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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	2025 On 02-May-19			Bond Future	133.95	133.9383	133.9517	133.9383	691.00
15/03/2019	2025 On 01-August-19			Bond Future	135.04	135.0231	135.0365	135.0231	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
15/03/2019	2025 On 07-November-19			Bond Future	137.90	137.8907	137.9042	137.8907	0.00
15/03/2019	2029 On 02-May-19			Bond Future	100.51	100.5265	100.5092	100.5265	3,020.00
15/03/2019	2029 On 01-August-19			Bond Future	102.42	102.4342	102.4164	102.4342	0.00
15/03/2019	2029 On 07-November-19			Bond Future	103.48	103.5021	103.4836	103.5021	0.00
15/03/2019	2030 On 02-May-19			Bond Future	9.24	93.2439	9.2406	93.2439	45,467.00
15/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1732	1	1732	1	0.00
15/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5880	5	5880	5	0.00
15/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1813	2	1813	2	0.00
15/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	370	0	370	0	3,000.00
15/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1772	1	1772	1	3,000.00
15/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	769	1	769	1	0.00
15/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	747	1	747	1	0.00
15/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2564	3	2564	3	0.00
15/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	57	0	57	0	3,000.00
15/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	791	1	791	1	0.00
15/03/2019	2030 On 01-August-19			Bond Future	9.30	90.9857	9.3038	90.9857	0.00
15/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	252	0	252	0	2,025.00
15/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1700	1	1700	1	2,025.00
15/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4596	4	4596	4	0.00
15/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4642	4	4642	4	0.00
15/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4551	4	4551	4	0.00
15/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	913	1	913	1	0.00
15/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	940	1	940	1	0.00
15/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6451	7	6451	7	0.00
15/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2664	3	2664	3	0.00
15/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	926	1	926	1	0.00
15/03/2019	2030 On 07-November-19			Bond Future	9.36	92.8958	9.3564	92.8958	0.00
15/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3253	3	3253	3	0.00
15/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3288	3	3288	3	0.00
15/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3218	3	3218	3	0.00
15/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2528	3	2528	3	0.00
15/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2502	3	2502	3	0.00
15/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2477	3	2477	3	0.00
15/03/2019	2032 On 02-May-19			Bond Future	9.46	91.3134	9.4647	91.3134	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1885	2	1885	2	0.00
15/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1972	2	1972	2	0.00
15/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1928	2	1928	2	0.00
15/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	890	1	890	1	0.00
15/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	842	1	842	1	0.00
15/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	865	1	865	1	0.00
15/03/2019	2032 On 01-August-19			Bond Future	9.53	93.0240	9.5257	93.0240	0.00
15/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4897	4	4897	4	0.00
15/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4849	4	4849	4	0.00
15/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4800	4	4800	4	0.00
15/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1078	1	1078	1	0.00
15/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1048	1	1048	1	0.00
15/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1063	1	1063	1	0.00
15/03/2019	2032 On 07-November-19			Bond Future	9.58	90.8135	9.5839	90.8135	0.00
15/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3632	3	3632	3	0.00
15/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3595	3	3595	3	0.00
15/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3558	3	3558	3	0.00
15/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2758	3	2758	3	0.00
15/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2787	3	2787	3	0.00
15/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2729	3	2729	3	0.00
15/03/2019	2033 On 02-May-19			Bond Future	102.43	102.4443	102.4269	102.4443	6,090.00
15/03/2019	2033 On 01-August-19			Bond Future	104.37	104.3885	104.3705	104.3885	0.00
15/03/2019	2033 On 07-November-19			Bond Future	105.40	105.4216	105.4030	105.4216	0.00
15/03/2019	2037 On 02-May-19			Bond Future	9.71	91.5270	9.7108	91.5270	53,731.00
15/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1863	2	1863	2	0.00
15/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1908	2	1908	2	0.00
15/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1818	2	1818	2	0.00
15/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1209	1	1209	1	0.00
15/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1177	1	1177	1	0.00
15/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1146	1	1146	1	0.00
15/03/2019	2037 On 01-August-19			Bond Future	9.78	88.9863	9.7751	88.9863	0.00
15/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5127	5	5127	5	0.00
15/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5233	5	5233	5	0.00
15/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5180	5	5180	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
15/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1308	1	1308	1	0.00
15/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1289	1	1289	1	0.00
15/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1326	2	1326	2	0.00
15/03/2019	2037 On 07-November-19			Bond Future	9.83	90.8546	9.8313	90.8546	0.00
15/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4063	4	4063	4	0.00
15/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4146	4	4146	4	0.00
15/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4105	4	4105	4	0.00
15/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3142	3	3142	3	0.00
15/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3110	3	3110	3	0.00
15/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3175	3	3175	3	0.00
15/03/2019	2038 On 02-May-19			Bond Future	122.49	122.3268	122.4877	122.3268	10,895.00
15/03/2019	2038 On 01-August-19			Bond Future	123.17	123.0090	123.1729	123.0090	0.00
15/03/2019	2038 On 07-November-19			Bond Future	125.79	125.6216	125.7886	125.6216	0.00
15/03/2019	2040 On 02-May-19			Bond Future	9.80	94.7188	9.8008	94.7188	24,111.00
15/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2065	2	2065	2	0.00
15/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3764	3	3764	3	1,150.00
15/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	877	1	877	1	1,150.00
15/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2017	2	2017	2	0.00
15/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1969	2	1969	2	0.00
15/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1280	2	1280	2	0.00
15/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1314	2	1314	2	0.00
15/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1247	2	1247	2	0.00
15/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	540	1	540	1	0.00
15/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2568	3	2568	3	0.00
15/03/2019	2040 On 01-August-19			Bond Future	9.87	91.9876	9.8652	91.9876	0.00
15/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5418	5	5418	5	0.00
15/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5474	5	5474	5	0.00
15/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5530	5	5530	5	0.00
15/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1459	2	1459	2	0.00
15/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1499	2	1499	2	0.00
15/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1479	2	1479	2	0.00
15/03/2019	2040 On 07-November-19			Bond Future	9.92	93.9189	9.9219	93.9189	0.00
15/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4264	4	4264	4	0.00
15/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4309	4	4309	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
15/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4354	4	4354	4	0.00
15/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3324	4	3324	4	0.00
15/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3394	4	3394	4	0.00
15/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3359	4	3359	4	0.00
15/03/2019	2044 On 02-May-19			Bond Future	9.80	91.9869	9.7989	91.9869	37,545.00
15/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2116	2	2116	2	0.00
15/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2166	2	2166	2	0.00
15/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2217	2	2217	2	0.00
15/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1231	2	1231	2	0.00
15/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1198	1	1198	1	0.00
15/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1264	2	1264	2	0.00
15/03/2019	2044 On 01-August-19			Bond Future	9.86	89.3297	9.8600	89.3297	0.00
15/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5728	5	5728	5	0.00
15/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6545	6	6545	6	0.00
15/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3008	3	3008	3	100.00
15/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5785	5	5785	5	0.00
15/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1243	1	1243	1	100.00
15/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5671	5	5671	5	0.00
15/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1477	2	1477	2	0.00
15/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5611	6	5611	6	0.00
15/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1202	1	1202	1	100.00
15/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1437	2	1437	2	0.00
15/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3009	3	3009	3	0.00
15/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1457	2	1457	2	0.00
15/03/2019	2044 On 07-November-19			Bond Future	9.91	91.2052	9.9136	91.2052	0.00
15/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4541	4	4541	4	0.00
15/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4587	4	4587	4	0.00
15/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4495	4	4495	4	0.00
15/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3373	4	3373	4	0.00
15/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3338	4	3338	4	0.00
15/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3303	4	3303	4	0.00
15/03/2019	2046 On 02-May-19			Bond Future	114.58	114.3809	114.5766	114.3809	12,523.00
15/03/2019	2046 On 01-August-19			Bond Future	116.75	116.5516	116.7507	116.5516	0.00
15/03/2019	2046 On 07-November-19			Bond Future	117.49	117.2865	117.4897	117.2865	0.00

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15/03/2019	2050 On 02-May-19			Bond Future	120.24	120.2595	120.2393	120.2595	10,684.00
15/03/2019	2050 On 01-August-19			Bond Future	120.70	120.7239	120.7032	120.7239	0.00
15/03/2019	2050 On 07-November-19			Bond Future	123.27	123.2877	123.2664	123.2877	0.00
15/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	AL37 On 02-May-19			Index Future	629.93	628.1310	629.9340	628.1310	0.00
15/03/2019	AL37 On 01-August-19			Index Future	641.73	639.8980	641.7330	639.8980	0.00
15/03/2019	AL37 On 07-November-19			Index Future	655.20	653.3240	655.1960	653.3240	0.00
15/03/2019	AL7T On 02-May-19			Index Future	727.74	724.2780	727.7380	724.2780	0.00
15/03/2019	AL7T On 01-August-19			Index Future	741.37	737.8460	741.3690	737.8460	0.00
15/03/2019	AL7T On 07-November-19			Index Future	756.92	753.3280	756.9230	753.3280	0.00
15/03/2019	ALBI On 02-May-19			Index Future	659.25	655.7480	659.2540	655.7480	903.00
15/03/2019	ALBI On 01-August-19			Index Future	671.60	668.0320	671.6030	668.0320	0.00
15/03/2019	ALBI On 07-November-19			Index Future	685.69	682.0490	685.6930	682.0490	0.00
15/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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15/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2019	ES33 On 02-May-19			Bond Future	10.91	76.2085	10.9056	76.2085	350.00
15/03/2019	ES33 On 01-August-19			Bond Future	11.01	77.6361	11.0097	77.6361	0.00
15/03/2019	ES33 On 07-November-19			Bond Future	11.12	75.4692	11.1182	75.4692	0.00
15/03/2019	ES42 On 02-May-19			Bond Future	11.16	77.9058	11.1624	77.9058	4,919.00
15/03/2019	ES42 On 01-August-19			Bond Future	11.26	79.3655	11.2645	79.3655	0.00
15/03/2019	ES42 On 07-November-19			Bond Future	11.37	76.7649	11.3711	76.7649	0.00
15/03/2019	GOVI On 02-May-19			GOVI	652.81	649.2140	652.8080	649.2140	448.00
15/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	49280	1	49280	1	0.00
15/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	49380	1	49380	1	0.00
15/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	49480	1	49480	1	0.00
15/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
15/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
15/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
15/03/2019	GOVI On 01-August-19			GOVI	665.04	661.3760	665.0360	661.3760	0.00
15/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	263460	23	263460	23	0.00
15/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	263560	23	263560	23	0.00
15/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	263660	23	263660	23	0.00
15/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
15/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
15/03/2019	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
15/03/2019	GOVI On 07-November-19			GOVI	678.99	675.2530	678.9890	675.2530	0.00
15/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	60890	2	60890	2	0.00
15/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	60790	2	60790	2	0.00
15/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	60690	2	60690	2	0.00
15/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
15/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
15/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
15/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2019	IGOV On 02-May-19			Index Future	257.01	256.9830	257.0070	256.9830	735.00
15/03/2019	IGOV On 01-August-19			Index Future	261.88	261.8600	261.8840	261.8600	0.00
15/03/2019	IGOV On 07-November-19			Index Future	267.44	267.4210	267.4440	267.4210	0.00
15/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
15/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
15/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8800	99.8700	99.8800	0.00
15/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
15/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
15/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8800	101.8700	101.8800	0.00
15/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8200	102.8100	102.8200	0.00
15/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.8100	98.7900	98.8100	0.00
15/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.35	102.3800	102.3500	102.3800	0.00
15/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.31	99.3500	99.3100	99.3500	0.00
15/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.07	96.1200	96.0700	96.1200	0.00
15/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.21	95.2600	95.2100	95.2600	0.00
15/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.30	94.3700	94.3000	94.3700	0.00
15/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.36	94.4500	94.3600	94.4500	0.00
15/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.47	96.5700	96.4700	96.5700	51.00
15/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.51	96.6400	96.5100	96.6400	0.00
15/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.62	97.7700	97.6200	97.7700	0.00
15/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.47	101.6500	101.4700	101.6500	0.00
15/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.65	102.8600	102.6500	102.8600	0.00
15/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.93	96.1600	95.9300	96.1600	0.00
15/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.94	102.1800	101.9400	102.1800	0.00
15/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.36	97.6300	97.3600	97.6300	0.00
15/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.56	93.9600	93.5600	93.9600	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
15/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.50	90.9200	90.5000	90.9200	0.00
15/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.20	89.6300	89.2000	89.6300	0.00
15/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.37	91.8000	91.3700	91.8000	0.00
15/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.19	95.6100	95.1900	95.6100	0.00
15/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.74	94.1700	93.7400	94.1700	0.00
15/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.82	96.2600	95.8200	96.2600	0.00
15/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.30	101.7400	101.3000	101.7400	0.00
15/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.65	102.1100	101.6500	102.1100	0.00
15/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.10	95.5900	95.1000	95.5900	0.00
15/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.35	102.8300	102.3500	102.8300	0.00
15/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.86	96.3700	95.8600	96.3700	0.00
15/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
15/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
15/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
15/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
15/03/2019	R023 On 02-May-19			Bond Future	7.80	100.9526	7.8039	100.9526	66,540.00
15/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2140	2	2140	2	0.00
15/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2110	2	2110	2	0.00
15/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2079	2	2079	2	0.00
15/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	40	0	40	0	0.00
15/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	41	0	41	0	0.00
15/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	38	0	38	0	0.00
15/03/2019	R023 On 01-August-19			Bond Future	7.82	102.8437	7.8164	102.8437	0.00
15/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3472	3	3472	3	0.00
15/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3525	3	3525	3	0.00
15/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3499	3	3499	3	0.00
15/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	133	0	133	0	0.00
15/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	130	0	130	0	0.00
15/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	136	0	136	0	0.00
15/03/2019	R023 On 07-November-19			Bond Future	7.81	101.0668	7.8128	101.0668	0.00
15/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1358	1	1358	1	0.00
15/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1377	1	1377	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
15/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1395	1	1395	1	0.00
15/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	862	1	862	1	0.00
15/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	872	1	872	1	0.00
15/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	882	1	882	1	0.00
15/03/2019	R035 On 02-May-19			Bond Future	9.63	94.9693	9.6337	94.9693	79,541.00
15/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1950	2	1950	2	0.00
15/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1996	2	1996	2	0.00
15/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1905	2	1905	2	0.00
15/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1170	1	1170	1	0.00
15/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1109	1	1109	1	0.00
15/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1139	1	1139	1	0.00
15/03/2019	R035 On 01-August-19			Bond Future	9.69	96.7483	9.6941	96.7483	0.00
15/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5217	5	5217	5	0.00
15/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5164	5	5164	5	0.00
15/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5111	5	5111	5	0.00
15/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1234	1	1234	1	0.00
15/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1252	1	1252	1	0.00
15/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1216	1	1216	1	0.00
15/03/2019	R035 On 07-November-19			Bond Future	9.76	94.2723	9.7551	94.2723	0.00
15/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3960	4	3960	4	0.00
15/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4002	4	4002	4	0.00
15/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4043	4	4043	4	0.00
15/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3109	3	3109	3	0.00
15/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3044	3	3044	3	0.00
15/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3076	3	3076	3	0.00
15/03/2019	R186 On 02-May-19			Bond Future	8.70	113.3449	8.7025	113.3449	88,059.00
15/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2264	2	2264	2	0.00
15/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	879	1	879	1	3,250.00
15/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2219	2	2219	2	0.00
15/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7622	7	7622	7	0.00
15/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5924	5	5924	5	0.00
15/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7039	7	7039	7	0.00
15/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2175	2	2175	2	0.00
15/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3561	3	3561	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3309	3	3309	3	3,250.00
15/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1718	1	1718	1	0.00
15/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2131	2	2131	2	7,000.00
15/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7358	7	7358	7	0.00
15/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1022	1	1022	1	200.00
15/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3062	3	3062	3	90.00
15/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	800	1	800	1	90.00
15/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	528	0	528	0	7,000.00
15/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1346	1	1346	1	7,500.00
15/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2354	2	2354	2	0.00
15/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	350	0	350	0	3,250.00
15/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	573	1	573	1	8,250.00
15/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	413	1	413	1	7,500.00
15/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1719	2	1719	2	0.00
15/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1283	2	1283	2	0.00
15/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	145	0	145	0	0.00
15/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1036	1	1036	1	0.00
15/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	779	1	779	1	0.00
15/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	4	0	4	0	200.00
15/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	208	0	208	0	0.00
15/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	26	0	26	0	7,000.00
15/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	6	0	6	0	3,250.00
15/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	386	1	386	1	0.00
15/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	174	0	174	0	0.00
15/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1186	1	1186	1	0.00
15/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	8	0	8	0	90.00
15/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	399	1	399	1	0.00
15/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	374	1	374	1	0.00
15/03/2019	R186 On 01-August-19			Bond Future	8.76	110.1686	8.7561	110.1686	10.00
15/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2866	3	2866	3	6,000.00
15/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4827	4	4827	4	0.00
15/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	777	1	777	1	6,000.00
15/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4917	5	4917	5	0.00
15/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7400	7	7400	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
15/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4872	5	4872	5	0.00
15/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	595	1	595	1	0.00
15/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	587	1	587	1	0.00
15/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	215	0	215	0	6,000.00
15/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1215	1	1215	1	0.00
15/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	604	1	604	1	0.00
15/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3403	4	3403	4	0.00
15/03/2019	R186 On 07-November-19			Bond Future	8.80	112.4812	8.8007	112.4812	0.00
15/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2843	3	2843	3	0.00
15/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2876	3	2876	3	0.00
15/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2909	3	2909	3	0.00
15/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2060	2	2060	2	0.00
15/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2038	2	2038	2	0.00
15/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2081	2	2081	2	0.00
15/03/2019	R197 On 02-May-19			Bond Future	300.84	300.9570	300.8423	300.9570	2,350.00
15/03/2019	R197 On 01-August-19			Bond Future	299.00	299.1130	298.9956	299.1130	40.00
15/03/2019	R197 On 07-November-19			Bond Future	305.35	305.4658	305.3454	305.4658	0.00
15/03/2019	R202 On 02-May-19			Bond Future	233.77	233.8052	233.7655	233.8052	8,666.00
15/03/2019	R202 On 01-August-19			Bond Future	234.19	234.2290	234.1882	234.2290	0.00
15/03/2019	R202 On 07-November-19			Bond Future	239.16	239.2035	239.1615	239.2035	0.00
15/03/2019	R207 On 02-May-19			Bond Future	6.37	102.6523	6.3702	102.6523	6,013.00
15/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	826	1	826	1	0.00
15/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	839	1	839	1	0.00
15/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	832	1	832	1	0.00
15/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
15/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
15/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
15/03/2019	R207 On 01-August-19			Bond Future	5.63	100.9339	5.6283	100.9339	50.00
15/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	740	1	740	1	0.00
15/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	744	1	744	1	0.00
15/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	748	1	748	1	0.00
15/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
15/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
15/03/2019	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
15/03/2019	R207 On 07-November-19			Bond Future	2.23	103.0526	2.2297	103.0526	0.00
15/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	21	0	21	0	0.00
15/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	21	0	21	0	0.00
15/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	20	0	20	0	0.00
15/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	51	0	51	0	0.00
15/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	50	0	50	0	0.00
15/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	48	0	48	0	0.00
15/03/2019	R208 On 02-May-19			Bond Future	7.04	100.1264	7.0362	100.1264	14,423.00
15/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1699	2	1699	2	0.00
15/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1733	2	1733	2	0.00
15/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1716	2	1716	2	0.00
15/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	1	0	1	0	0.00
15/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	1	0	1	0	0.00
15/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	1	0	1	0	0.00
15/03/2019	R208 On 01-August-19			Bond Future	6.95	102.0021	6.9453	102.0021	0.00
15/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1875	2	1875	2	0.00
15/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1861	2	1861	2	0.00
15/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1847	2	1847	2	0.00
15/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	23	0	23	0	0.00
15/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	21	0	21	0	0.00
15/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	22	0	22	0	0.00
15/03/2019	R208 On 07-November-19			Bond Future	6.75	100.7367	6.7490	100.7367	0.00
15/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	415	0	415	0	0.00
15/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	407	0	407	0	0.00
15/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	399	0	399	0	0.00
15/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	302	0	302	0	0.00
15/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	306	0	306	0	0.00
15/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	297	0	297	0	0.00
15/03/2019	R209 On 02-May-19			Bond Future	9.58	72.5373	9.5806	72.5373	102,053.00
15/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1685	1	1685	1	0.00
15/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5772	5	5772	5	0.00
15/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6925	6	6925	6	0.00
15/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1724	1	1724	1	0.00
15/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2842	3	2842	3	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
15/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1646	1	1646	1	0.00
15/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	640	1	640	1	760.00
15/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	998	1	998	1	0.00
15/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2177	3	2177	3	0.00
15/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	89	0	89	0	11,560.00
15/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	37	0	37	0	760.00
15/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	476	1	476	1	0.00
15/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	972	1	972	1	0.00
15/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	947	1	947	1	0.00
15/03/2019	R209 On 01-August-19			Bond Future	9.63	73.8962	9.6345	73.8962	0.00
15/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4417	4	4417	4	0.00
15/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1367	1	1367	1	7,560.00
15/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4507	4	4507	4	0.00
15/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5861	5	5861	5	0.00
15/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2950	3	2950	3	7,560.00
15/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4462	4	4462	4	0.00
15/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	778	1	778	1	7,560.00
15/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3588	4	3588	4	0.00
15/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1887	2	1887	2	0.00
15/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1164	1	1164	1	0.00
15/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1179	1	1179	1	0.00
15/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1148	1	1148	1	0.00
15/03/2019	R209 On 07-November-19			Bond Future	9.69	72.2934	9.6858	72.2934	0.00
15/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3417	3	3417	3	0.00
15/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3489	3	3489	3	0.00
15/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3453	3	3453	3	0.00
15/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2662	3	2662	3	0.00
15/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2634	3	2634	3	0.00
15/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2689	3	2689	3	0.00
15/03/2019	R210 On 02-May-19			Bond Future	185.30	185.3348	185.3029	185.3348	1,628.00
15/03/2019	R210 On 01-August-19			Bond Future	188.82	188.8520	188.8191	188.8520	0.00
15/03/2019	R210 On 07-November-19			Bond Future	190.19	190.2244	190.1905	190.2244	0.00
15/03/2019	R212 On 02-May-19			Bond Future	157.20	157.2322	157.2045	157.2322	7,946.00
15/03/2019	R212 On 01-August-19			Bond Future	157.97	157.9960	157.9675	157.9960	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
15/03/2019	R212 On 07-November-19			Bond Future	161.32	161.3517	161.3223	161.3517	0.00
15/03/2019	R213 On 02-May-19			Bond Future	9.35	84.1559	9.3519	84.1559	29,065.00
15/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1731	1	1731	1	0.00
15/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1692	1	1692	1	0.00
15/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1654	1	1654	1	0.00
15/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	835	1	835	1	0.00
15/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	858	1	858	1	0.00
15/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	812	1	812	1	0.00
15/03/2019	R213 On 01-August-19			Bond Future	9.41	85.7323	9.4086	85.7323	0.00
15/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4364	4	4364	4	0.00
15/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4409	4	4409	4	0.00
15/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4453	4	4453	4	0.00
15/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	917	1	917	1	0.00
15/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	944	1	944	1	0.00
15/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	931	1	931	1	0.00
15/03/2019	R213 On 07-November-19			Bond Future	9.47	83.9772	9.4651	83.9772	0.00
15/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3185	3	3185	3	0.00
15/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3219	3	3219	3	0.00
15/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3254	3	3254	3	0.00
15/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2443	3	2443	3	0.00
15/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2493	3	2493	3	0.00
15/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2468	3	2468	3	0.00
15/03/2019	R214 On 02-May-19			Bond Future	9.77	71.4360	9.7652	71.4360	21,863.00
15/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1748	1	1748	1	0.00
15/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1668	1	1668	1	0.00
15/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1708	1	1708	1	0.00
15/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1065	1	1065	1	0.00
15/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1037	1	1037	1	0.00
15/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1092	1	1092	1	0.00
15/03/2019	R214 On 01-August-19			Bond Future	9.82	72.7741	9.8195	72.7741	0.00
15/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4569	4	4569	4	0.00
15/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4614	4	4614	4	0.00
15/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4523	4	4523	4	0.00
15/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1260	1	1260	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
15/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1244	1	1244	1	0.00
15/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1227	1	1227	1	0.00
15/03/2019	R214 On 07-November-19			Bond Future	9.87	71.0010	9.8741	71.0010	0.00
15/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3746	3	3746	3	0.00
15/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3708	3	3708	3	0.00
15/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3784	4	3784	4	0.00
15/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2872	3	2872	3	0.00
15/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2844	3	2844	3	0.00
15/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2816	3	2816	3	0.00
15/03/2019	R248 On 02-May-19			Bond Future	9.77	91.2384	9.7651	91.2384	101,942.00
15/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2347	2	2347	2	0.00
15/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2294	2	2294	2	0.00
15/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2401	2	2401	2	0.00
15/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1210	1	1210	1	0.00
15/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1145	1	1145	1	0.00
15/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1177	1	1177	1	0.00
15/03/2019	R248 On 01-August-19			Bond Future	9.82	92.9476	9.8191	92.9476	100.00
15/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5947	6	5947	6	0.00
15/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5888	5	5888	5	0.00
15/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5829	5	5829	5	0.00
15/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1477	2	1477	2	0.00
15/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1498	2	1498	2	0.00
15/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1457	2	1457	2	0.00
15/03/2019	R248 On 07-November-19			Bond Future	9.87	90.4554	9.8734	90.4554	0.00
15/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4798	4	4798	4	0.00
15/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4749	4	4749	4	0.00
15/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4701	4	4701	4	0.00
15/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3505	4	3505	4	0.00
15/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3540	4	3540	4	0.00
15/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3470	4	3470	4	0.00