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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
20/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	2025 On 02-May-19			Bond Future	133.88	133.9056	133.8825	133.9056	691.00
20/03/2019	2025 On 01-August-19			Bond Future	134.96	134.9834	134.9596	134.9834	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
20/03/2019	2025 On 07-November-19			Bond Future	137.82	137.8442	137.8197	137.8442	0.00
20/03/2019	2029 On 02-May-19			Bond Future	100.31	100.4188	100.3117	100.4188	3,020.00
20/03/2019	2029 On 01-August-19			Bond Future	102.21	102.3198	102.2105	102.3198	0.00
20/03/2019	2029 On 07-November-19			Bond Future	103.27	103.3806	103.2688	103.3806	0.00
20/03/2019	2030 On 02-May-19			Bond Future	9.31	93.1112	9.3128	93.1112	45,467.00
20/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1391	1	1391	1	0.00
20/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5426	5	5426	5	0.00
20/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1466	1	1466	1	0.00
20/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	233	0	233	0	3,000.00
20/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1428	1	1428	1	3,000.00
20/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	881	1	881	1	0.00
20/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	856	1	856	1	0.00
20/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2883	3	2883	3	0.00
20/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	59	0	59	0	3,000.00
20/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	907	1	907	1	0.00
20/03/2019	2030 On 01-August-19			Bond Future	9.38	90.8461	9.3794	90.8461	0.00
20/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	145	0	145	0	2,025.00
20/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4094	4	4094	4	0.00
20/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1291	1	1291	1	2,025.00
20/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4048	4	4048	4	0.00
20/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4003	4	4003	4	0.00
20/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	834	1	834	1	0.00
20/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	861	1	861	1	0.00
20/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6813	7	6813	7	0.00
20/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2724	3	2724	3	0.00
20/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	847	1	847	1	0.00
20/03/2019	2030 On 07-November-19			Bond Future	9.44	92.7492	9.4358	92.7492	0.00
20/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2904	3	2904	3	0.00
20/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2938	3	2938	3	0.00
20/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2871	3	2871	3	0.00
20/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2664	3	2664	3	0.00
20/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2636	3	2636	3	0.00
20/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2610	3	2610	3	0.00
20/03/2019	2032 On 02-May-19			Bond Future	9.54	91.1027	9.5414	91.1027	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
20/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1501	1	1501	1	0.00
20/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1581	1	1581	1	0.00
20/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1541	1	1541	1	0.00
20/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1034	1	1034	1	0.00
20/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	978	1	978	1	0.00
20/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	1006	1	1006	1	0.00
20/03/2019	2032 On 01-August-19			Bond Future	9.61	92.8050	9.6058	92.8050	0.00
20/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4306	4	4306	4	0.00
20/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4257	4	4257	4	0.00
20/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4209	4	4209	4	0.00
20/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1029	1	1029	1	0.00
20/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	998	1	998	1	0.00
20/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1013	1	1013	1	0.00
20/03/2019	2032 On 07-November-19			Bond Future	9.67	90.5856	9.6677	90.5856	0.00
20/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3258	3	3258	3	0.00
20/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3223	3	3223	3	0.00
20/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3188	3	3188	3	0.00
20/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2943	3	2943	3	0.00
20/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2974	3	2974	3	0.00
20/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2913	3	2913	3	0.00
20/03/2019	2033 On 02-May-19			Bond Future	102.50	102.5202	102.5027	102.5202	6,090.00
20/03/2019	2033 On 01-August-19			Bond Future	104.44	104.4609	104.4428	104.4609	0.00
20/03/2019	2033 On 07-November-19			Bond Future	105.47	105.4910	105.4724	105.4910	0.00
20/03/2019	2037 On 02-May-19			Bond Future	9.82	90.9798	9.8182	90.9798	52,125.00
20/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1340	1	1340	1	0.00
20/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1379	1	1379	1	0.00
20/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1302	1	1302	1	0.00
20/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1517	2	1517	2	0.00
20/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1479	2	1479	2	0.00
20/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1441	2	1441	2	0.00
20/03/2019	2037 On 01-August-19			Bond Future	9.89	88.4245	9.8866	88.4245	0.00
20/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4299	4	4299	4	0.00
20/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4402	4	4402	4	0.00
20/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4351	4	4351	4	0.00

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20/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1323	2	1323	2	0.00
20/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1303	2	1303	2	0.00
20/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1343	2	1343	2	0.00
20/03/2019	2037 On 07-November-19			Bond Future	9.95	90.2770	9.9470	90.2770	0.00
20/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3517	3	3517	3	0.00
20/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3595	3	3595	3	0.00
20/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3556	3	3556	3	0.00
20/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3460	4	3460	4	0.00
20/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3425	4	3425	4	0.00
20/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3495	4	3495	4	0.00
20/03/2019	2038 On 02-May-19			Bond Future	122.36	122.3807	122.3600	122.3807	11,059.00
20/03/2019	2038 On 01-August-19			Bond Future	123.04	123.0583	123.0369	123.0583	0.00
20/03/2019	2038 On 07-November-19			Bond Future	125.64	125.6665	125.6445	125.6665	0.00
20/03/2019	2040 On 02-May-19			Bond Future	9.91	94.0907	9.9132	94.0907	23,819.00
20/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1422	1	1422	1	0.00
20/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2937	3	2937	3	1,150.00
20/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	476	0	476	0	1,150.00
20/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1380	1	1380	1	0.00
20/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1340	1	1340	1	0.00
20/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1570	2	1570	2	0.00
20/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1612	2	1612	2	0.00
20/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1529	2	1529	2	0.00
20/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	639	1	639	1	0.00
20/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	3094	3	3094	3	0.00
20/03/2019	2040 On 01-August-19			Bond Future	9.98	91.3432	9.9818	91.3432	0.00
20/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4504	5	4504	5	0.00
20/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4558	5	4558	5	0.00
20/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4612	5	4612	5	0.00
20/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1489	2	1489	2	0.00
20/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1533	2	1533	2	0.00
20/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1511	2	1511	2	0.00
20/03/2019	2040 On 07-November-19			Bond Future	10.04	93.2569	10.0428	93.2569	0.00
20/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3738	4	3738	4	0.00
20/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3780	4	3780	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
20/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3821	4	3821	4	0.00
20/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3764	4	3764	4	0.00
20/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3841	4	3841	4	0.00
20/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3802	4	3802	4	0.00
20/03/2019	2044 On 02-May-19			Bond Future	9.91	91.3859	9.9065	91.3859	37,875.00
20/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1473	1	1473	1	0.00
20/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1517	1	1517	1	0.00
20/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1560	1	1560	1	0.00
20/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1487	2	1487	2	0.00
20/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1448	2	1448	2	0.00
20/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1528	2	1528	2	0.00
20/03/2019	2044 On 01-August-19			Bond Future	9.97	88.7131	9.9714	88.7131	0.00
20/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4806	5	4806	5	0.00
20/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5605	6	5605	6	0.00
20/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2253	2	2253	2	100.00
20/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	4862	5	4862	5	0.00
20/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	701	1	701	1	100.00
20/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4750	5	4750	5	0.00
20/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1484	2	1484	2	0.00
20/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5997	6	5997	6	0.00
20/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1190	1	1190	1	100.00
20/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1441	2	1441	2	0.00
20/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3181	4	3181	4	0.00
20/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1462	2	1462	2	0.00
20/03/2019	2044 On 07-November-19			Bond Future	10.03	90.5717	10.0290	90.5717	0.00
20/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	3991	4	3991	4	0.00
20/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4034	4	4034	4	0.00
20/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	3948	4	3948	4	0.00
20/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3777	4	3777	4	0.00
20/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3739	4	3739	4	0.00
20/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3700	4	3700	4	0.00
20/03/2019	2046 On 02-May-19			Bond Future	114.24	114.1515	114.2396	114.1515	12,523.00
20/03/2019	2046 On 01-August-19			Bond Future	116.40	116.3125	116.4020	116.3125	0.00
20/03/2019	2046 On 07-November-19			Bond Future	117.13	117.0371	117.1284	117.0371	0.00

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20/03/2019	2050 On 02-May-19			Bond Future	119.74	120.1349	119.7444	120.1349	10,684.00
20/03/2019	2050 On 01-August-19			Bond Future	120.19	120.5915	120.1931	120.5915	0.00
20/03/2019	2050 On 07-November-19			Bond Future	122.74	123.1471	122.7402	123.1471	0.00
20/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	AL37 On 02-May-19			Index Future	628.42	627.7750	628.4150	627.7750	0.00
20/03/2019	AL37 On 01-August-19			Index Future	640.16	639.5060	640.1560	639.5060	0.00
20/03/2019	AL37 On 07-November-19			Index Future	653.56	652.8970	653.5600	652.8970	0.00
20/03/2019	AL7T On 02-May-19			Index Future	724.66	723.4190	724.6620	723.4190	0.00
20/03/2019	AL7T On 01-August-19			Index Future	738.20	736.9370	738.2020	736.9370	0.00
20/03/2019	AL7T On 07-November-19			Index Future	753.66	752.3680	753.6580	752.3680	0.00
20/03/2019	ALBI On 02-May-19			Index Future	654.77	653.2020	654.7650	653.2020	903.00
20/03/2019	ALBI On 01-August-19			Index Future	667.00	665.4090	666.9990	665.4090	20.00
20/03/2019	ALBI On 07-November-19			Index Future	680.96	679.3420	680.9640	679.3420	0.00
20/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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20/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/03/2019	ES33 On 02-May-19			Bond Future	11.01	75.7775	11.0107	75.7775	350.00
20/03/2019	ES33 On 01-August-19			Bond Future	11.12	77.1934	11.1192	77.1934	0.00
20/03/2019	ES33 On 07-November-19			Bond Future	11.23	75.0138	11.2326	75.0138	0.00
20/03/2019	ES42 On 02-May-19			Bond Future	11.27	77.4178	11.2722	77.4178	4,919.00
20/03/2019	ES42 On 01-August-19			Bond Future	11.38	78.8645	11.3788	78.8645	0.00
20/03/2019	ES42 On 07-November-19			Bond Future	11.49	76.2499	11.4903	76.2499	0.00
20/03/2019	GOVI On 02-May-19			GOVI	648.17	646.5780	648.1700	646.5780	448.00
20/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	2900	0	2900	0	0.00
20/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	3000	0	3000	0	0.00
20/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	3100	0	3100	0	0.00
20/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	1	0	1	0.00
20/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	1	0	1	0.00
20/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	1	0	1	0.00
20/03/2019	GOVI On 01-August-19			GOVI	660.28	658.6600	660.2810	658.6600	0.00
20/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	215910	20	215910	20	0.00
20/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	216010	20	216010	20	0.00
20/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	216110	20	216110	20	0.00
20/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
20/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
20/03/2019	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
20/03/2019	GOVI On 07-November-19			GOVI	674.11	672.4520	674.1050	672.4520	0.00
20/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	12050	0	12050	0	0.00
20/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	11950	0	11950	0	0.00
20/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	11850	0	11850	0	0.00
20/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
20/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
20/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
20/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/03/2019	IGOV On 02-May-19			Index Future	256.42	256.7480	256.4200	256.7480	733.00
20/03/2019	IGOV On 01-August-19			Index Future	261.27	261.6090	261.2740	261.6090	0.00
20/03/2019	IGOV On 07-November-19			Index Future	266.81	267.1530	266.8100	267.1530	0.00
20/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
20/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
20/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
20/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
20/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
20/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8100	102.8100	102.8100	0.00
20/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.80	98.8000	98.8000	98.8000	0.00
20/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.36	102.3600	102.3600	102.3600	0.00
20/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
20/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.10	96.1100	96.1000	96.1100	0.00
20/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.26	95.2600	95.2600	95.2600	0.00
20/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.36	94.3700	94.3600	94.3700	0.00
20/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.43	94.4600	94.4300	94.4600	0.00
20/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.53	96.5800	96.5300	96.5800	51.00
20/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.59	96.6500	96.5900	96.6500	0.00
20/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.72	97.7800	97.7200	97.7800	0.00
20/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.59	101.6500	101.5900	101.6500	0.00
20/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.80	102.8500	102.8000	102.8500	0.00
20/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.10	96.1500	96.1000	96.1500	0.00
20/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.12	102.1500	102.1200	102.1500	0.00
20/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.56	97.5800	97.5600	97.5800	0.00
20/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.82	93.8200	93.8200	93.8200	0.00
20/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.76	90.7600	90.7600	90.7600	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
20/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.46	89.4700	89.4600	89.4700	0.00
20/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.61	91.6300	91.6100	91.6300	0.00
20/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.41	95.4400	95.4100	95.4400	0.00
20/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.96	94.0000	93.9600	94.0000	0.00
20/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.04	96.0900	96.0400	96.0900	0.00
20/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.53	101.5800	101.5300	101.5800	0.00
20/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.89	101.9400	101.8900	101.9400	0.00
20/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.36	95.4100	95.3600	95.4100	0.00
20/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.60	102.6500	102.6000	102.6500	0.00
20/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.12	96.1700	96.1200	96.1700	0.00
20/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
20/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
20/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
20/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
20/03/2019	R023 On 02-May-19			Bond Future	7.88	100.8905	7.8804	100.8905	66,540.00
20/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1882	2	1882	2	0.00
20/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1852	2	1852	2	0.00
20/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1821	2	1821	2	0.00
20/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	30	0	30	0	0.00
20/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	31	0	31	0	0.00
20/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	29	0	29	0	0.00
20/03/2019	R023 On 01-August-19			Bond Future	7.90	102.7757	7.9007	102.7757	0.00
20/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3187	3	3187	3	0.00
20/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3243	3	3243	3	0.00
20/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3215	3	3215	3	0.00
20/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	107	0	107	0	0.00
20/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	105	0	105	0	0.00
20/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	108	0	108	0	0.00
20/03/2019	R023 On 07-November-19			Bond Future	7.91	100.9928	7.9065	100.9928	0.00
20/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1170	1	1170	1	0.00
20/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1187	1	1187	1	0.00
20/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1204	1	1204	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
20/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	938	1	938	1	0.00
20/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	949	1	949	1	0.00
20/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	961	1	961	1	0.00
20/03/2019	R035 On 02-May-19			Bond Future	9.74	94.4235	9.7413	94.4235	78,859.00
20/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1371	1	1371	1	0.00
20/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1411	1	1411	1	0.00
20/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1332	1	1332	1	0.00
20/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1419	2	1419	2	0.00
20/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1345	2	1345	2	0.00
20/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1382	2	1382	2	0.00
20/03/2019	R035 On 01-August-19			Bond Future	9.81	96.1878	9.8060	96.1878	0.00
20/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4484	4	4484	4	0.00
20/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4432	4	4432	4	0.00
20/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4381	4	4381	4	0.00
20/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1344	2	1344	2	0.00
20/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1364	2	1364	2	0.00
20/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1324	2	1324	2	0.00
20/03/2019	R035 On 07-November-19			Bond Future	9.87	93.6960	9.8715	93.6960	0.00
20/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3425	3	3425	3	0.00
20/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3464	3	3464	3	0.00
20/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3502	3	3502	3	0.00
20/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3436	4	3436	4	0.00
20/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3366	4	3366	4	0.00
20/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3401	4	3401	4	0.00
20/03/2019	R186 On 02-May-19			Bond Future	8.77	113.2784	8.7653	113.2784	88,046.00
20/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	1941	2	1941	2	0.00
20/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	662	1	662	1	3,250.00
20/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1898	2	1898	2	0.00
20/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5558	5	5558	5	0.00
20/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7256	7	7256	7	0.00
20/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1856	2	1856	2	0.00
20/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3207	3	3207	3	200.00
20/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6673	7	6673	7	0.00
20/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	2958	3	2958	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
20/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1423	1	1423	1	0.00
20/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	787	1	787	1	200.00
20/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2716	3	2716	3	90.00
20/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	594	1	594	1	90.00
20/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	367	0	367	0	7,000.00
20/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1814	2	1814	2	7,000.00
20/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	6991	7	6991	7	0.00
20/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1079	1	1079	1	7,500.00
20/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2027	2	2027	2	0.00
20/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	389	0	389	0	3,250.00
20/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	644	1	644	1	8,250.00
20/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	877	1	877	1	0.00
20/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	461	1	461	1	7,500.00
20/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1923	2	1923	2	0.00
20/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1443	2	1443	2	0.00
20/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	156	0	156	0	0.00
20/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1168	1	1168	1	0.00
20/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	227	0	227	0	0.00
20/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	25	0	25	0	7,000.00
20/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	5	0	5	0	3,250.00
20/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	4	0	4	0	200.00
20/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	431	0	431	0	0.00
20/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	7	0	7	0	90.00
20/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	188	0	188	0	0.00
20/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1335	1	1335	1	0.00
20/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	445	1	445	1	0.00
20/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	416	0	416	0	0.00
20/03/2019	R186 On 01-August-19			Bond Future	8.82	110.0956	8.8228	110.0956	10.00
20/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2479	3	2479	3	6,000.00
20/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	577	1	577	1	6,000.00
20/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4402	4	4402	4	0.00
20/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4492	4	4492	4	0.00
20/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	6983	7	6983	7	0.00
20/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4447	4	4447	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
20/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	548	1	548	1	0.00
20/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	539	1	539	1	0.00
20/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	177	0	177	0	6,000.00
20/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	557	1	557	1	0.00
20/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1206	1	1206	1	0.00
20/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3580	4	3580	4	0.00
20/03/2019	R186 On 07-November-19			Bond Future	8.87	112.4017	8.8720	112.4017	0.00
20/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2535	3	2535	3	0.00
20/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2567	3	2567	3	0.00
20/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2599	3	2599	3	0.00
20/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2141	2	2141	2	0.00
20/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2119	2	2119	2	0.00
20/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2164	2	2164	2	0.00
20/03/2019	R197 On 02-May-19			Bond Future	300.27	300.3242	300.2719	300.3242	2,350.00
20/03/2019	R197 On 01-August-19			Bond Future	298.40	298.4542	298.4005	298.4542	40.00
20/03/2019	R197 On 07-November-19			Bond Future	304.72	304.7798	304.7243	304.7798	0.00
20/03/2019	R202 On 02-May-19			Bond Future	232.73	233.5612	232.7259	233.5612	8,666.00
20/03/2019	R202 On 01-August-19			Bond Future	233.12	233.9697	233.1182	233.9697	0.00
20/03/2019	R202 On 07-November-19			Bond Future	238.06	238.9283	238.0584	238.9283	0.00
20/03/2019	R207 On 02-May-19			Bond Future	6.46	102.7271	6.4572	102.7271	6,013.00
20/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	767	1	767	1	0.00
20/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	781	1	781	1	0.00
20/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	774	1	774	1	0.00
20/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R207 On 01-August-19			Bond Future	5.78	101.0052	5.7752	101.0052	50.00
20/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	675	1	675	1	0.00
20/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	680	1	680	1	0.00
20/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	684	1	684	1	0.00
20/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R207 On 07-November-19			Bond Future	2.62	103.1208	2.6193	103.1208	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
20/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	5	0	5	0	0.00
20/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	5	0	5	0	0.00
20/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	4	0	4	0	0.00
20/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	105	0	105	0	0.00
20/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	104	0	104	0	0.00
20/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	102	0	102	0	0.00
20/03/2019	R208 On 02-May-19			Bond Future	7.07	100.0455	7.0668	100.0455	14,423.00
20/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1644	2	1644	2	0.00
20/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1678	2	1678	2	0.00
20/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1661	2	1661	2	0.00
20/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
20/03/2019	R208 On 01-August-19			Bond Future	6.98	101.9148	6.9840	101.9148	0.00
20/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1811	2	1811	2	0.00
20/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1797	2	1797	2	0.00
20/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1782	2	1782	2	0.00
20/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	18	0	18	0	0.00
20/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	16	0	16	0	0.00
20/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	17	0	17	0	0.00
20/03/2019	R208 On 07-November-19			Bond Future	6.80	100.6431	6.7990	100.6431	0.00
20/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	379	0	379	0	0.00
20/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	372	0	372	0	0.00
20/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	364	0	364	0	0.00
20/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	331	0	331	0	0.00
20/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	336	0	336	0	0.00
20/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	326	0	326	0	0.00
20/03/2019	R209 On 02-May-19			Bond Future	9.69	72.0393	9.6882	72.0393	102,053.00
20/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1186	1	1186	1	0.00
20/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5073	5	5073	5	0.00
20/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6229	6	6229	6	0.00
20/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1220	1	1220	1	0.00
20/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2219	2	2219	2	760.00
20/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1153	1	1153	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
20/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	352	0	352	0	760.00
20/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1205	1	1205	1	0.00
20/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2590	3	2590	3	0.00
20/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	90	0	90	0	11,560.00
20/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	42	0	42	0	760.00
20/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	554	1	554	1	0.00
20/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1174	1	1174	1	0.00
20/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1143	1	1143	1	0.00
20/03/2019	R209 On 01-August-19			Bond Future	9.75	73.3854	9.7458	73.3854	0.00
20/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3703	4	3703	4	0.00
20/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	906	1	906	1	7,560.00
20/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3790	4	3790	4	0.00
20/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5120	5	5120	5	0.00
20/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2322	2	2322	2	7,560.00
20/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3746	4	3746	4	0.00
20/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	754	1	754	1	7,560.00
20/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3844	4	3844	4	0.00
20/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1976	2	1976	2	0.00
20/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1165	1	1165	1	0.00
20/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1182	1	1182	1	0.00
20/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1148	1	1148	1	0.00
20/03/2019	R209 On 07-November-19			Bond Future	9.80	71.7685	9.8012	71.7685	0.00
20/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3019	3	3019	3	0.00
20/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3086	3	3086	3	0.00
20/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3052	3	3052	3	0.00
20/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2996	3	2996	3	0.00
20/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2967	3	2967	3	0.00
20/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	3026	3	3026	3	0.00
20/03/2019	R210 On 02-May-19			Bond Future	184.66	185.1357	184.6642	185.1357	1,628.00
20/03/2019	R210 On 01-August-19			Bond Future	188.16	188.6404	188.1597	188.6404	0.00
20/03/2019	R210 On 07-November-19			Bond Future	189.51	190.0001	189.5087	190.0001	0.00
20/03/2019	R212 On 02-May-19			Bond Future	156.95	156.9766	156.9491	156.9766	7,946.00
20/03/2019	R212 On 01-August-19			Bond Future	157.70	157.7282	157.6998	157.7282	0.00
20/03/2019	R212 On 07-November-19			Bond Future	161.04	161.0711	161.0419	161.0711	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
20/03/2019	R213 On 02-May-19			Bond Future	9.43	83.9598	9.4345	83.9598	29,065.00
20/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1322	1	1322	1	0.00
20/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1287	1	1287	1	0.00
20/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1253	1	1253	1	0.00
20/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	944	1	944	1	0.00
20/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	971	1	971	1	0.00
20/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	918	1	918	1	0.00
20/03/2019	R213 On 01-August-19			Bond Future	9.49	85.5285	9.4947	85.5285	0.00
20/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3846	4	3846	4	0.00
20/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3889	4	3889	4	0.00
20/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	3933	4	3933	4	0.00
20/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	925	1	925	1	0.00
20/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	954	1	954	1	0.00
20/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	939	1	939	1	0.00
20/03/2019	R213 On 07-November-19			Bond Future	9.56	83.7655	9.5551	83.7655	0.00
20/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2886	3	2886	3	0.00
20/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2919	3	2919	3	0.00
20/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2952	3	2952	3	0.00
20/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2684	3	2684	3	0.00
20/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2737	3	2737	3	0.00
20/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2710	3	2710	3	0.00
20/03/2019	R214 On 02-May-19			Bond Future	9.88	70.9159	9.8782	70.9159	21,122.00
20/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1208	1	1208	1	0.00
20/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1140	1	1140	1	0.00
20/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1174	1	1174	1	0.00
20/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1296	1	1296	1	0.00
20/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1263	1	1263	1	0.00
20/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1330	2	1330	2	0.00
20/03/2019	R214 On 01-August-19			Bond Future	9.94	72.2409	9.9362	72.2409	0.00
20/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3805	4	3805	4	0.00
20/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3850	4	3850	4	0.00
20/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3761	4	3761	4	0.00
20/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1282	2	1282	2	0.00
20/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1264	2	1264	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
20/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1246	2	1246	2	0.00
20/03/2019	R214 On 07-November-19			Bond Future	9.99	70.4535	9.9949	70.4535	0.00
20/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3228	3	3228	3	0.00
20/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3194	3	3194	3	0.00
20/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3263	3	3263	3	0.00
20/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3161	3	3161	3	0.00
20/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3129	3	3129	3	0.00
20/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3098	3	3098	3	0.00
20/03/2019	R248 On 02-May-19			Bond Future	9.88	90.6151	9.8781	90.6151	102,252.00
20/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1629	2	1629	2	0.00
20/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1583	2	1583	2	0.00
20/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1676	2	1676	2	0.00
20/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1481	2	1481	2	0.00
20/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1402	2	1402	2	0.00
20/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1441	2	1441	2	0.00
20/03/2019	R248 On 01-August-19			Bond Future	9.94	92.3082	9.9359	92.3082	100.00
20/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	4952	5	4952	5	0.00
20/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	4895	5	4895	5	0.00
20/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	4837	5	4837	5	0.00
20/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1489	2	1489	2	0.00
20/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1511	2	1511	2	0.00
20/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1467	2	1467	2	0.00
20/03/2019	R248 On 07-November-19			Bond Future	9.99	89.7985	9.9944	89.7985	0.00
20/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4106	4	4106	4	0.00
20/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4062	4	4062	4	0.00
20/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4018	4	4018	4	0.00
20/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3847	4	3847	4	0.00
20/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3887	4	3887	4	0.00
20/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3808	4	3808	4	0.00