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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
19/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	2025 On 02-May-19			Bond Future	133.91	133.9785	133.9056	133.9785	691.00
19/03/2019	2025 On 01-August-19			Bond Future	134.98	135.0634	134.9834	135.0634	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
19/03/2019	2025 On 07-November-19			Bond Future	137.84	137.9311	137.8442	137.9311	0.00
19/03/2019	2029 On 02-May-19			Bond Future	100.42	100.4729	100.4188	100.4729	3,020.00
19/03/2019	2029 On 01-August-19			Bond Future	102.32	102.3792	102.3198	102.3792	0.00
19/03/2019	2029 On 07-November-19			Bond Future	103.38	103.4451	103.3806	103.4451	0.00
19/03/2019	2030 On 02-May-19			Bond Future	9.34	93.6447	9.3441	93.6447	45,467.00
19/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1298	2	1298	2	0.00
19/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5242	6	5242	6	0.00
19/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1368	2	1368	2	0.00
19/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	213	0	213	0	3,000.00
19/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1333	2	1333	2	3,000.00
19/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	983	1	983	1	0.00
19/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	956	1	956	1	0.00
19/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	3061	3	3061	3	0.00
19/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	73	0	73	0	3,000.00
19/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	1010	1	1010	1	0.00
19/03/2019	2030 On 01-August-19			Bond Future	9.41	91.3935	9.4119	91.3935	0.00
19/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	175	0	175	0	2,025.00
19/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4123	5	4123	5	0.00
19/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1392	2	1392	2	2,025.00
19/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4079	4	4079	4	0.00
19/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4036	4	4036	4	0.00
19/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	1064	1	1064	1	0.00
19/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	1094	1	1094	1	0.00
19/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	7044	7	7044	7	0.00
19/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	3025	3	3025	3	0.00
19/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	1079	1	1079	1	0.00
19/03/2019	2030 On 07-November-19			Bond Future	9.47	93.3116	9.4696	93.3116	0.00
19/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2859	3	2859	3	0.00
19/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2892	3	2892	3	0.00
19/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2827	3	2827	3	0.00
19/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2824	3	2824	3	0.00
19/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2796	3	2796	3	0.00
19/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2768	3	2768	3	0.00
19/03/2019	2032 On 02-May-19			Bond Future	9.58	91.7158	9.5778	91.7158	42,209.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1379	2	1379	2	0.00
19/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1454	2	1454	2	0.00
19/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1416	2	1416	2	0.00
19/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1160	1	1160	1	0.00
19/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	1100	1	1100	1	0.00
19/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	1129	1	1129	1	0.00
19/03/2019	2032 On 01-August-19			Bond Future	9.64	93.4334	9.6434	93.4334	0.00
19/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4293	5	4293	5	0.00
19/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4247	5	4247	5	0.00
19/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4201	5	4201	5	0.00
19/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1273	1	1273	1	0.00
19/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1238	1	1238	1	0.00
19/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1256	1	1256	1	0.00
19/03/2019	2032 On 07-November-19			Bond Future	9.71	91.2308	9.7066	91.2308	0.00
19/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3164	4	3164	4	0.00
19/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3129	3	3129	3	0.00
19/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3095	3	3095	3	0.00
19/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	3107	3	3107	3	0.00
19/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	3138	3	3138	3	0.00
19/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	3076	3	3076	3	0.00
19/03/2019	2033 On 02-May-19			Bond Future	102.52	102.5143	102.5202	102.5143	6,090.00
19/03/2019	2033 On 01-August-19			Bond Future	104.46	104.4592	104.4609	104.4592	0.00
19/03/2019	2033 On 07-November-19			Bond Future	105.49	105.4933	105.4910	105.4933	0.00
19/03/2019	2037 On 02-May-19			Bond Future	9.85	91.8571	9.8545	91.8571	52,125.00
19/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1225	2	1225	2	0.00
19/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1261	2	1261	2	0.00
19/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1189	2	1189	2	0.00
19/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1681	1	1681	1	0.00
19/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1640	1	1640	1	0.00
19/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1600	1	1600	1	0.00
19/03/2019	2037 On 01-August-19			Bond Future	9.92	89.3222	9.9241	89.3222	0.00
19/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4311	5	4311	5	0.00
19/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4410	5	4410	5	0.00
19/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4361	5	4361	5	0.00

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19/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1614	1	1614	1	0.00
19/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1592	1	1592	1	0.00
19/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1636	1	1636	1	0.00
19/03/2019	2037 On 07-November-19			Bond Future	9.99	91.1969	9.9858	91.1969	0.00
19/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3417	4	3417	4	0.00
19/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3493	4	3493	4	0.00
19/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3455	4	3455	4	0.00
19/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3646	3	3646	3	0.00
19/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3610	3	3610	3	0.00
19/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3682	3	3682	3	0.00
19/03/2019	2038 On 02-May-19			Bond Future	122.38	122.4464	122.3807	122.4464	11,059.00
19/03/2019	2038 On 01-August-19			Bond Future	123.06	123.1302	123.0583	123.1302	0.00
19/03/2019	2038 On 07-November-19			Bond Future	125.67	125.7446	125.6665	125.7446	0.00
19/03/2019	2040 On 02-May-19			Bond Future	9.95	95.0731	9.9495	95.0731	23,819.00
19/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1351	2	1351	2	0.00
19/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2797	4	2797	4	1,150.00
19/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1312	2	1312	2	0.00
19/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	475	1	475	1	1,150.00
19/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1274	2	1274	2	0.00
19/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1798	1	1798	1	0.00
19/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1842	1	1842	1	0.00
19/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1755	1	1755	1	0.00
19/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	796	1	796	1	0.00
19/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	3389	3	3389	3	0.00
19/03/2019	2040 On 01-August-19			Bond Future	10.02	92.3482	10.0193	92.3482	0.00
19/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4525	5	4525	5	0.00
19/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4577	5	4577	5	0.00
19/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4629	5	4629	5	0.00
19/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1807	2	1807	2	0.00
19/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1856	2	1856	2	0.00
19/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1831	2	1831	2	0.00
19/03/2019	2040 On 07-November-19			Bond Future	10.08	94.2865	10.0815	94.2865	0.00
19/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3554	4	3554	4	0.00
19/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3594	4	3594	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
19/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3635	4	3635	4	0.00
19/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3886	3	3886	3	0.00
19/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3964	3	3964	3	0.00
19/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3925	3	3925	3	0.00
19/03/2019	2044 On 02-May-19			Bond Future	9.94	92.3481	9.9427	92.3481	37,864.00
19/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1403	2	1403	2	0.00
19/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1443	2	1443	2	0.00
19/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1484	2	1484	2	0.00
19/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1716	1	1716	1	0.00
19/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1674	1	1674	1	0.00
19/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1759	1	1759	1	0.00
19/03/2019	2044 On 01-August-19			Bond Future	10.01	89.6972	10.0088	89.6972	0.00
19/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4828	6	4828	6	0.00
19/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5593	6	5593	6	0.00
19/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2368	3	2368	3	100.00
19/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	4881	6	4881	6	0.00
19/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	890	1	890	1	100.00
19/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4775	5	4775	5	0.00
19/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1816	2	1816	2	0.00
19/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	6494	6	6494	6	0.00
19/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1485	1	1485	1	100.00
19/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1768	1	1768	1	0.00
19/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3603	3	3603	3	0.00
19/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1791	1	1791	1	0.00
19/03/2019	2044 On 07-November-19			Bond Future	10.07	91.5798	10.0676	91.5798	0.00
19/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	3819	4	3819	4	0.00
19/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	3861	4	3861	4	0.00
19/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	3777	4	3777	4	0.00
19/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3920	3	3920	3	0.00
19/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3881	3	3881	3	0.00
19/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3841	3	3841	3	0.00
19/03/2019	2046 On 02-May-19			Bond Future	114.15	114.2122	114.1515	114.2122	12,523.00
19/03/2019	2046 On 01-August-19			Bond Future	116.31	116.3791	116.3125	116.3791	0.00
19/03/2019	2046 On 07-November-19			Bond Future	117.04	117.1097	117.0371	117.1097	0.00

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19/03/2019	2050 On 02-May-19			Bond Future	120.13	120.1988	120.1349	120.1988	10,684.00
19/03/2019	2050 On 01-August-19			Bond Future	120.59	120.6615	120.5915	120.6615	0.00
19/03/2019	2050 On 07-November-19			Bond Future	123.15	123.2234	123.1471	123.2234	0.00
19/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	AL37 On 02-May-19			Index Future	627.78	629.5650	627.7750	629.5650	0.00
19/03/2019	AL37 On 01-August-19			Index Future	639.51	641.3540	639.5060	641.3540	0.00
19/03/2019	AL37 On 07-November-19			Index Future	652.90	654.8060	652.8970	654.8060	0.00
19/03/2019	AL7T On 02-May-19			Index Future	723.42	727.0920	723.4190	727.0920	0.00
19/03/2019	AL7T On 01-August-19			Index Future	736.94	740.7070	736.9370	740.7070	0.00
19/03/2019	AL7T On 07-November-19			Index Future	752.37	756.2430	752.3680	756.2430	0.00
19/03/2019	ALBI On 02-May-19			Index Future	653.20	658.1100	653.2020	658.1100	903.00
19/03/2019	ALBI On 01-August-19			Index Future	665.41	670.4340	665.4090	670.4340	20.00
19/03/2019	ALBI On 07-November-19			Index Future	679.34	684.4960	679.3420	684.4960	0.00
19/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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19/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/03/2019	ES33 On 02-May-19			Bond Future	11.05	76.4666	11.0526	76.4666	350.00
19/03/2019	ES33 On 01-August-19			Bond Future	11.16	77.8987	11.1625	77.8987	0.00
19/03/2019	ES33 On 07-November-19			Bond Future	11.28	75.7368	11.2776	75.7368	0.00
19/03/2019	ES42 On 02-May-19			Bond Future	11.31	78.2013	11.3091	78.2013	4,919.00
19/03/2019	ES42 On 01-August-19			Bond Future	11.42	79.6660	11.4169	79.6660	0.00
19/03/2019	ES42 On 07-November-19			Bond Future	11.53	77.0712	11.5300	77.0712	0.00
19/03/2019	GOVI On 02-May-19			GOVI	646.58	651.6590	646.5780	651.6590	448.00
19/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	4	0	4	0.00
19/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	4	0	4	0.00
19/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	4	0	4	0.00
19/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	13020	0	13020	0	0.00
19/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	12820	0	12820	0	0.00
19/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	12920	0	12920	0	0.00
19/03/2019	GOVI On 01-August-19			GOVI	658.66	663.8620	658.6600	663.8620	0.00
19/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	199700	25	199700	25	0.00
19/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	199800	25	199800	25	0.00
19/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	199900	25	199900	25	0.00
19/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
19/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
19/03/2019	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
19/03/2019	GOVI On 07-November-19			GOVI	672.45	677.7860	672.4520	677.7860	0.00
19/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	0	5	0	5	0.00
19/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	0	5	0	5	0.00
19/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	0	5	0	5	0.00
19/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	4580	0	4580	0	0.00
19/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	4680	0	4680	0	0.00
19/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	4480	0	4480	0	0.00
19/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/03/2019	IGOV On 02-May-19			Index Future	256.75	256.8080	256.7480	256.8080	733.00
19/03/2019	IGOV On 01-August-19			Index Future	261.61	261.6800	261.6090	261.6800	0.00
19/03/2019	IGOV On 07-November-19			Index Future	267.15	267.2350	267.1530	267.2350	0.00
19/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
19/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
19/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
19/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
19/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
19/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8000	102.8100	102.8000	0.00
19/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.80	98.7900	98.8000	98.7900	0.00
19/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.36	102.3400	102.3600	102.3400	0.00
19/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.33	99.3000	99.3300	99.3000	0.00
19/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.11	96.0700	96.1100	96.0700	0.00
19/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.26	95.2000	95.2600	95.2000	0.00
19/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.37	94.3000	94.3700	94.3000	0.00
19/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.46	94.3600	94.4600	94.3600	0.00
19/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.58	96.4700	96.5800	96.4700	51.00
19/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.65	96.5200	96.6500	96.5200	0.00
19/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.78	97.6200	97.7800	97.6200	0.00
19/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.65	101.4600	101.6500	101.4600	0.00
19/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.85	102.6400	102.8500	102.6400	0.00
19/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.15	95.9100	96.1500	95.9100	0.00
19/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.15	101.9100	102.1500	101.9100	0.00
19/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.58	97.3300	97.5800	97.3300	0.00
19/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.82	93.4900	93.8200	93.4900	0.00
19/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.76	90.4200	90.7600	90.4200	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
19/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.47	89.1200	89.4700	89.1200	0.00
19/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.63	91.2800	91.6300	91.2800	0.00
19/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.44	95.1000	95.4400	95.1000	0.00
19/03/2019	IS10 On 15-March-27			Interest Rate Swap	94.00	93.6500	94.0000	93.6500	0.00
19/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.09	95.7300	96.0900	95.7300	0.00
19/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.58	101.2200	101.5800	101.2200	0.00
19/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.94	101.5700	101.9400	101.5700	0.00
19/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.41	95.0200	95.4100	95.0200	0.00
19/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.65	102.2600	102.6500	102.2600	0.00
19/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.17	95.7600	96.1700	95.7600	0.00
19/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
19/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
19/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
19/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
19/03/2019	R023 On 02-May-19			Bond Future	7.91	101.1747	7.9118	101.1747	66,540.00
19/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1808	2	1808	2	0.00
19/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1779	2	1779	2	0.00
19/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1750	2	1750	2	0.00
19/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	59	0	59	0	0.00
19/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	61	0	61	0	0.00
19/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	57	0	57	0	0.00
19/03/2019	R023 On 01-August-19			Bond Future	7.93	103.0694	7.9346	103.0694	0.00
19/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3145	3	3145	3	0.00
19/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3196	3	3196	3	0.00
19/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3171	3	3171	3	0.00
19/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	166	0	166	0	0.00
19/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	162	0	162	0	0.00
19/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	170	0	170	0	0.00
19/03/2019	R023 On 07-November-19			Bond Future	7.94	101.2967	7.9435	101.2967	0.00
19/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1145	1	1145	1	0.00
19/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1162	1	1162	1	0.00
19/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1179	1	1179	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
19/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	1018	1	1018	1	0.00
19/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	1030	1	1030	1	0.00
19/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	1041	1	1041	1	0.00
19/03/2019	R035 On 02-May-19			Bond Future	9.78	95.2962	9.7776	95.2962	78,602.00
19/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1300	2	1300	2	0.00
19/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1337	2	1337	2	0.00
19/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1263	2	1263	2	0.00
19/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1624	1	1624	1	0.00
19/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1546	1	1546	1	0.00
19/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1584	1	1584	1	0.00
19/03/2019	R035 On 01-August-19			Bond Future	9.84	97.0809	9.8434	97.0809	0.00
19/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4393	5	4393	5	0.00
19/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4343	5	4343	5	0.00
19/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4294	5	4294	5	0.00
19/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1534	1	1534	1	0.00
19/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1556	1	1556	1	0.00
19/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1512	1	1512	1	0.00
19/03/2019	R035 On 07-November-19			Bond Future	9.91	94.6113	9.9103	94.6113	0.00
19/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3321	4	3321	4	0.00
19/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3359	4	3359	4	0.00
19/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3396	4	3396	4	0.00
19/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3617	3	3617	3	0.00
19/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3545	3	3545	3	0.00
19/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3581	3	3581	3	0.00
19/03/2019	R186 On 02-May-19			Bond Future	8.79	113.7451	8.7916	113.7451	88,046.00
19/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	1844	2	1844	2	0.00
19/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	622	1	622	1	3,250.00
19/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1803	2	1803	2	0.00
19/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5411	6	5411	6	0.00
19/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7105	8	7105	8	0.00
19/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1762	2	1762	2	0.00
19/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3081	3	3081	3	200.00
19/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6523	7	6523	7	0.00
19/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	2837	3	2837	3	3,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1345	2	1345	2	0.00
19/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	739	1	739	1	200.00
19/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2599	3	2599	3	90.00
19/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	557	1	557	1	90.00
19/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	345	0	345	0	7,000.00
19/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1721	2	1721	2	7,000.00
19/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	6840	7	6840	7	0.00
19/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1016	1	1016	1	7,500.00
19/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	1928	2	1928	2	0.00
19/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	442	0	442	0	3,250.00
19/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	718	1	718	1	8,250.00
19/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	967	1	967	1	0.00
19/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	521	0	521	0	7,500.00
19/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	2054	2	2054	2	0.00
19/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1559	1	1559	1	0.00
19/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	183	0	183	0	0.00
19/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1272	1	1272	1	0.00
19/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	263	0	263	0	0.00
19/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	31	0	31	0	7,000.00
19/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	7	0	7	0	3,250.00
19/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	5	0	5	0	200.00
19/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	488	0	488	0	0.00
19/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	10	0	10	0	90.00
19/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	220	0	220	0	0.00
19/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1447	1	1447	1	0.00
19/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	504	0	504	0	0.00
19/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	473	0	473	0	0.00
19/03/2019	R186 On 01-August-19			Bond Future	8.85	110.5758	8.8504	110.5758	10.00
19/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	615	1	615	1	6,000.00
19/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2508	3	2508	3	6,000.00
19/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4385	5	4385	5	0.00
19/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4473	5	4473	5	0.00
19/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	6902	7	6902	7	0.00
19/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4429	5	4429	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
19/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	686	1	686	1	0.00
19/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	676	1	676	1	0.00
19/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	251	0	251	0	6,000.00
19/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	696	1	696	1	0.00
19/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1390	1	1390	1	0.00
19/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3774	3	3774	3	0.00
19/03/2019	R186 On 07-November-19			Bond Future	8.90	112.8962	8.9010	112.8962	0.00
19/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2524	3	2524	3	0.00
19/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2555	3	2555	3	0.00
19/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2586	3	2586	3	0.00
19/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2288	2	2288	2	0.00
19/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2265	2	2265	2	0.00
19/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2312	2	2312	2	0.00
19/03/2019	R197 On 02-May-19			Bond Future	300.32	300.5512	300.3242	300.5512	2,350.00
19/03/2019	R197 On 01-August-19			Bond Future	298.45	298.6980	298.4542	298.6980	40.00
19/03/2019	R197 On 07-November-19			Bond Future	304.78	305.0404	304.7798	305.0404	0.00
19/03/2019	R202 On 02-May-19			Bond Future	233.56	233.6863	233.5612	233.6863	8,666.00
19/03/2019	R202 On 01-August-19			Bond Future	233.97	234.1068	233.9697	234.1068	0.00
19/03/2019	R202 On 07-November-19			Bond Future	238.93	239.0772	238.9283	239.0772	0.00
19/03/2019	R207 On 02-May-19			Bond Future	6.50	102.7989	6.5014	102.7989	6,013.00
19/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	738	1	738	1	0.00
19/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	751	1	751	1	0.00
19/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	744	1	744	1	0.00
19/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
19/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
19/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
19/03/2019	R207 On 01-August-19			Bond Future	5.84	101.0828	5.8438	101.0828	50.00
19/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	645	1	645	1	0.00
19/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	650	1	650	1	0.00
19/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	654	1	654	1	0.00
19/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
19/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
19/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
19/03/2019	R207 On 07-November-19			Bond Future	2.79	103.2039	2.7882	103.2039	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
19/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	2	0	2	0	0.00
19/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	2	0	2	0	0.00
19/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	2	0	2	0	0.00
19/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	133	0	133	0	0.00
19/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	131	0	131	0	0.00
19/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	130	0	130	0	0.00
19/03/2019	R208 On 02-May-19			Bond Future	7.11	100.1616	7.1090	100.1616	14,423.00
19/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1572	2	1572	2	0.00
19/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1606	2	1606	2	0.00
19/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1589	2	1589	2	0.00
19/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
19/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	1	0	1	0	0.00
19/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
19/03/2019	R208 On 01-August-19			Bond Future	7.03	102.0373	7.0328	102.0373	0.00
19/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1746	2	1746	2	0.00
19/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1732	2	1732	2	0.00
19/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1718	2	1718	2	0.00
19/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	28	0	28	0	0.00
19/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	26	0	26	0	0.00
19/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	27	0	27	0	0.00
19/03/2019	R208 On 07-November-19			Bond Future	6.86	100.7720	6.8577	100.7720	0.00
19/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	338	0	338	0	0.00
19/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	331	0	331	0	0.00
19/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	323	0	323	0	0.00
19/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	367	0	367	0	0.00
19/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	372	0	372	0	0.00
19/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	361	0	361	0	0.00
19/03/2019	R209 On 02-May-19			Bond Future	9.73	72.8174	9.7294	72.8174	102,053.00
19/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1111	2	1111	2	0.00
19/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	4850	6	4850	6	0.00
19/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	5978	7	5978	7	0.00
19/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1143	2	1143	2	0.00
19/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2093	3	2093	3	760.00
19/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1080	1	1080	1	0.00

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19/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	342	1	342	1	760.00
19/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1399	1	1399	1	0.00
19/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2846	2	2846	2	0.00
19/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	133	0	133	0	11,560.00
19/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	56	0	56	0	760.00
19/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	694	0	694	0	0.00
19/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1365	1	1365	1	0.00
19/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1332	1	1332	1	0.00
19/03/2019	R209 On 01-August-19			Bond Future	9.79	74.1811	9.7882	74.1811	0.00
19/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3705	4	3705	4	0.00
19/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1010	1	1010	1	7,560.00
19/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3788	4	3788	4	0.00
19/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5063	6	5063	6	0.00
19/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2369	3	2369	3	7,560.00
19/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3747	4	3747	4	0.00
19/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	968	1	968	1	7,560.00
19/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	4219	4	4219	4	0.00
19/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	2294	2	2294	2	0.00
19/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1437	1	1437	1	0.00
19/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1456	1	1456	1	0.00
19/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1418	1	1418	1	0.00
19/03/2019	R209 On 07-November-19			Bond Future	9.84	72.5837	9.8450	72.5837	0.00
19/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	2853	3	2853	3	0.00
19/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	2918	3	2918	3	0.00
19/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	2885	3	2885	3	0.00
19/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	3106	3	3106	3	0.00
19/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	3075	3	3075	3	0.00
19/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	3137	3	3137	3	0.00
19/03/2019	R210 On 02-May-19			Bond Future	185.14	185.2351	185.1357	185.2351	1,628.00
19/03/2019	R210 On 01-August-19			Bond Future	188.64	188.7495	188.6404	188.7495	0.00
19/03/2019	R210 On 07-November-19			Bond Future	190.00	190.1186	190.0001	190.1186	0.00
19/03/2019	R212 On 02-May-19			Bond Future	156.98	157.1063	156.9766	157.1063	7,946.00
19/03/2019	R212 On 01-August-19			Bond Future	157.73	157.8670	157.7282	157.8670	0.00
19/03/2019	R212 On 07-November-19			Bond Future	161.07	161.2190	161.0711	161.2190	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
19/03/2019	R213 On 02-May-19			Bond Future	9.47	84.5169	9.4657	84.5169	29,065.00
19/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1269	2	1269	2	0.00
19/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1236	2	1236	2	0.00
19/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1203	2	1203	2	0.00
19/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	1086	1	1086	1	0.00
19/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	1115	1	1115	1	0.00
19/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	1058	1	1058	1	0.00
19/03/2019	R213 On 01-August-19			Bond Future	9.53	86.0997	9.5270	86.0997	0.00
19/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3815	4	3815	4	0.00
19/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3857	4	3857	4	0.00
19/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	3900	4	3900	4	0.00
19/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	1088	1	1088	1	0.00
19/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	1120	1	1120	1	0.00
19/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	1104	1	1104	1	0.00
19/03/2019	R213 On 07-November-19			Bond Future	9.59	84.3518	9.5886	84.3518	0.00
19/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2763	3	2763	3	0.00
19/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2796	3	2796	3	0.00
19/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2828	3	2828	3	0.00
19/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2760	2	2760	2	0.00
19/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2815	3	2815	3	0.00
19/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2787	3	2787	3	0.00
19/03/2019	R214 On 02-May-19			Bond Future	9.91	71.7247	9.9143	71.7247	21,122.00
19/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1153	2	1153	2	0.00
19/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1089	2	1089	2	0.00
19/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1121	2	1121	2	0.00
19/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1485	1	1485	1	0.00
19/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1450	1	1450	1	0.00
19/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1521	1	1521	1	0.00
19/03/2019	R214 On 01-August-19			Bond Future	9.97	73.0679	9.9734	73.0679	0.00
19/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3828	4	3828	4	0.00
19/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3871	4	3871	4	0.00
19/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3786	4	3786	4	0.00
19/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1553	1	1553	1	0.00
19/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1533	1	1533	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
19/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1513	1	1513	1	0.00
19/03/2019	R214 On 07-November-19			Bond Future	10.03	71.3004	10.0333	71.3004	0.00
19/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3148	4	3148	4	0.00
19/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3114	4	3114	4	0.00
19/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3182	4	3182	4	0.00
19/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3332	3	3332	3	0.00
19/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3300	3	3300	3	0.00
19/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3269	3	3269	3	0.00
19/03/2019	R248 On 02-May-19			Bond Future	9.91	91.6087	9.9092	91.6087	102,252.00
19/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1576	2	1576	2	0.00
19/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1533	2	1533	2	0.00
19/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1620	2	1620	2	0.00
19/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1697	1	1697	1	0.00
19/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1613	1	1613	1	0.00
19/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1655	1	1655	1	0.00
19/03/2019	R248 On 01-August-19			Bond Future	9.97	93.3243	9.9679	93.3243	100.00
19/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5012	6	5012	6	0.00
19/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	4957	6	4957	6	0.00
19/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	4902	6	4902	6	0.00
19/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1823	2	1823	2	0.00
19/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1847	2	1847	2	0.00
19/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1798	1	1798	1	0.00
19/03/2019	R248 On 07-November-19			Bond Future	10.03	90.8395	10.0275	90.8395	0.00
19/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4046	5	4046	5	0.00
19/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4002	5	4002	5	0.00
19/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	3958	5	3958	5	0.00
19/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	4064	4	4064	4	0.00
19/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	4104	4	4104	4	0.00
19/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	4025	4	4025	4	0.00