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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
29/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	2025 On 02-May-19			Bond Future	133.42	133.4603	133.4244	133.4603	691.00
29/03/2019	2025 On 01-August-19			Bond Future	134.48	134.5120	134.4756	134.5120	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
29/03/2019	2025 On 07-November-19			Bond Future	137.31	137.3484	137.3110	137.3484	0.00
29/03/2019	2029 On 02-May-19			Bond Future	99.91	99.9723	99.9105	99.9723	3,020.00
29/03/2019	2029 On 01-August-19			Bond Future	101.79	101.8516	101.7886	101.8516	0.00
29/03/2019	2029 On 07-November-19			Bond Future	102.83	102.8918	102.8272	102.8918	0.00
29/03/2019	2030 On 02-May-19			Bond Future	9.17	93.5067	9.1741	93.5067	46,283.00
29/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1832	1	1832	1	0.00
29/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	6259	6	6259	6	0.00
29/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1923	1	1923	1	0.00
29/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	320	0	320	0	3,000.00
29/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1877	1	1877	1	3,000.00
29/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	451	1	451	1	0.00
29/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	434	1	434	1	0.00
29/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2091	3	2091	3	0.00
29/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	13	0	13	0	3,000.00
29/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	468	1	468	1	0.00
29/03/2019	2030 On 01-August-19			Bond Future	9.24	91.2366	9.2374	91.2366	0.00
29/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	198	0	198	0	2,025.00
29/03/2019	2030 On 01-August-19	9.22	Call	Bond Future	1870	2	1870	2	5,400.00
29/03/2019	2030 On 01-August-19	9.69	Call	Bond Future	3702	3	3702	3	0.00
29/03/2019	2030 On 01-August-19	9.68	Call	Bond Future	3658	3	3658	3	0.00
29/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1652	1	1652	1	2,025.00
29/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4778	4	4778	4	0.00
29/03/2019	2030 On 01-August-19	8.67	Call	Bond Future	548	0	548	0	5,400.00
29/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4730	4	4730	4	0.00
29/03/2019	2030 On 01-August-19	9.27	Call	Bond Future	2036	2	2036	2	4,800.00
29/03/2019	2030 On 01-August-19	8.77	Call	Bond Future	721	1	721	1	4,800.00
29/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4682	4	4682	4	0.00
29/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	635	1	635	1	0.00
29/03/2019	2030 On 01-August-19	8.77	Put	Bond Future	3709	4	3709	4	0.00
29/03/2019	2030 On 01-August-19	9.27	Put	Bond Future	1832	2	1832	2	0.00
29/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	656	1	656	1	0.00
29/03/2019	2030 On 01-August-19	9.68	Put	Bond Future	942	1	942	1	4,800.00
29/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2201	3	2201	3	0.00
29/03/2019	2030 On 01-August-19	8.67	Put	Bond Future	4192	5	4192	5	0.00

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29/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	645	1	645	1	0.00
29/03/2019	2030 On 01-August-19	9.69	Put	Bond Future	926	1	926	1	5,400.00
29/03/2019	2030 On 01-August-19	9.22	Put	Bond Future	1979	2	1979	2	0.00
29/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	5982	7	5982	7	0.00
29/03/2019	2030 On 07-November-19			Bond Future	9.29	93.1380	9.2896	93.1380	0.00
29/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3284	3	3284	3	0.00
29/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3320	3	3320	3	0.00
29/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3247	3	3247	3	0.00
29/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2148	3	2148	3	0.00
29/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2124	3	2124	3	0.00
29/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2100	2	2100	2	0.00
29/03/2019	2032 On 02-May-19			Bond Future	9.40	91.5648	9.4032	91.5648	42,232.00
29/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1966	2	1966	2	0.00
29/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2063	2	2063	2	0.00
29/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	2015	2	2015	2	0.00
29/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	546	1	546	1	0.00
29/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	508	1	508	1	0.00
29/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	526	1	526	1	0.00
29/03/2019	2032 On 01-August-19			Bond Future	9.46	93.2636	9.4645	93.2636	0.00
29/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	5035	4	5035	4	0.00
29/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4984	4	4984	4	0.00
29/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4932	4	4932	4	0.00
29/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	793	1	793	1	0.00
29/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	769	1	769	1	0.00
29/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	781	1	781	1	0.00
29/03/2019	2032 On 07-November-19			Bond Future	9.52	91.0440	9.5225	91.0440	0.00
29/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3690	3	3690	3	0.00
29/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3651	3	3651	3	0.00
29/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3612	3	3612	3	0.00
29/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2402	3	2402	3	0.00
29/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2429	3	2429	3	0.00
29/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2375	3	2375	3	0.00
29/03/2019	2033 On 02-May-19			Bond Future	101.97	102.1255	101.9714	102.1255	6,090.00
29/03/2019	2033 On 01-August-19			Bond Future	103.89	104.0453	103.8881	104.0453	0.00

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29/03/2019	2033 On 07-November-19			Bond Future	104.90	105.0555	104.8950	105.0555	0.00
29/03/2019	2037 On 02-May-19			Bond Future	9.69	91.4183	9.6899	91.4183	52,038.00
29/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1724	1	1724	1	0.00
29/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1772	1	1772	1	0.00
29/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1676	1	1676	1	0.00
29/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	905	1	905	1	0.00
29/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	876	1	876	1	0.00
29/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	848	1	848	1	0.00
29/03/2019	2037 On 01-August-19			Bond Future	9.76	88.8591	9.7557	88.8591	0.00
29/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5019	4	5019	4	0.00
29/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5129	4	5129	4	0.00
29/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5074	4	5074	4	0.00
29/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1054	1	1054	1	0.00
29/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1038	1	1038	1	0.00
29/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1070	1	1070	1	0.00
29/03/2019	2037 On 07-November-19			Bond Future	9.81	90.7110	9.8131	90.7110	0.00
29/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3938	4	3938	4	0.00
29/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4024	4	4024	4	0.00
29/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3981	4	3981	4	0.00
29/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	2881	3	2881	3	0.00
29/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	2850	3	2850	3	0.00
29/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	2913	3	2913	3	0.00
29/03/2019	2038 On 02-May-19			Bond Future	121.05	121.0143	121.0478	121.0143	11,059.00
29/03/2019	2038 On 01-August-19			Bond Future	121.68	121.6500	121.6843	121.6500	0.00
29/03/2019	2038 On 07-November-19			Bond Future	124.25	124.2154	124.2500	124.2154	0.00
29/03/2019	2040 On 02-May-19			Bond Future	9.80	94.6021	9.7951	94.6021	23,899.00
29/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1792	1	1792	1	0.00
29/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3574	3	3574	3	1,150.00
29/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1741	1	1741	1	0.00
29/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	605	0	605	0	1,150.00
29/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1692	1	1692	1	0.00
29/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	958	1	958	1	0.00
29/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	990	1	990	1	0.00
29/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2250	3	2250	3	0.00

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29/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	926	1	926	1	0.00
29/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	303	0	303	0	0.00
29/03/2019	2040 On 01-August-19			Bond Future	9.86	91.8516	9.8614	91.8516	0.00
29/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5105	5	5105	5	0.00
29/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5163	5	5163	5	0.00
29/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5221	5	5221	5	0.00
29/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1118	1	1118	1	0.00
29/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1154	1	1154	1	0.00
29/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1136	1	1136	1	0.00
29/03/2019	2040 On 07-November-19			Bond Future	9.92	93.7659	9.9198	93.7659	0.00
29/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4138	4	4138	4	0.00
29/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4184	4	4184	4	0.00
29/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4229	4	4229	4	0.00
29/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3182	4	3182	4	0.00
29/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3251	4	3251	4	0.00
29/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3217	4	3217	4	0.00
29/03/2019	2044 On 02-May-19			Bond Future	9.76	92.0330	9.7635	92.0330	38,276.00
29/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2040	2	2040	2	0.00
29/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2094	2	2094	2	0.00
29/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2149	2	2149	2	0.00
29/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	856	1	856	1	0.00
29/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	828	1	828	1	0.00
29/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	886	1	886	1	0.00
29/03/2019	2044 On 01-August-19			Bond Future	9.83	89.3600	9.8254	89.3600	0.00
29/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5601	5	5601	5	0.00
29/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6462	6	6462	6	0.00
29/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5662	5	5662	5	0.00
29/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2755	2	2755	2	100.00
29/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	915	1	915	1	100.00
29/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5541	5	5541	5	0.00
29/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1055	1	1055	1	0.00
29/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	4992	6	4992	6	0.00
29/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	827	1	827	1	100.00
29/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1022	1	1022	1	0.00

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29/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2464	3	2464	3	0.00
29/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1038	1	1038	1	0.00
29/03/2019	2044 On 07-November-19			Bond Future	9.88	91.2224	9.8796	91.2224	0.00
29/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4549	4	4549	4	0.00
29/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4596	4	4596	4	0.00
29/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4501	4	4501	4	0.00
29/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3096	4	3096	4	0.00
29/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3062	4	3062	4	0.00
29/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3029	3	3029	3	0.00
29/03/2019	2046 On 02-May-19			Bond Future	112.49	113.3073	112.4935	113.3073	12,523.00
29/03/2019	2046 On 01-August-19			Bond Future	114.61	115.4374	114.6081	115.4374	0.00
29/03/2019	2046 On 07-November-19			Bond Future	115.28	116.1311	115.2844	116.1311	0.00
29/03/2019	2050 On 02-May-19			Bond Future	117.63	118.5612	117.6269	118.5612	10,684.00
29/03/2019	2050 On 01-August-19			Bond Future	118.02	118.9725	118.0205	118.9725	0.00
29/03/2019	2050 On 07-November-19			Bond Future	120.51	121.4811	120.5090	121.4811	0.00
29/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	AL37 On 02-May-19			Index Future	631.64	629.9250	631.6380	629.9250	0.00
29/03/2019	AL37 On 01-August-19			Index Future	643.36	641.6110	643.3560	641.6110	0.00
29/03/2019	AL37 On 07-November-19			Index Future	656.76	654.9760	656.7560	654.9760	0.00
29/03/2019	AL7T On 02-May-19			Index Future	730.99	726.6400	730.9920	726.6400	0.00
29/03/2019	AL7T On 01-August-19			Index Future	744.55	740.1210	744.5530	740.1210	0.00
29/03/2019	AL7T On 07-November-19			Index Future	760.06	755.5380	760.0600	755.5380	0.00
29/03/2019	ALBI On 02-May-19			Index Future	661.43	656.6510	661.4310	656.6510	898.00
29/03/2019	ALBI On 01-August-19			Index Future	673.70	668.8340	673.7020	668.8340	26.00
29/03/2019	ALBI On 07-November-19			Index Future	687.73	682.7650	687.7340	682.7650	0.00
29/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/03/2019	ES33 On 02-May-19			Bond Future	10.86	76.2188	10.8637	76.2188	350.00
29/03/2019	ES33 On 01-August-19			Bond Future	10.97	77.6328	10.9687	77.6328	0.00
29/03/2019	ES33 On 07-November-19			Bond Future	11.08	75.4543	11.0777	75.4543	0.00
29/03/2019	ES42 On 02-May-19			Bond Future	11.15	77.8557	11.1450	77.8557	4,919.00
29/03/2019	ES42 On 01-August-19			Bond Future	11.25	79.3001	11.2487	79.3001	0.00
29/03/2019	ES42 On 07-November-19			Bond Future	11.36	76.6861	11.3566	76.6861	0.00
29/03/2019	GOVI On 02-May-19			GOVI	654.99	650.0580	654.9920	650.0580	448.00
29/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	71120	2	71120	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
29/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	71220	2	71220	2	0.00
29/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	71320	2	71320	2	0.00
29/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 01-August-19			GOVI	667.14	662.1170	667.1430	662.1170	0.00
29/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	284530	23	284530	23	0.00
29/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	284630	23	284630	23	0.00
29/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	284730	23	284730	23	0.00
29/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 07-November-19			GOVI	681.04	675.9090	681.0380	675.9090	0.00
29/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	81380	3	81380	3	0.00
29/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	81280	3	81280	3	0.00
29/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	81180	3	81180	3	0.00
29/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
29/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
29/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/03/2019	IGOV On 02-May-19			Index Future	254.77	255.4050	254.7660	255.4050	723.00
29/03/2019	IGOV On 01-August-19			Index Future	259.56	260.2060	259.5550	260.2060	0.00
29/03/2019	IGOV On 07-November-19			Index Future	265.03	265.6920	265.0280	265.6920	0.00
29/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
29/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.86	99.8600	99.8600	99.8600	0.00
29/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
29/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.86	101.8600	101.8600	101.8600	0.00
29/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.79	102.8000	102.7900	102.8000	0.00
29/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7800	98.7600	98.7800	0.00
29/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.30	102.3300	102.3000	102.3300	0.00
29/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.26	99.3000	99.2600	99.3000	0.00
29/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.01	96.0600	96.0100	96.0600	0.00
29/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.18	95.2300	95.1800	95.2300	0.00
29/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.29	94.3300	94.2900	94.3300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.34	94.4000	94.3400	94.4000	0.00
29/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.41	96.5000	96.4100	96.5000	51.00
29/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.44	96.5500	96.4400	96.5500	0.00
29/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.54	97.6600	97.5400	97.6600	0.00
29/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.39	101.5300	101.3900	101.5300	0.00
29/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.57	102.7300	102.5700	102.7300	0.00
29/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.84	96.0100	95.8400	96.0100	0.00
29/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.83	102.0200	101.8300	102.0200	0.00
29/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.24	97.4400	97.2400	97.4400	0.00
29/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.42	93.7600	93.4200	93.7600	0.00
29/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.35	90.7100	90.3500	90.7100	0.00
29/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.04	89.4100	89.0400	89.4100	0.00
29/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.18	91.5600	91.1800	91.5600	0.00
29/03/2019	IS10 On 21-December-26			Interest Rate Swap	94.98	95.3600	94.9800	95.3600	0.00
29/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.52	93.9000	93.5200	93.9000	0.00
29/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.58	95.9700	95.5800	95.9700	0.00
29/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.06	101.4500	101.0600	101.4500	0.00
29/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.40	101.8000	101.4000	101.8000	0.00
29/03/2019	IS10 On 22-March-28			Interest Rate Swap	94.84	95.2600	94.8400	95.2600	0.00
29/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.09	102.5000	102.0900	102.5000	0.00
29/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.59	96.0100	95.5900	96.0100	0.00
29/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
29/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
29/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
29/03/2019	R023 On 02-May-19			Bond Future	7.74	101.1714	7.7425	101.1714	66,073.00
29/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2311	2	2311	2	0.00
29/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2280	2	2280	2	0.00
29/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2248	2	2248	2	0.00
29/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	11	0	11	0	0.00
29/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	11	0	11	0	0.00
29/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	10	0	10	0	0.00
29/03/2019	R023 On 01-August-19			Bond Future	7.76	103.0484	7.7560	103.0484	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
29/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3586	3	3586	3	0.00
29/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3641	3	3641	3	0.00
29/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3613	3	3613	3	0.00
29/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	62	0	62	0	0.00
29/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	60	0	60	0	0.00
29/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	64	0	64	0	0.00
29/03/2019	R023 On 07-November-19			Bond Future	7.75	101.2604	7.7522	101.2604	0.00
29/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1406	1	1406	1	0.00
29/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1426	1	1426	1	0.00
29/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1445	1	1445	1	0.00
29/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	738	1	738	1	0.00
29/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	747	1	747	1	0.00
29/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	756	1	756	1	0.00
29/03/2019	R035 On 02-May-19			Bond Future	9.61	94.8568	9.6083	94.8568	81,891.00
29/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1794	1	1794	1	0.00
29/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1843	1	1843	1	0.00
29/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1745	1	1745	1	0.00
29/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	816	1	816	1	0.00
29/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	762	1	762	1	0.00
29/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	788	1	788	1	0.00
29/03/2019	R035 On 01-August-19			Bond Future	9.67	96.6166	9.6702	96.6166	0.00
29/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5142	5	5142	5	0.00
29/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5087	4	5087	4	0.00
29/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5032	4	5032	4	0.00
29/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	976	1	976	1	0.00
29/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	992	1	992	1	0.00
29/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	961	1	961	1	0.00
29/03/2019	R035 On 07-November-19			Bond Future	9.73	94.1236	9.7323	94.1236	0.00
29/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3941	3	3941	3	0.00
29/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3983	3	3983	3	0.00
29/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4026	4	4026	4	0.00
29/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	2918	3	2918	3	0.00
29/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	2857	3	2857	3	0.00
29/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	2887	3	2887	3	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
29/03/2019	R186 On 02-May-19			Bond Future	8.62	113.7620	8.6162	113.7620	89,899.00
29/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2554	2	2554	2	0.00
29/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	954	1	954	1	3,250.00
29/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2504	2	2504	2	0.00
29/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	8124	8	8124	8	0.00
29/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	6408	6	6408	6	0.00
29/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	7537	7	7537	7	0.00
29/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3696	3	3696	3	3,250.00
29/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1934	2	1934	2	0.00
29/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2454	2	2454	2	0.00
29/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3964	3	3964	3	200.00
29/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1503	1	1503	1	7,500.00
29/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2654	2	2654	2	0.00
29/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1123	1	1123	1	200.00
29/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3430	3	3430	3	90.00
29/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	860	1	860	1	90.00
29/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	542	0	542	0	7,000.00
29/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2405	2	2405	2	7,000.00
29/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7858	7	7858	7	0.00
29/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	431	1	431	1	0.00
29/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	181	0	181	0	7,500.00
29/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1227	2	1227	2	0.00
29/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	838	1	838	1	0.00
29/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	43	0	43	0	0.00
29/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	632	1	632	1	0.00
29/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	144	0	144	0	3,250.00
29/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	284	0	284	0	8,250.00
29/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
29/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	70	0	70	0	0.00
29/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	4	0	4	0	7,000.00
29/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
29/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	166	0	166	0	0.00
29/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	55	0	55	0	0.00
29/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	756	1	756	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
29/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	1	0	1	0	90.00
29/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	173	0	173	0	0.00
29/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	158	0	158	0	0.00
29/03/2019	R186 On 01-August-19			Bond Future	8.67	110.5733	8.6691	110.5733	10.00
29/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	754	1	754	1	6,000.00
29/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2985	3	2985	3	6,000.00
29/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	5071	5	5071	5	0.00
29/03/2019	R186 On 01-August-19	8.38	Call	Bond Future	914	1	914	1	19,142.00
29/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	5166	5	5166	5	0.00
29/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7777	7	7777	7	0.00
29/03/2019	R186 On 01-August-19	8.70	Call	Bond Future	1739	1	1739	1	19,142.00
29/03/2019	R186 On 01-August-19	9.22	Call	Bond Future	3700	3	3700	3	0.00
29/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	5119	5	5119	5	0.00
29/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	347	0	347	0	0.00
29/03/2019	R186 On 01-August-19	9.22	Put	Bond Future	615	1	615	1	19,142.00
29/03/2019	R186 On 01-August-19	8.38	Put	Bond Future	2578	3	2578	3	0.00
29/03/2019	R186 On 01-August-19	8.70	Put	Bond Future	1562	2	1562	2	0.00
29/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	341	0	341	0	0.00
29/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	98	0	98	0	6,000.00
29/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	354	0	354	0	0.00
29/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	840	1	840	1	0.00
29/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	2886	3	2886	3	0.00
29/03/2019	R186 On 07-November-19			Bond Future	8.71	112.8774	8.7122	112.8774	0.00
29/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2979	3	2979	3	0.00
29/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	3013	3	3013	3	0.00
29/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	3048	3	3048	3	0.00
29/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	1709	2	1709	2	0.00
29/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	1689	2	1689	2	0.00
29/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	1729	2	1729	2	0.00
29/03/2019	R197 On 02-May-19			Bond Future	299.52	299.3163	299.5201	299.3163	2,350.00
29/03/2019	R197 On 01-August-19			Bond Future	297.60	297.3881	297.5956	297.3881	40.00
29/03/2019	R197 On 07-November-19			Bond Future	303.87	303.6593	303.8707	303.6593	0.00
29/03/2019	R202 On 02-May-19			Bond Future	232.63	233.6237	232.6288	233.6237	8,706.00
29/03/2019	R202 On 01-August-19			Bond Future	232.99	234.0027	232.9889	234.0027	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
29/03/2019	R202 On 07-November-19			Bond Future	237.90	238.9369	237.9015	238.9369	0.00
29/03/2019	R207 On 02-May-19			Bond Future	6.64	102.6022	6.6391	102.6022	6,013.00
29/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	646	1	646	1	0.00
29/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	659	1	659	1	0.00
29/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	652	1	652	1	0.00
29/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 01-August-19			Bond Future	6.09	100.8644	6.0900	100.8644	50.00
29/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	538	1	538	1	0.00
29/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	543	1	543	1	0.00
29/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	547	1	547	1	0.00
29/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 07-November-19			Bond Future	3.46	102.9661	3.4605	102.9661	0.00
29/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
29/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	252	0	252	0	0.00
29/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	250	0	250	0	0.00
29/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	248	0	248	0	0.00
29/03/2019	R208 On 02-May-19			Bond Future	6.90	100.3668	6.9046	100.3668	15,592.00
29/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1927	2	1927	2	0.00
29/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1961	2	1961	2	0.00
29/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1944	2	1944	2	0.00
29/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
29/03/2019	R208 On 01-August-19			Bond Future	6.80	102.2289	6.8045	102.2289	0.00
29/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	2075	2	2075	2	0.00
29/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	2061	2	2061	2	0.00
29/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	2046	2	2046	2	0.00
29/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	6	0	6	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
29/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	5	0	5	0	0.00
29/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	5	0	5	0	0.00
29/03/2019	R208 On 07-November-19			Bond Future	6.59	100.9528	6.5914	100.9528	0.00
29/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	524	1	524	1	0.00
29/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	514	0	514	0	0.00
29/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	504	0	504	0	0.00
29/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	203	0	203	0	0.00
29/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	207	0	207	0	0.00
29/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	200	0	200	0	0.00
29/03/2019	R209 On 02-May-19			Bond Future	9.55	72.5034	9.5458	72.5034	101,914.00
29/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1589	1	1589	1	0.00
29/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5935	5	5935	5	0.00
29/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	7126	6	7126	6	0.00
29/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1631	1	1631	1	0.00
29/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	490	0	490	0	760.00
29/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2837	2	2837	2	760.00
29/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1547	1	1547	1	0.00
29/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	670	1	670	1	0.00
29/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	1798	2	1798	2	0.00
29/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	23	0	23	0	11,560.00
29/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	8	0	8	0	760.00
29/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	242	0	242	0	0.00
29/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	647	1	647	1	0.00
29/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	625	1	625	1	0.00
29/03/2019	R209 On 01-August-19			Bond Future	9.60	73.8485	9.6007	73.8485	0.00
29/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4304	4	4304	4	0.00
29/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1139	1	1139	1	7,560.00
29/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4398	4	4398	4	0.00
29/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5820	5	5820	5	0.00
29/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2778	2	2778	2	7,560.00
29/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4351	4	4351	4	0.00
29/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	516	1	516	1	7,560.00
29/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3139	4	3139	4	0.00
29/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1495	2	1495	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
29/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	832	1	832	1	0.00
29/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	846	1	846	1	0.00
29/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	819	1	819	1	0.00
29/03/2019	R209 On 07-November-19			Bond Future	9.65	72.2335	9.6526	72.2335	0.00
29/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3422	3	3422	3	0.00
29/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3496	3	3496	3	0.00
29/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3459	3	3459	3	0.00
29/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2454	3	2454	3	0.00
29/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2427	3	2427	3	0.00
29/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2480	3	2480	3	0.00
29/03/2019	R210 On 02-May-19			Bond Future	184.88	184.7544	184.8783	184.7544	1,628.00
29/03/2019	R210 On 01-August-19			Bond Future	188.35	188.2275	188.3536	188.2275	0.00
29/03/2019	R210 On 07-November-19			Bond Future	189.69	189.5585	189.6869	189.5585	0.00
29/03/2019	R212 On 02-May-19			Bond Future	156.77	156.7480	156.7692	156.7480	7,946.00
29/03/2019	R212 On 01-August-19			Bond Future	157.50	157.4745	157.4961	157.4745	0.00
29/03/2019	R212 On 07-November-19			Bond Future	160.82	160.7953	160.8170	160.7953	0.00
29/03/2019	R213 On 02-May-19			Bond Future	9.29	84.3759	9.2916	84.3759	28,756.00
29/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1767	1	1767	1	0.00
29/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1723	1	1723	1	0.00
29/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1680	1	1680	1	0.00
29/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	488	1	488	1	0.00
29/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	506	1	506	1	0.00
29/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	470	1	470	1	0.00
29/03/2019	R213 On 01-August-19			Bond Future	9.35	85.9412	9.3486	85.9412	0.00
29/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4455	4	4455	4	0.00
29/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4502	4	4502	4	0.00
29/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4549	4	4549	4	0.00
29/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	643	1	643	1	0.00
29/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	665	1	665	1	0.00
29/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	654	1	654	1	0.00
29/03/2019	R213 On 07-November-19			Bond Future	9.41	84.1778	9.4050	84.1778	0.00
29/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3262	3	3262	3	0.00
29/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3298	3	3298	3	0.00
29/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3334	3	3334	3	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
29/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2158	3	2158	3	0.00
29/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2206	3	2206	3	0.00
29/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2181	3	2181	3	0.00
29/03/2019	R214 On 02-May-19			Bond Future	9.76	71.3289	9.7561	71.3289	21,077.00
29/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1568	1	1568	1	0.00
29/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1486	1	1486	1	0.00
29/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1527	1	1527	1	0.00
29/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	822	1	822	1	0.00
29/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	796	1	796	1	0.00
29/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	848	1	848	1	0.00
29/03/2019	R214 On 01-August-19			Bond Future	9.81	72.6522	9.8120	72.6522	0.00
29/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4324	4	4324	4	0.00
29/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4372	4	4372	4	0.00
29/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4276	4	4276	4	0.00
29/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	963	1	963	1	0.00
29/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	948	1	948	1	0.00
29/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	934	1	934	1	0.00
29/03/2019	R214 On 07-November-19			Bond Future	9.87	70.8657	9.8680	70.8657	0.00
29/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3585	3	3585	3	0.00
29/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3548	3	3548	3	0.00
29/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3623	3	3623	3	0.00
29/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2671	3	2671	3	0.00
29/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2643	3	2643	3	0.00
29/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2615	3	2615	3	0.00
29/03/2019	R248 On 02-May-19			Bond Future	9.73	91.3199	9.7257	91.3199	103,281.00
29/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2305	2	2305	2	0.00
29/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2247	2	2247	2	0.00
29/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2363	2	2363	2	0.00
29/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	816	1	816	1	0.00
29/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	761	1	761	1	0.00
29/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	788	1	788	1	0.00
29/03/2019	R248 On 01-August-19			Bond Future	9.78	93.0141	9.7804	93.0141	100.00
29/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5845	5	5845	5	0.00
29/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5783	5	5783	5	0.00

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29/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5721	5	5721	5	0.00
29/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1036	1	1036	1	0.00
29/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1053	1	1053	1	0.00
29/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1019	1	1019	1	0.00
29/03/2019	R248 On 07-November-19			Bond Future	9.84	90.5094	9.8351	90.5094	0.00
29/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4735	4	4735	4	0.00
29/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4686	4	4686	4	0.00
29/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4636	4	4636	4	0.00
29/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3111	4	3111	4	0.00
29/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3146	4	3146	4	0.00
29/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3077	4	3077	4	0.00