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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
27/02/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	2025 On 02-May-19			Bond Future	134.40	134.3562	134.3977	134.3562	691.00
27/02/2019	2025 On 01-August-19			Bond Future	135.51	135.4734	135.5148	135.4734	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
27/02/2019	2025 On 07-November-19			Bond Future	138.41	138.3666	138.4081	138.3666	0.00
27/02/2019	2029 On 02-May-19			Bond Future	100.88	100.8404	100.8794	100.8404	3,020.00
27/02/2019	2029 On 01-August-19			Bond Future	102.81	102.7726	102.8116	102.7726	0.00
27/02/2019	2029 On 07-November-19			Bond Future	103.90	103.8597	103.8989	103.8597	0.00
27/02/2019	2030 On 02-May-19			Bond Future	9.21	93.8701	9.2063	93.8701	45,580.00
27/02/2019	2030 On 02-May-19	9.39	Call	Bond Future	2135	2	2135	2	0.00
27/02/2019	2030 On 02-May-19	10.20	Call	Bond Future	6162	6	6162	6	0.00
27/02/2019	2030 On 02-May-19	9.41	Call	Bond Future	2215	2	2215	2	0.00
27/02/2019	2030 On 02-May-19	8.90	Call	Bond Future	639	1	639	1	3,000.00
27/02/2019	2030 On 02-May-19	9.40	Call	Bond Future	2175	2	2175	2	3,000.00
27/02/2019	2030 On 02-May-19	9.40	Put	Bond Future	953	1	953	1	0.00
27/02/2019	2030 On 02-May-19	9.41	Put	Bond Future	931	1	931	1	0.00
27/02/2019	2030 On 02-May-19	8.90	Put	Bond Future	2615	3	2615	3	0.00
27/02/2019	2030 On 02-May-19	10.20	Put	Bond Future	121	0	121	0	3,000.00
27/02/2019	2030 On 02-May-19	9.39	Put	Bond Future	976	1	976	1	0.00
27/02/2019	2030 On 01-August-19			Bond Future	9.27	91.6410	9.2654	91.6410	0.00
27/02/2019	2030 On 01-August-19	8.35	Call	Bond Future	350	0	350	0	2,025.00
27/02/2019	2030 On 01-August-19	9.92	Call	Bond Future	4898	5	4898	5	0.00
27/02/2019	2030 On 01-August-19	9.15	Call	Bond Future	1919	2	1919	2	2,025.00
27/02/2019	2030 On 01-August-19	9.91	Call	Bond Future	4852	5	4852	5	0.00
27/02/2019	2030 On 01-August-19	9.90	Call	Bond Future	4806	5	4806	5	0.00
27/02/2019	2030 On 01-August-19	9.92	Put	Bond Future	930	1	930	1	0.00
27/02/2019	2030 On 01-August-19	9.90	Put	Bond Future	956	1	956	1	0.00
27/02/2019	2030 On 01-August-19	8.35	Put	Bond Future	6310	6	6310	6	0.00
27/02/2019	2030 On 01-August-19	9.15	Put	Bond Future	2643	3	2643	3	0.00
27/02/2019	2030 On 01-August-19	9.91	Put	Bond Future	943	1	943	1	0.00
27/02/2019	2030 On 07-November-19			Bond Future	9.31	93.5759	9.3148	93.5759	0.00
27/02/2019	2030 On 07-November-19	9.48	Call	Bond Future	3417	3	3417	3	0.00
27/02/2019	2030 On 07-November-19	9.49	Call	Bond Future	3453	3	3453	3	0.00
27/02/2019	2030 On 07-November-19	9.47	Call	Bond Future	3382	3	3382	3	0.00
27/02/2019	2030 On 07-November-19	9.47	Put	Bond Future	2437	2	2437	2	0.00
27/02/2019	2030 On 07-November-19	9.48	Put	Bond Future	2412	2	2412	2	0.00
27/02/2019	2030 On 07-November-19	9.49	Put	Bond Future	2388	2	2388	2	0.00
27/02/2019	2032 On 02-May-19			Bond Future	9.44	91.9195	9.4410	91.9195	43,635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2019	2032 On 02-May-19	9.61	Call	Bond Future	2293	2	2293	2	0.00
27/02/2019	2032 On 02-May-19	9.63	Call	Bond Future	2380	2	2380	2	0.00
27/02/2019	2032 On 02-May-19	9.62	Call	Bond Future	2336	2	2336	2	0.00
27/02/2019	2032 On 02-May-19	9.61	Put	Bond Future	1135	1	1135	1	0.00
27/02/2019	2032 On 02-May-19	9.63	Put	Bond Future	1086	1	1086	1	0.00
27/02/2019	2032 On 02-May-19	9.62	Put	Bond Future	1110	1	1110	1	0.00
27/02/2019	2032 On 01-August-19			Bond Future	9.50	93.6588	9.4988	93.6588	0.00
27/02/2019	2032 On 01-August-19	10.11	Call	Bond Future	5144	5	5144	5	0.00
27/02/2019	2032 On 01-August-19	10.10	Call	Bond Future	5095	5	5095	5	0.00
27/02/2019	2032 On 01-August-19	10.09	Call	Bond Future	5047	5	5047	5	0.00
27/02/2019	2032 On 01-August-19	10.09	Put	Bond Future	1142	1	1142	1	0.00
27/02/2019	2032 On 01-August-19	10.11	Put	Bond Future	1111	1	1111	1	0.00
27/02/2019	2032 On 01-August-19	10.10	Put	Bond Future	1126	1	1126	1	0.00
27/02/2019	2032 On 07-November-19			Bond Future	9.55	91.4727	9.5543	91.4727	0.00
27/02/2019	2032 On 07-November-19	9.72	Call	Bond Future	3780	4	3780	4	0.00
27/02/2019	2032 On 07-November-19	9.71	Call	Bond Future	3742	4	3742	4	0.00
27/02/2019	2032 On 07-November-19	9.70	Call	Bond Future	3704	4	3704	4	0.00
27/02/2019	2032 On 07-November-19	9.71	Put	Bond Future	2707	3	2707	3	0.00
27/02/2019	2032 On 07-November-19	9.70	Put	Bond Future	2735	3	2735	3	0.00
27/02/2019	2032 On 07-November-19	9.72	Put	Bond Future	2679	3	2679	3	0.00
27/02/2019	2033 On 02-May-19			Bond Future	103.39	103.4410	103.3878	103.4410	6,090.00
27/02/2019	2033 On 01-August-19			Bond Future	105.37	105.4229	105.3680	105.4229	0.00
27/02/2019	2033 On 07-November-19			Bond Future	106.43	106.4903	106.4337	106.4903	0.00
27/02/2019	2037 On 02-May-19			Bond Future	9.70	91.8922	9.6971	91.8922	54,437.00
27/02/2019	2037 On 02-May-19	9.80	Call	Bond Future	2277	2	2277	2	0.00
27/02/2019	2037 On 02-May-19	9.81	Call	Bond Future	2322	2	2322	2	0.00
27/02/2019	2037 On 02-May-19	9.79	Call	Bond Future	2232	2	2232	2	0.00
27/02/2019	2037 On 02-May-19	9.79	Put	Bond Future	1517	2	1517	2	0.00
27/02/2019	2037 On 02-May-19	9.80	Put	Bond Future	1485	2	1485	2	0.00
27/02/2019	2037 On 02-May-19	9.81	Put	Bond Future	1454	2	1454	2	0.00
27/02/2019	2037 On 01-August-19			Bond Future	9.76	89.3753	9.7588	89.3753	0.00
27/02/2019	2037 On 01-August-19	10.29	Call	Bond Future	5341	5	5341	5	0.00
27/02/2019	2037 On 01-August-19	10.31	Call	Bond Future	5446	5	5446	5	0.00
27/02/2019	2037 On 01-August-19	10.30	Call	Bond Future	5394	5	5394	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2019	2037 On 01-August-19	10.30	Put	Bond Future	1398	1	1398	1	0.00
27/02/2019	2037 On 01-August-19	10.31	Put	Bond Future	1379	1	1379	1	0.00
27/02/2019	2037 On 01-August-19	10.29	Put	Bond Future	1417	2	1417	2	0.00
27/02/2019	2037 On 07-November-19			Bond Future	9.81	91.2626	9.8131	91.2626	0.00
27/02/2019	2037 On 07-November-19	9.95	Call	Bond Future	4163	4	4163	4	0.00
27/02/2019	2037 On 07-November-19	9.97	Call	Bond Future	4247	4	4247	4	0.00
27/02/2019	2037 On 07-November-19	9.96	Call	Bond Future	4205	4	4205	4	0.00
27/02/2019	2037 On 07-November-19	9.96	Put	Bond Future	3105	3	3105	3	0.00
27/02/2019	2037 On 07-November-19	9.97	Put	Bond Future	3074	3	3074	3	0.00
27/02/2019	2037 On 07-November-19	9.95	Put	Bond Future	3137	3	3137	3	0.00
27/02/2019	2038 On 02-May-19			Bond Future	122.64	122.3370	122.6398	122.3370	10,812.00
27/02/2019	2038 On 01-August-19			Bond Future	123.35	123.0417	123.3495	123.0417	0.00
27/02/2019	2038 On 07-November-19			Bond Future	125.98	125.6695	125.9832	125.6695	0.00
27/02/2019	2040 On 02-May-19			Bond Future	9.77	95.3229	9.7667	95.3229	25,603.00
27/02/2019	2040 On 02-May-19	9.90	Call	Bond Future	2610	2	2610	2	0.00
27/02/2019	2040 On 02-May-19	10.20	Call	Bond Future	4269	4	4269	4	1,150.00
27/02/2019	2040 On 02-May-19	9.89	Call	Bond Future	2561	2	2561	2	0.00
27/02/2019	2040 On 02-May-19	9.60	Call	Bond Future	1324	1	1324	1	1,150.00
27/02/2019	2040 On 02-May-19	9.88	Call	Bond Future	2512	2	2512	2	0.00
27/02/2019	2040 On 02-May-19	9.89	Put	Bond Future	1541	2	1541	2	0.00
27/02/2019	2040 On 02-May-19	9.88	Put	Bond Future	1574	2	1574	2	0.00
27/02/2019	2040 On 02-May-19	9.90	Put	Bond Future	1508	2	1508	2	0.00
27/02/2019	2040 On 02-May-19	10.20	Put	Bond Future	762	1	762	1	0.00
27/02/2019	2040 On 02-May-19	9.60	Put	Bond Future	2732	3	2732	3	0.00
27/02/2019	2040 On 01-August-19			Bond Future	9.83	92.6205	9.8280	92.6205	0.00
27/02/2019	2040 On 01-August-19	10.36	Call	Bond Future	5767	6	5767	6	0.00
27/02/2019	2040 On 01-August-19	10.37	Call	Bond Future	5823	6	5823	6	0.00
27/02/2019	2040 On 01-August-19	10.38	Call	Bond Future	5879	6	5879	6	0.00
27/02/2019	2040 On 01-August-19	10.38	Put	Bond Future	1501	2	1501	2	0.00
27/02/2019	2040 On 01-August-19	10.36	Put	Bond Future	1542	2	1542	2	0.00
27/02/2019	2040 On 01-August-19	10.37	Put	Bond Future	1521	2	1521	2	0.00
27/02/2019	2040 On 07-November-19			Bond Future	9.88	94.5763	9.8821	94.5763	0.00
27/02/2019	2040 On 07-November-19	10.03	Call	Bond Future	4463	4	4463	4	0.00
27/02/2019	2040 On 07-November-19	10.04	Call	Bond Future	4509	4	4509	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
27/02/2019	2040 On 07-November-19	10.05	Call	Bond Future	4555	4	4555	4	0.00
27/02/2019	2040 On 07-November-19	10.05	Put	Bond Future	3202	3	3202	3	0.00
27/02/2019	2040 On 07-November-19	10.03	Put	Bond Future	3270	3	3270	3	0.00
27/02/2019	2040 On 07-November-19	10.04	Put	Bond Future	3236	3	3236	3	0.00
27/02/2019	2044 On 02-May-19			Bond Future	9.78	92.4798	9.7796	92.4798	36,480.00
27/02/2019	2044 On 02-May-19	9.90	Call	Bond Future	2594	2	2594	2	0.00
27/02/2019	2044 On 02-May-19	9.91	Call	Bond Future	2644	2	2644	2	0.00
27/02/2019	2044 On 02-May-19	9.92	Call	Bond Future	2694	3	2694	3	0.00
27/02/2019	2044 On 02-May-19	9.91	Put	Bond Future	1544	2	1544	2	0.00
27/02/2019	2044 On 02-May-19	9.92	Put	Bond Future	1511	2	1511	2	0.00
27/02/2019	2044 On 02-May-19	9.90	Put	Bond Future	1577	2	1577	2	0.00
27/02/2019	2044 On 01-August-19			Bond Future	9.84	89.8489	9.8381	89.8489	0.00
27/02/2019	2044 On 01-August-19	10.39	Call	Bond Future	5983	6	5983	6	0.00
27/02/2019	2044 On 01-August-19	10.53	Call	Bond Future	6795	7	6795	7	0.00
27/02/2019	2044 On 01-August-19	9.86	Call	Bond Future	3278	3	3278	3	100.00
27/02/2019	2044 On 01-August-19	10.40	Call	Bond Future	6040	6	6040	6	0.00
27/02/2019	2044 On 01-August-19	9.36	Call	Bond Future	1417	1	1417	1	100.00
27/02/2019	2044 On 01-August-19	10.38	Call	Bond Future	5926	6	5926	6	0.00
27/02/2019	2044 On 01-August-19	10.38	Put	Bond Future	1548	2	1548	2	0.00
27/02/2019	2044 On 01-August-19	9.36	Put	Bond Future	5601	6	5601	6	0.00
27/02/2019	2044 On 01-August-19	10.53	Put	Bond Future	1268	1	1268	1	100.00
27/02/2019	2044 On 01-August-19	10.40	Put	Bond Future	1507	2	1507	2	0.00
27/02/2019	2044 On 01-August-19	9.86	Put	Bond Future	3094	3	3094	3	0.00
27/02/2019	2044 On 01-August-19	10.39	Put	Bond Future	1528	2	1528	2	0.00
27/02/2019	2044 On 07-November-19			Bond Future	9.89	91.7461	9.8897	91.7461	0.00
27/02/2019	2044 On 07-November-19	10.06	Call	Bond Future	4651	4	4651	4	0.00
27/02/2019	2044 On 07-November-19	10.07	Call	Bond Future	4698	5	4698	5	0.00
27/02/2019	2044 On 07-November-19	10.05	Call	Bond Future	4605	4	4605	4	0.00
27/02/2019	2044 On 07-November-19	10.05	Put	Bond Future	3284	3	3284	3	0.00
27/02/2019	2044 On 07-November-19	10.06	Put	Bond Future	3250	3	3250	3	0.00
27/02/2019	2044 On 07-November-19	10.07	Put	Bond Future	3215	3	3215	3	0.00
27/02/2019	2046 On 02-May-19			Bond Future	115.33	114.9514	115.3271	114.9514	12,523.00
27/02/2019	2046 On 01-August-19			Bond Future	117.54	117.1540	117.5361	117.1540	0.00
27/02/2019	2046 On 07-November-19			Bond Future	118.31	117.9154	118.3050	117.9154	0.00

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27/02/2019	2050 On 02-May-19			Bond Future	120.32	120.1283	120.3163	120.1283	10,684.00
27/02/2019	2050 On 01-August-19			Bond Future	120.80	120.6122	120.8029	120.6122	0.00
27/02/2019	2050 On 07-November-19			Bond Future	123.38	123.1881	123.3821	123.1881	0.00
27/02/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	AL37 On 02-May-19			Index Future	630.84	631.1110	630.8430	631.1110	0.00
27/02/2019	AL37 On 01-August-19			Index Future	642.77	643.0470	642.7720	643.0470	0.00
27/02/2019	AL37 On 07-November-19			Index Future	656.33	656.6150	656.3330	656.6150	0.00
27/02/2019	AL7T On 02-May-19			Index Future	729.23	728.7010	729.2290	728.7010	0.00
27/02/2019	AL7T On 01-August-19			Index Future	743.02	742.4830	743.0180	742.4830	0.00
27/02/2019	AL7T On 07-November-19			Index Future	758.69	758.1480	758.6940	758.1480	0.00
27/02/2019	ALBI On 02-May-19			Index Future	660.48	659.3000	660.4790	659.3000	903.00
27/02/2019	ALBI On 01-August-19			Index Future	672.97	671.7690	672.9690	671.7690	0.00
27/02/2019	ALBI On 07-November-19			Index Future	687.17	685.9420	687.1660	685.9420	0.00
27/02/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	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
27/02/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/02/2019	ES33 On 02-May-19			Bond Future	10.89	76.4623	10.8948	76.4623	350.00
27/02/2019	ES33 On 01-August-19			Bond Future	11.00	77.9089	10.9961	77.9089	0.00
27/02/2019	ES33 On 07-November-19			Bond Future	11.10	75.7569	11.1025	75.7569	0.00
27/02/2019	ES42 On 02-May-19			Bond Future	11.15	78.2682	11.1459	78.2682	4,919.00
27/02/2019	ES42 On 01-August-19			Bond Future	11.25	79.7495	11.2453	79.7495	0.00
27/02/2019	ES42 On 07-November-19			Bond Future	11.35	77.1665	11.3497	77.1665	0.00
27/02/2019	GOVI On 02-May-19			GOVI	653.99	652.7710	653.9940	652.7710	445.00
27/02/2019	GOVI On 02-May-19	647.88	Call	GOVI	61140	5	61140	5	0.00
27/02/2019	GOVI On 02-May-19	647.87	Call	GOVI	61240	5	61240	5	0.00
27/02/2019	GOVI On 02-May-19	647.86	Call	GOVI	61340	5	61340	5	0.00
27/02/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
27/02/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
27/02/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
27/02/2019	GOVI On 01-August-19			GOVI	666.36	665.1160	666.3610	665.1160	0.00
27/02/2019	GOVI On 01-August-19	638.69	Call	GOVI	276710	26	276710	26	0.00
27/02/2019	GOVI On 01-August-19	638.68	Call	GOVI	276810	26	276810	26	0.00
27/02/2019	GOVI On 01-August-19	638.67	Call	GOVI	276910	26	276910	26	0.00
27/02/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
27/02/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
27/02/2019	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
27/02/2019	GOVI On 07-November-19			GOVI	680.42	679.1490	680.4190	679.1490	0.00
27/02/2019	GOVI On 07-November-19	672.90	Call	GOVI	75190	6	75190	6	0.00
27/02/2019	GOVI On 07-November-19	672.91	Call	GOVI	75090	6	75090	6	0.00
27/02/2019	GOVI On 07-November-19	672.92	Call	GOVI	74990	6	74990	6	0.00
27/02/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
27/02/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
27/02/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
27/02/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/02/2019	IGOV On 02-May-19			Index Future	258.26	257.8440	258.2630	257.8440	735.00
27/02/2019	IGOV On 01-August-19			Index Future	263.21	262.7840	263.2090	262.7840	0.00
27/02/2019	IGOV On 07-November-19			Index Future	268.83	268.3940	268.8280	268.3940	0.00
27/02/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
27/02/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
27/02/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
27/02/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
27/02/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
27/02/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
27/02/2019	IS02 On 20-December-19			Interest Rate Swap	102.78	102.7800	102.7800	102.7800	0.00
27/02/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7600	98.7600	98.7600	0.00
27/02/2019	IS02 On 22-June-20			Interest Rate Swap	102.30	102.3000	102.3000	102.3000	0.00
27/02/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2500	99.2500	99.2500	0.00
27/02/2019	IS05 On 17-December-20			Interest Rate Swap	96.00	96.0000	96.0000	96.0000	0.00
27/02/2019	IS05 On 16-March-21			Interest Rate Swap	95.12	95.1200	95.1200	95.1200	0.00
27/02/2019	IS05 On 15-June-21			Interest Rate Swap	94.20	94.1900	94.2000	94.1900	0.00
27/02/2019	IS05 On 21-September-21			Interest Rate Swap	94.25	94.2400	94.2500	94.2400	0.00
27/02/2019	IS05 On 21-December-21			Interest Rate Swap	96.35	96.3400	96.3500	96.3400	51.00
27/02/2019	IS05 On 15-March-22			Interest Rate Swap	96.40	96.3800	96.4000	96.3800	0.00
27/02/2019	IS05 On 21-June-22			Interest Rate Swap	97.49	97.4800	97.4900	97.4800	0.00
27/02/2019	IS05 On 20-September-22			Interest Rate Swap	101.33	101.3200	101.3300	101.3200	0.00
27/02/2019	IS05 On 20-December-22			Interest Rate Swap	102.50	102.4900	102.5000	102.4900	0.00
27/02/2019	IS05 On 22-March-23			Interest Rate Swap	95.76	95.7500	95.7600	95.7500	0.00
27/02/2019	IS05 On 20-June-23			Interest Rate Swap	101.76	101.7400	101.7600	101.7400	0.00
27/02/2019	IS05 On 19-September-23			Interest Rate Swap	97.17	97.1400	97.1700	97.1400	0.00
27/02/2019	IS10 On 17-December-25			Interest Rate Swap	93.40	93.3300	93.4000	93.3300	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
27/02/2019	IS10 On 16-March-26			Interest Rate Swap	90.35	90.2700	90.3500	90.2700	0.00
27/02/2019	IS10 On 15-June-26			Interest Rate Swap	89.05	88.9800	89.0500	88.9800	0.00
27/02/2019	IS10 On 21-September-26			Interest Rate Swap	91.21	91.1600	91.2100	91.1600	0.00
27/02/2019	IS10 On 21-December-26			Interest Rate Swap	95.02	94.9800	95.0200	94.9800	0.00
27/02/2019	IS10 On 15-March-27			Interest Rate Swap	93.56	93.5300	93.5600	93.5300	0.00
27/02/2019	IS10 On 21-June-27			Interest Rate Swap	95.63	95.6000	95.6300	95.6000	0.00
27/02/2019	IS10 On 20-September-27			Interest Rate Swap	101.10	101.0800	101.1000	101.0800	0.00
27/02/2019	IS10 On 20-December-27			Interest Rate Swap	101.45	101.4200	101.4500	101.4200	0.00
27/02/2019	IS10 On 22-March-28			Interest Rate Swap	94.88	94.8500	94.8800	94.8500	0.00
27/02/2019	IS10 On 20-June-28			Interest Rate Swap	102.13	102.1000	102.1300	102.1000	0.00
27/02/2019	IS10 On 19-September-28			Interest Rate Swap	95.63	95.6000	95.6300	95.6000	0.00
27/02/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/02/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/02/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
27/02/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/02/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/02/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/02/2019	R023 On 02-May-19			Bond Future	7.75	101.4618	7.7505	101.4618	68,040.00
27/02/2019	R023 On 02-May-19	8.46	Call	Bond Future	2319	2	2319	2	0.00
27/02/2019	R023 On 02-May-19	8.45	Call	Bond Future	2289	2	2289	2	0.00
27/02/2019	R023 On 02-May-19	8.44	Call	Bond Future	2259	2	2259	2	0.00
27/02/2019	R023 On 02-May-19	8.45	Put	Bond Future	46	0	46	0	0.00
27/02/2019	R023 On 02-May-19	8.44	Put	Bond Future	48	0	48	0	0.00
27/02/2019	R023 On 02-May-19	8.46	Put	Bond Future	44	0	44	0	0.00
27/02/2019	R023 On 01-August-19			Bond Future	7.75	103.3813	7.7529	103.3813	0.00
27/02/2019	R023 On 01-August-19	8.93	Call	Bond Future	3689	4	3689	4	0.00
27/02/2019	R023 On 01-August-19	8.95	Call	Bond Future	3743	4	3743	4	0.00
27/02/2019	R023 On 01-August-19	8.94	Call	Bond Future	3716	4	3716	4	0.00
27/02/2019	R023 On 01-August-19	8.94	Put	Bond Future	156	0	156	0	0.00
27/02/2019	R023 On 01-August-19	8.95	Put	Bond Future	153	0	153	0	0.00
27/02/2019	R023 On 01-August-19	8.93	Put	Bond Future	158	0	158	0	0.00
27/02/2019	R023 On 07-November-19			Bond Future	7.74	101.6278	7.7393	101.6278	0.00
27/02/2019	R023 On 07-November-19	7.98	Call	Bond Future	1492	2	1492	2	0.00
27/02/2019	R023 On 07-November-19	7.99	Call	Bond Future	1511	2	1511	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2019	R023 On 07-November-19	8.00	Call	Bond Future	1530	2	1530	2	0.00
27/02/2019	R023 On 07-November-19	8.00	Put	Bond Future	787	1	787	1	0.00
27/02/2019	R023 On 07-November-19	7.99	Put	Bond Future	796	1	796	1	0.00
27/02/2019	R023 On 07-November-19	7.98	Put	Bond Future	805	1	805	1	0.00
27/02/2019	R035 On 02-May-19			Bond Future	9.61	95.4556	9.6091	95.4556	78,221.00
27/02/2019	R035 On 02-May-19	9.74	Call	Bond Future	2413	2	2413	2	0.00
27/02/2019	R035 On 02-May-19	9.75	Call	Bond Future	2459	2	2459	2	0.00
27/02/2019	R035 On 02-May-19	9.73	Call	Bond Future	2368	2	2368	2	0.00
27/02/2019	R035 On 02-May-19	9.73	Put	Bond Future	1444	2	1444	2	0.00
27/02/2019	R035 On 02-May-19	9.75	Put	Bond Future	1384	2	1384	2	0.00
27/02/2019	R035 On 02-May-19	9.74	Put	Bond Future	1414	2	1414	2	0.00
27/02/2019	R035 On 01-August-19			Bond Future	9.67	97.2614	9.6665	97.2614	0.00
27/02/2019	R035 On 01-August-19	10.24	Call	Bond Future	5494	5	5494	5	0.00
27/02/2019	R035 On 01-August-19	10.23	Call	Bond Future	5441	5	5441	5	0.00
27/02/2019	R035 On 01-August-19	10.22	Call	Bond Future	5389	5	5389	5	0.00
27/02/2019	R035 On 01-August-19	10.23	Put	Bond Future	1302	1	1302	1	0.00
27/02/2019	R035 On 01-August-19	10.22	Put	Bond Future	1321	1	1321	1	0.00
27/02/2019	R035 On 01-August-19	10.24	Put	Bond Future	1283	1	1283	1	0.00
27/02/2019	R035 On 07-November-19			Bond Future	9.73	94.8075	9.7250	94.8075	0.00
27/02/2019	R035 On 07-November-19	9.87	Call	Bond Future	4112	4	4112	4	0.00
27/02/2019	R035 On 07-November-19	9.88	Call	Bond Future	4155	4	4155	4	0.00
27/02/2019	R035 On 07-November-19	9.89	Call	Bond Future	4197	4	4197	4	0.00
27/02/2019	R035 On 07-November-19	9.87	Put	Bond Future	3036	3	3036	3	0.00
27/02/2019	R035 On 07-November-19	9.89	Put	Bond Future	2973	3	2973	3	0.00
27/02/2019	R035 On 07-November-19	9.88	Put	Bond Future	3004	3	3004	3	0.00
27/02/2019	R186 On 02-May-19			Bond Future	8.67	113.9329	8.6668	113.9329	88,955.00
27/02/2019	R186 On 02-May-19	9.03	Call	Bond Future	2609	3	2609	3	0.00
27/02/2019	R186 On 02-May-19	8.65	Call	Bond Future	1213	1	1213	1	3,250.00
27/02/2019	R186 On 02-May-19	9.02	Call	Bond Future	2566	3	2566	3	0.00
27/02/2019	R186 On 02-May-19	9.75	Call	Bond Future	6168	6	6168	6	0.00
27/02/2019	R186 On 02-May-19	10.07	Call	Bond Future	7848	8	7848	8	0.00
27/02/2019	R186 On 02-May-19	9.96	Call	Bond Future	7272	7	7272	7	0.00
27/02/2019	R186 On 02-May-19	9.25	Call	Bond Future	3615	4	3615	4	3,250.00
27/02/2019	R186 On 02-May-19	8.90	Call	Bond Future	2075	2	2075	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/02/2019	R186 On 02-May-19	9.01	Call	Bond Future	2523	2	2523	2	0.00
27/02/2019	R186 On 02-May-19	9.30	Call	Bond Future	3859	4	3859	4	200.00
27/02/2019	R186 On 02-May-19	9.00	Call	Bond Future	2481	2	2481	2	7,000.00
27/02/2019	R186 On 02-May-19	10.02	Call	Bond Future	7586	8	7586	8	0.00
27/02/2019	R186 On 02-May-19	8.80	Call	Bond Future	1703	2	1703	2	7,500.00
27/02/2019	R186 On 02-May-19	9.05	Call	Bond Future	2695	3	2695	3	0.00
27/02/2019	R186 On 02-May-19	8.70	Call	Bond Future	1367	1	1367	1	200.00
27/02/2019	R186 On 02-May-19	9.20	Call	Bond Future	3377	3	3377	3	90.00
27/02/2019	R186 On 02-May-19	8.62	Call	Bond Future	1126	1	1126	1	90.00
27/02/2019	R186 On 02-May-19	8.50	Call	Bond Future	815	1	815	1	7,000.00
27/02/2019	R186 On 02-May-19	9.00	Put	Bond Future	553	1	553	1	7,500.00
27/02/2019	R186 On 02-May-19	8.50	Put	Bond Future	1797	2	1797	2	0.00
27/02/2019	R186 On 02-May-19	8.62	Put	Bond Future	1401	1	1401	1	0.00
27/02/2019	R186 On 02-May-19	9.30	Put	Bond Future	234	0	234	0	0.00
27/02/2019	R186 On 02-May-19	8.70	Put	Bond Future	1173	1	1173	1	0.00
27/02/2019	R186 On 02-May-19	9.05	Put	Bond Future	483	1	483	1	3,250.00
27/02/2019	R186 On 02-May-19	8.90	Put	Bond Future	722	1	722	1	4,250.00
27/02/2019	R186 On 02-May-19	8.80	Put	Bond Future	927	1	927	1	0.00
27/02/2019	R186 On 02-May-19	10.07	Put	Bond Future	21	0	21	0	200.00
27/02/2019	R186 On 02-May-19	9.20	Put	Bond Future	314	0	314	0	0.00
27/02/2019	R186 On 02-May-19	9.75	Put	Bond Future	61	0	61	0	7,000.00
27/02/2019	R186 On 02-May-19	10.02	Put	Bond Future	26	0	26	0	3,250.00
27/02/2019	R186 On 02-May-19	9.02	Put	Bond Future	524	1	524	1	0.00
27/02/2019	R186 On 02-May-19	9.96	Put	Bond Future	32	0	32	0	90.00
27/02/2019	R186 On 02-May-19	9.25	Put	Bond Future	271	0	271	0	0.00
27/02/2019	R186 On 02-May-19	8.65	Put	Bond Future	1312	1	1312	1	0.00
27/02/2019	R186 On 02-May-19	9.01	Put	Bond Future	539	1	539	1	0.00
27/02/2019	R186 On 02-May-19	9.03	Put	Bond Future	510	1	510	1	0.00
27/02/2019	R186 On 01-August-19			Bond Future	8.72	110.7886	8.7151	110.7886	0.00
27/02/2019	R186 On 01-August-19	9.05	Call	Bond Future	3090	3	3090	3	6,000.00
27/02/2019	R186 On 01-August-19	8.30	Call	Bond Future	904	1	904	1	6,000.00
27/02/2019	R186 On 01-August-19	9.52	Call	Bond Future	5054	5	5054	5	0.00
27/02/2019	R186 On 01-August-19	9.54	Call	Bond Future	5144	5	5144	5	0.00
27/02/2019	R186 On 01-August-19	10.08	Call	Bond Future	7676	8	7676	8	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
27/02/2019	R186 On 01-August-19	9.53	Call	Bond Future	5099	5	5099	5	0.00
27/02/2019	R186 On 01-August-19	9.53	Put	Bond Future	590	1	590	1	0.00
27/02/2019	R186 On 01-August-19	9.54	Put	Bond Future	581	1	581	1	0.00
27/02/2019	R186 On 01-August-19	10.08	Put	Bond Future	259	0	259	0	6,000.00
27/02/2019	R186 On 01-August-19	9.52	Put	Bond Future	598	1	598	1	0.00
27/02/2019	R186 On 01-August-19	9.05	Put	Bond Future	1207	1	1207	1	0.00
27/02/2019	R186 On 01-August-19	8.30	Put	Bond Future	3297	3	3297	3	0.00
27/02/2019	R186 On 07-November-19			Bond Future	8.76	113.1276	8.7552	113.1276	0.00
27/02/2019	R186 On 07-November-19	8.94	Call	Bond Future	3000	3	3000	3	0.00
27/02/2019	R186 On 07-November-19	8.95	Call	Bond Future	3034	3	3034	3	0.00
27/02/2019	R186 On 07-November-19	8.96	Call	Bond Future	3067	3	3067	3	0.00
27/02/2019	R186 On 07-November-19	8.95	Put	Bond Future	1967	2	1967	2	0.00
27/02/2019	R186 On 07-November-19	8.96	Put	Bond Future	1946	2	1946	2	0.00
27/02/2019	R186 On 07-November-19	8.94	Put	Bond Future	1988	2	1988	2	0.00
27/02/2019	R197 On 02-May-19			Bond Future	303.33	303.3024	303.3308	303.3024	2,350.00
27/02/2019	R197 On 01-August-19			Bond Future	301.58	301.5580	301.5847	301.5580	0.00
27/02/2019	R197 On 07-November-19			Bond Future	308.02	307.9984	308.0241	307.9984	0.00
27/02/2019	R202 On 02-May-19			Bond Future	235.08	234.2545	235.0756	234.2545	8,966.00
27/02/2019	R202 On 01-August-19			Bond Future	235.56	234.7297	235.5649	234.7297	0.00
27/02/2019	R202 On 07-November-19			Bond Future	240.59	239.7424	240.5943	239.7424	0.00
27/02/2019	R207 On 02-May-19			Bond Future	6.16	102.9543	6.1606	102.9543	6,038.00
27/02/2019	R207 On 02-May-19	7.61	Call	Bond Future	966	1	966	1	0.00
27/02/2019	R207 On 02-May-19	7.63	Call	Bond Future	980	1	980	1	0.00
27/02/2019	R207 On 02-May-19	7.62	Call	Bond Future	973	1	973	1	0.00
27/02/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
27/02/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
27/02/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
27/02/2019	R207 On 01-August-19			Bond Future	5.26	101.2606	5.2594	101.2606	0.00
27/02/2019	R207 On 01-August-19	7.33	Call	Bond Future	901	1	901	1	0.00
27/02/2019	R207 On 01-August-19	7.34	Call	Bond Future	906	1	906	1	0.00
27/02/2019	R207 On 01-August-19	7.35	Call	Bond Future	910	1	910	1	0.00
27/02/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
27/02/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
27/02/2019	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
27/02/2019	R207 On 07-November-19			Bond Future	1.25	103.3983	1.2498	103.3983	0.00
27/02/2019	R207 On 07-November-19	2.07	Call	Bond Future	150	0	150	0	0.00
27/02/2019	R207 On 07-November-19	2.08	Call	Bond Future	151	0	151	0	0.00
27/02/2019	R207 On 07-November-19	2.06	Call	Bond Future	148	0	148	0	0.00
27/02/2019	R207 On 07-November-19	2.06	Put	Bond Future	2	0	2	0	0.00
27/02/2019	R207 On 07-November-19	2.07	Put	Bond Future	1	0	1	0	0.00
27/02/2019	R207 On 07-November-19	2.08	Put	Bond Future	1	0	1	0	0.00
27/02/2019	R208 On 02-May-19			Bond Future	6.87	100.4383	6.8749	100.4383	13,646.00
27/02/2019	R208 On 02-May-19	8.02	Call	Bond Future	1981	2	1981	2	0.00
27/02/2019	R208 On 02-May-19	8.04	Call	Bond Future	2015	2	2015	2	0.00
27/02/2019	R208 On 02-May-19	8.03	Call	Bond Future	1998	2	1998	2	0.00
27/02/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
27/02/2019	R208 On 02-May-19	8.04	Put	Bond Future	2	0	2	0	0.00
27/02/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
27/02/2019	R208 On 01-August-19			Bond Future	6.75	102.3386	6.7465	102.3386	0.00
27/02/2019	R208 On 01-August-19	8.17	Call	Bond Future	2178	2	2178	2	0.00
27/02/2019	R208 On 01-August-19	8.16	Call	Bond Future	2163	2	2163	2	0.00
27/02/2019	R208 On 01-August-19	8.15	Call	Bond Future	2149	2	2149	2	0.00
27/02/2019	R208 On 01-August-19	8.15	Put	Bond Future	19	0	19	0	0.00
27/02/2019	R208 On 01-August-19	8.17	Put	Bond Future	18	0	18	0	0.00
27/02/2019	R208 On 01-August-19	8.16	Put	Bond Future	19	0	19	0	0.00
27/02/2019	R208 On 07-November-19			Bond Future	6.50	101.0925	6.5007	101.0925	0.00
27/02/2019	R208 On 07-November-19	6.84	Call	Bond Future	637	1	637	1	0.00
27/02/2019	R208 On 07-November-19	6.83	Call	Bond Future	627	1	627	1	0.00
27/02/2019	R208 On 07-November-19	6.82	Call	Bond Future	617	1	617	1	0.00
27/02/2019	R208 On 07-November-19	6.83	Put	Bond Future	198	0	198	0	0.00
27/02/2019	R208 On 07-November-19	6.82	Put	Bond Future	201	0	201	0	0.00
27/02/2019	R208 On 07-November-19	6.84	Put	Bond Future	195	0	195	0	0.00
27/02/2019	R209 On 02-May-19			Bond Future	9.56	72.8889	9.5607	72.8889	102,074.00
27/02/2019	R209 On 02-May-19	9.69	Call	Bond Future	2051	2	2051	2	0.00
27/02/2019	R209 On 02-May-19	10.50	Call	Bond Future	5995	6	5995	6	0.00
27/02/2019	R209 On 02-May-19	10.71	Call	Bond Future	7127	7	7127	7	0.00
27/02/2019	R209 On 02-May-19	9.70	Call	Bond Future	2090	2	2090	2	0.00
27/02/2019	R209 On 02-May-19	9.95	Call	Bond Future	3168	3	3168	3	760.00

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27/02/2019	R209 On 02-May-19	9.35	Call	Bond Future	946	1	946	1	760.00
27/02/2019	R209 On 02-May-19	9.68	Call	Bond Future	2013	2	2013	2	0.00
27/02/2019	R209 On 02-May-19	9.68	Put	Bond Future	1234	1	1234	1	0.00
27/02/2019	R209 On 02-May-19	9.95	Put	Bond Future	672	1	672	1	0.00
27/02/2019	R209 On 02-May-19	10.71	Put	Bond Future	108	0	108	0	760.00
27/02/2019	R209 On 02-May-19	10.50	Put	Bond Future	181	0	181	0	11,560.00
27/02/2019	R209 On 02-May-19	9.35	Put	Bond Future	2353	3	2353	3	0.00
27/02/2019	R209 On 02-May-19	9.69	Put	Bond Future	1208	1	1208	1	0.00
27/02/2019	R209 On 02-May-19	9.70	Put	Bond Future	1182	1	1182	1	0.00
27/02/2019	R209 On 01-August-19			Bond Future	9.61	74.2680	9.6120	74.2680	0.00
27/02/2019	R209 On 01-August-19	10.15	Call	Bond Future	4613	4	4613	4	0.00
27/02/2019	R209 On 01-August-19	9.30	Call	Bond Future	1529	1	1529	1	7,560.00
27/02/2019	R209 On 01-August-19	10.17	Call	Bond Future	4703	5	4703	5	0.00
27/02/2019	R209 On 01-August-19	10.46	Call	Bond Future	6054	6	6054	6	0.00
27/02/2019	R209 On 01-August-19	9.80	Call	Bond Future	3159	3	3159	3	7,560.00
27/02/2019	R209 On 01-August-19	10.16	Call	Bond Future	4658	4	4658	4	0.00
27/02/2019	R209 On 01-August-19	10.46	Put	Bond Future	825	1	825	1	7,560.00
27/02/2019	R209 On 01-August-19	9.30	Put	Bond Future	3603	4	3603	4	0.00
27/02/2019	R209 On 01-August-19	9.80	Put	Bond Future	1949	2	1949	2	0.00
27/02/2019	R209 On 01-August-19	10.16	Put	Bond Future	1213	1	1213	1	0.00
27/02/2019	R209 On 01-August-19	10.15	Put	Bond Future	1229	1	1229	1	0.00
27/02/2019	R209 On 01-August-19	10.17	Put	Bond Future	1197	1	1197	1	0.00
27/02/2019	R209 On 07-November-19			Bond Future	9.66	72.6818	9.6612	72.6818	0.00
27/02/2019	R209 On 07-November-19	9.80	Call	Bond Future	3521	3	3521	3	0.00
27/02/2019	R209 On 07-November-19	9.82	Call	Bond Future	3594	3	3594	3	0.00
27/02/2019	R209 On 07-November-19	9.81	Call	Bond Future	3558	3	3558	3	0.00
27/02/2019	R209 On 07-November-19	9.81	Put	Bond Future	2608	3	2608	3	0.00
27/02/2019	R209 On 07-November-19	9.82	Put	Bond Future	2581	3	2581	3	0.00
27/02/2019	R209 On 07-November-19	9.80	Put	Bond Future	2635	3	2635	3	0.00
27/02/2019	R210 On 02-May-19			Bond Future	186.56	186.6590	186.5621	186.6590	2,448.00
27/02/2019	R210 On 01-August-19			Bond Future	190.14	190.2356	190.1354	190.2356	0.00
27/02/2019	R210 On 07-November-19			Bond Future	191.56	191.6599	191.5566	191.6599	0.00
27/02/2019	R212 On 02-May-19			Bond Future	157.91	157.9975	157.9134	157.9975	4,973.00
27/02/2019	R212 On 01-August-19			Bond Future	158.72	158.8047	158.7179	158.8047	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
27/02/2019	R212 On 07-November-19			Bond Future	162.11	162.1963	162.1067	162.1963	0.00
27/02/2019	R213 On 02-May-19			Bond Future	9.32	84.7482	9.3165	84.7482	27,738.00
27/02/2019	R213 On 02-May-19	9.50	Call	Bond Future	2134	2	2134	2	0.00
27/02/2019	R213 On 02-May-19	9.49	Call	Bond Future	2095	2	2095	2	0.00
27/02/2019	R213 On 02-May-19	9.48	Call	Bond Future	2056	2	2056	2	0.00
27/02/2019	R213 On 02-May-19	9.49	Put	Bond Future	1016	1	1016	1	0.00
27/02/2019	R213 On 02-May-19	9.48	Put	Bond Future	1039	1	1039	1	0.00
27/02/2019	R213 On 02-May-19	9.50	Put	Bond Future	993	1	993	1	0.00
27/02/2019	R213 On 01-August-19			Bond Future	9.37	86.3514	9.3694	86.3514	0.00
27/02/2019	R213 On 01-August-19	9.98	Call	Bond Future	4620	5	4620	5	0.00
27/02/2019	R213 On 01-August-19	9.99	Call	Bond Future	4664	5	4664	5	0.00
27/02/2019	R213 On 01-August-19	10.00	Call	Bond Future	4708	5	4708	5	0.00
27/02/2019	R213 On 01-August-19	10.00	Put	Bond Future	931	1	931	1	0.00
27/02/2019	R213 On 01-August-19	9.98	Put	Bond Future	959	1	959	1	0.00
27/02/2019	R213 On 01-August-19	9.99	Put	Bond Future	945	1	945	1	0.00
27/02/2019	R213 On 07-November-19			Bond Future	9.42	84.6194	9.4229	84.6194	0.00
27/02/2019	R213 On 07-November-19	9.58	Call	Bond Future	3347	3	3347	3	0.00
27/02/2019	R213 On 07-November-19	9.59	Call	Bond Future	3383	3	3383	3	0.00
27/02/2019	R213 On 07-November-19	9.60	Call	Bond Future	3418	3	3418	3	0.00
27/02/2019	R213 On 07-November-19	9.60	Put	Bond Future	2351	2	2351	2	0.00
27/02/2019	R213 On 07-November-19	9.58	Put	Bond Future	2399	2	2399	2	0.00
27/02/2019	R213 On 07-November-19	9.59	Put	Bond Future	2375	2	2375	2	0.00
27/02/2019	R214 On 02-May-19			Bond Future	9.74	71.8763	9.7396	71.8763	24,163.00
27/02/2019	R214 On 02-May-19	9.87	Call	Bond Future	2157	2	2157	2	0.00
27/02/2019	R214 On 02-May-19	9.85	Call	Bond Future	2077	2	2077	2	0.00
27/02/2019	R214 On 02-May-19	9.86	Call	Bond Future	2117	2	2117	2	0.00
27/02/2019	R214 On 02-May-19	9.86	Put	Bond Future	1298	1	1298	1	0.00
27/02/2019	R214 On 02-May-19	9.87	Put	Bond Future	1271	1	1271	1	0.00
27/02/2019	R214 On 02-May-19	9.85	Put	Bond Future	1326	1	1326	1	0.00
27/02/2019	R214 On 01-August-19			Bond Future	9.79	73.2360	9.7912	73.2360	0.00
27/02/2019	R214 On 01-August-19	10.33	Call	Bond Future	4809	5	4809	5	0.00
27/02/2019	R214 On 01-August-19	10.34	Call	Bond Future	4854	5	4854	5	0.00
27/02/2019	R214 On 01-August-19	10.32	Call	Bond Future	4763	5	4763	5	0.00
27/02/2019	R214 On 01-August-19	10.32	Put	Bond Future	1309	1	1309	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
27/02/2019	R214 On 01-August-19	10.33	Put	Bond Future	1292	1	1292	1	0.00
27/02/2019	R214 On 01-August-19	10.34	Put	Bond Future	1275	1	1275	1	0.00
27/02/2019	R214 On 07-November-19			Bond Future	9.84	71.4811	9.8437	71.4811	0.00
27/02/2019	R214 On 07-November-19	10.01	Call	Bond Future	3873	4	3873	4	0.00
27/02/2019	R214 On 07-November-19	10.00	Call	Bond Future	3836	4	3836	4	0.00
27/02/2019	R214 On 07-November-19	10.02	Call	Bond Future	3911	4	3911	4	0.00
27/02/2019	R214 On 07-November-19	10.00	Put	Bond Future	2796	3	2796	3	0.00
27/02/2019	R214 On 07-November-19	10.01	Put	Bond Future	2768	3	2768	3	0.00
27/02/2019	R214 On 07-November-19	10.02	Put	Bond Future	2740	3	2740	3	0.00
27/02/2019	R248 On 02-May-19			Bond Future	9.75	91.7147	9.7496	91.7147	109,879.00
27/02/2019	R248 On 02-May-19	9.90	Call	Bond Future	2809	3	2809	3	0.00
27/02/2019	R248 On 02-May-19	9.89	Call	Bond Future	2757	3	2757	3	0.00
27/02/2019	R248 On 02-May-19	9.91	Call	Bond Future	2862	3	2862	3	0.00
27/02/2019	R248 On 02-May-19	9.89	Put	Bond Future	1536	2	1536	2	0.00
27/02/2019	R248 On 02-May-19	9.91	Put	Bond Future	1470	2	1470	2	0.00
27/02/2019	R248 On 02-May-19	9.90	Put	Bond Future	1503	2	1503	2	0.00
27/02/2019	R248 On 01-August-19			Bond Future	9.80	93.4497	9.8012	93.4497	100.00
27/02/2019	R248 On 01-August-19	10.36	Call	Bond Future	6175	6	6175	6	0.00
27/02/2019	R248 On 01-August-19	10.35	Call	Bond Future	6117	6	6117	6	0.00
27/02/2019	R248 On 01-August-19	10.34	Call	Bond Future	6058	6	6058	6	0.00
27/02/2019	R248 On 01-August-19	10.35	Put	Bond Future	1551	2	1551	2	0.00
27/02/2019	R248 On 01-August-19	10.34	Put	Bond Future	1572	2	1572	2	0.00
27/02/2019	R248 On 01-August-19	10.36	Put	Bond Future	1530	2	1530	2	0.00
27/02/2019	R248 On 07-November-19			Bond Future	9.85	90.9789	9.8537	90.9789	0.00
27/02/2019	R248 On 07-November-19	10.03	Call	Bond Future	4884	5	4884	5	0.00
27/02/2019	R248 On 07-November-19	10.02	Call	Bond Future	4835	5	4835	5	0.00
27/02/2019	R248 On 07-November-19	10.01	Call	Bond Future	4788	5	4788	5	0.00
27/02/2019	R248 On 07-November-19	10.02	Put	Bond Future	3422	4	3422	4	0.00
27/02/2019	R248 On 07-November-19	10.01	Put	Bond Future	3458	4	3458	4	0.00
27/02/2019	R248 On 07-November-19	10.03	Put	Bond Future	3386	4	3386	4	0.00