	9.4216	83.5634	27,886.00
22/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	1800	1	1800	1	0.00
22/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	1766	1	1766	1	0.00
22/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	1731	1	1731	1	0.00
22/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1342	2	1342	2	0.00
22/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1370	2	1370	2	0.00
22/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	1315	2	1315	2	0.00
22/02/2019	R213 On 01-August-19			Bond Future	9.48	85.1484	9.4774	85.1484	0.00
22/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4171	4	4171	4	0.00
22/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4213	4	4213	4	0.00
22/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4255	4	4255	4	0.00
22/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	1141	1	1141	1	0.00
22/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	1173	1	1173	1	0.00
22/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	1157	1	1157	1	0.00
22/02/2019	R213 On 07-November-19			Bond Future	9.53	83.3913	9.5349	83.3913	0.00
22/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	3002	3	3002	3	0.00
22/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	3035	3	3035	3	0.00
22/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	3069	3	3069	3	0.00
22/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	2678	3	2678	3	0.00
22/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	2731	3	2731	3	0.00
22/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	2705	3	2705	3	0.00
22/02/2019	R214 On 02-May-19			Bond Future	9.84	70.6288	9.8443	70.6288	24,501.00
22/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	1821	1	1821	1	0.00
22/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	1750	1	1750	1	0.00
22/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	1785	1	1785	1	0.00
22/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1679	2	1679	2	0.00
22/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1647	2	1647	2	0.00
22/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1711	2	1711	2	0.00
22/02/2019	R214 On 01-August-19			Bond Future	9.90	71.9685	9.8983	71.9685	0.00
22/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4345	4	4345	4	0.00
22/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4388	4	4388	4	0.00
22/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4301	4	4301	4	0.00
22/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1569	2	1569	2	0.00

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22/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1550	2	1550	2	0.00
22/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1531	2	1531	2	0.00
22/02/2019	R214 On 07-November-19			Bond Future	9.95	70.1871	9.9541	70.1871	0.00
22/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3494	3	3494	3	0.00
22/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3459	3	3459	3	0.00
22/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3529	3	3529	3	0.00
22/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	3155	4	3155	4	0.00
22/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	3125	4	3125	4	0.00
22/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	3095	3	3095	3	0.00
22/02/2019	R248 On 02-May-19			Bond Future	9.84	90.2044	9.8390	90.2044	109,665.00
22/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2435	2	2435	2	0.00
22/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2388	2	2388	2	0.00
22/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2483	2	2483	2	0.00
22/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1948	2	1948	2	0.00
22/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1872	2	1872	2	0.00
22/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1909	2	1909	2	0.00
22/02/2019	R248 On 01-August-19			Bond Future	9.89	91.9155	9.8927	91.9155	0.00
22/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	5663	5	5663	5	0.00
22/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	5607	5	5607	5	0.00
22/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	5551	5	5551	5	0.00
22/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1831	2	1831	2	0.00
22/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1855	2	1855	2	0.00
22/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1808	2	1808	2	0.00
22/02/2019	R248 On 07-November-19			Bond Future	9.95	89.4126	9.9480	89.4126	0.00
22/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	4468	4	4468	4	0.00
22/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	4422	4	4422	4	0.00
22/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	4377	4	4377	4	0.00
22/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	3815	4	3815	4	0.00
22/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	3854	4	3854	4	0.00
22/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	3777	4	3777	4	0.00