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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
18/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	2025 On 02-May-19			Bond Future	133.98	133.9517	133.9785	133.9517	691.00
18/03/2019	2025 On 01-August-19			Bond Future	135.06	135.0365	135.0634	135.0365	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
18/03/2019	2025 On 07-November-19			Bond Future	137.93	137.9042	137.9311	137.9042	0.00
18/03/2019	2029 On 02-May-19			Bond Future	100.47	100.5092	100.4729	100.5092	3,020.00
18/03/2019	2029 On 01-August-19			Bond Future	102.38	102.4164	102.3792	102.4164	0.00
18/03/2019	2029 On 07-November-19			Bond Future	103.45	103.4836	103.4451	103.4836	0.00
18/03/2019	2030 On 02-May-19			Bond Future	9.26	93.7642	9.2595	93.7642	45,467.00
18/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1621	2	1621	2	0.00
18/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5755	6	5755	6	0.00
18/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1700	2	1700	2	0.00
18/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	317	0	317	0	3,000.00
18/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1660	2	1660	2	3,000.00
18/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	777	1	777	1	0.00
18/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	754	1	754	1	0.00
18/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2631	3	2631	3	0.00
18/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	52	0	52	0	3,000.00
18/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	800	1	800	1	0.00
18/03/2019	2030 On 01-August-19			Bond Future	9.32	91.5155	9.3234	91.5155	0.00
18/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	229	0	229	0	2,025.00
18/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4530	5	4530	5	0.00
18/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1624	2	1624	2	2,025.00
18/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4485	5	4485	5	0.00
18/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4439	5	4439	5	0.00
18/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	924	1	924	1	0.00
18/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	950	1	950	1	0.00
18/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6550	6	6550	6	0.00
18/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2710	3	2710	3	0.00
18/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	937	1	937	1	0.00
18/03/2019	2030 On 07-November-19			Bond Future	9.38	93.4366	9.3769	93.4366	0.00
18/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3166	3	3166	3	0.00
18/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3200	3	3200	3	0.00
18/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3131	3	3131	3	0.00
18/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2566	3	2566	3	0.00
18/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2540	3	2540	3	0.00
18/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2514	2	2514	2	0.00
18/03/2019	2032 On 02-May-19			Bond Future	9.49	91.8782	9.4883	91.8782	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1744	2	1744	2	0.00
18/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1829	2	1829	2	0.00
18/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1786	2	1786	2	0.00
18/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	912	1	912	1	0.00
18/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	861	1	861	1	0.00
18/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	886	1	886	1	0.00
18/03/2019	2032 On 01-August-19			Bond Future	9.55	93.5992	9.5502	93.5992	0.00
18/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4752	5	4752	5	0.00
18/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4704	5	4704	5	0.00
18/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4656	5	4656	5	0.00
18/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1100	1	1100	1	0.00
18/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1068	1	1068	1	0.00
18/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1084	1	1084	1	0.00
18/03/2019	2032 On 07-November-19			Bond Future	9.61	91.4006	9.6093	91.4006	0.00
18/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3518	4	3518	4	0.00
18/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3481	4	3481	4	0.00
18/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3444	4	3444	4	0.00
18/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2813	3	2813	3	0.00
18/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2843	3	2843	3	0.00
18/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2784	3	2784	3	0.00
18/03/2019	2033 On 02-May-19			Bond Future	102.51	102.4269	102.5143	102.4269	6,090.00
18/03/2019	2033 On 01-August-19			Bond Future	104.46	104.3705	104.4592	104.3705	0.00
18/03/2019	2033 On 07-November-19			Bond Future	105.49	105.4030	105.4933	105.4030	0.00
18/03/2019	2037 On 02-May-19			Bond Future	9.74	92.0807	9.7397	92.0807	52,125.00
18/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1689	2	1689	2	0.00
18/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1733	2	1733	2	0.00
18/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1646	2	1646	2	0.00
18/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1260	1	1260	1	0.00
18/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1226	1	1226	1	0.00
18/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1194	1	1194	1	0.00
18/03/2019	2037 On 01-August-19			Bond Future	9.81	89.5502	9.8050	89.5502	0.00
18/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4937	5	4937	5	0.00
18/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5042	5	5042	5	0.00
18/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4990	5	4990	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
18/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1346	1	1346	1	0.00
18/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1327	1	1327	1	0.00
18/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1365	1	1365	1	0.00
18/03/2019	2037 On 07-November-19			Bond Future	9.86	91.4301	9.8623	91.4301	0.00
18/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3911	4	3911	4	0.00
18/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3993	4	3993	4	0.00
18/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3952	4	3952	4	0.00
18/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3223	3	3223	3	0.00
18/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3190	3	3190	3	0.00
18/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3256	3	3256	3	0.00
18/03/2019	2038 On 02-May-19			Bond Future	122.45	122.4877	122.4464	122.4877	11,059.00
18/03/2019	2038 On 01-August-19			Bond Future	123.13	123.1729	123.1302	123.1729	0.00
18/03/2019	2038 On 07-November-19			Bond Future	125.74	125.7886	125.7446	125.7886	0.00
18/03/2019	2040 On 02-May-19			Bond Future	9.83	95.3133	9.8297	95.3133	23,819.00
18/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1876	2	1876	2	0.00
18/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3536	4	3536	4	1,150.00
18/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1829	2	1829	2	0.00
18/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	753	1	753	1	1,150.00
18/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1783	2	1783	2	0.00
18/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1333	1	1333	1	0.00
18/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1369	1	1369	1	0.00
18/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1297	1	1297	1	0.00
18/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	553	1	553	1	0.00
18/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2684	3	2684	3	0.00
18/03/2019	2040 On 01-August-19			Bond Future	9.90	92.5931	9.8951	92.5931	0.00
18/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5216	5	5216	5	0.00
18/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5272	5	5272	5	0.00
18/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5327	6	5327	6	0.00
18/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1500	1	1500	1	0.00
18/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1542	1	1542	1	0.00
18/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1521	1	1521	1	0.00
18/03/2019	2040 On 07-November-19			Bond Future	9.95	94.5368	9.9528	94.5368	0.00
18/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4102	4	4102	4	0.00
18/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4146	4	4146	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
18/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4190	4	4190	4	0.00
18/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3411	3	3411	3	0.00
18/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3483	3	3483	3	0.00
18/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3447	3	3447	3	0.00
18/03/2019	2044 On 02-May-19			Bond Future	9.83	92.5941	9.8280	92.5941	37,864.00
18/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1922	2	1922	2	0.00
18/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1970	2	1970	2	0.00
18/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2019	2	2019	2	0.00
18/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1281	1	1281	1	0.00
18/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1247	1	1247	1	0.00
18/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1316	1	1316	1	0.00
18/03/2019	2044 On 01-August-19			Bond Future	9.89	89.9481	9.8900	89.9481	0.00
18/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5518	6	5518	6	0.00
18/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6326	7	6326	7	0.00
18/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2848	3	2848	3	100.00
18/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5575	6	5575	6	0.00
18/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1146	1	1146	1	100.00
18/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5462	6	5462	6	0.00
18/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1519	1	1519	1	0.00
18/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5765	6	5765	6	0.00
18/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1235	1	1235	1	100.00
18/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1477	1	1477	1	0.00
18/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3099	3	3099	3	0.00
18/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1498	1	1498	1	0.00
18/03/2019	2044 On 07-November-19			Bond Future	9.94	91.8364	9.9446	91.8364	0.00
18/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4371	5	4371	5	0.00
18/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4416	5	4416	5	0.00
18/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4326	4	4326	4	0.00
18/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3461	3	3461	3	0.00
18/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3425	3	3425	3	0.00
18/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3389	3	3389	3	0.00
18/03/2019	2046 On 02-May-19			Bond Future	114.21	114.5766	114.2122	114.5766	12,523.00
18/03/2019	2046 On 01-August-19			Bond Future	116.38	116.7507	116.3791	116.7507	0.00
18/03/2019	2046 On 07-November-19			Bond Future	117.11	117.4897	117.1097	117.4897	0.00

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18/03/2019	2050 On 02-May-19			Bond Future	120.20	120.2393	120.1988	120.2393	10,684.00
18/03/2019	2050 On 01-August-19			Bond Future	120.66	120.7032	120.6615	120.7032	0.00
18/03/2019	2050 On 07-November-19			Bond Future	123.22	123.2664	123.2234	123.2664	0.00
18/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	AL37 On 02-May-19			Index Future	629.57	629.9340	629.5650	629.9340	0.00
18/03/2019	AL37 On 01-August-19			Index Future	641.35	641.7330	641.3540	641.7330	0.00
18/03/2019	AL37 On 07-November-19			Index Future	654.81	655.1960	654.8060	655.1960	0.00
18/03/2019	AL7T On 02-May-19			Index Future	727.09	727.7380	727.0920	727.7380	0.00
18/03/2019	AL7T On 01-August-19			Index Future	740.71	741.3690	740.7070	741.3690	0.00
18/03/2019	AL7T On 07-November-19			Index Future	756.24	756.9230	756.2430	756.9230	0.00
18/03/2019	ALBI On 02-May-19			Index Future	658.11	659.2540	658.1100	659.2540	903.00
18/03/2019	ALBI On 01-August-19			Index Future	670.43	671.6030	670.4340	671.6030	0.00
18/03/2019	ALBI On 07-November-19			Index Future	684.50	685.6930	684.4960	685.6930	0.00
18/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

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18/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/03/2019	ES33 On 02-May-19			Bond Future	10.93	76.6316	10.9338	76.6316	350.00
18/03/2019	ES33 On 01-August-19			Bond Future	11.04	78.0669	11.0389	78.0669	0.00
18/03/2019	ES33 On 07-November-19			Bond Future	11.15	75.9089	11.1486	75.9089	0.00
18/03/2019	ES42 On 02-May-19			Bond Future	11.19	78.3887	11.1904	78.3887	4,919.00
18/03/2019	ES42 On 01-August-19			Bond Future	11.29	79.8573	11.2936	79.8573	0.00
18/03/2019	ES42 On 07-November-19			Bond Future	11.40	77.2668	11.4014	77.2668	0.00
18/03/2019	GOVI On 02-May-19			GOVI	651.66	652.8080	651.6590	652.8080	448.00
18/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	37790	5	37790	5	0.00
18/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	37890	5	37890	5	0.00
18/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	37990	5	37990	5	0.00
18/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
18/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
18/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
18/03/2019	GOVI On 01-August-19			GOVI	663.86	665.0360	663.8620	665.0360	0.00
18/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	251720	26	251720	26	0.00
18/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	251820	26	251820	26	0.00
18/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	251920	26	251920	26	0.00
18/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
18/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
18/03/2019	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
18/03/2019	GOVI On 07-November-19			GOVI	677.79	678.9890	677.7860	678.9890	0.00
18/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	48860	6	48860	6	0.00
18/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	48760	6	48760	6	0.00
18/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	48660	6	48660	6	0.00
18/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
18/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
18/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
18/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/03/2019	IGOV On 02-May-19			Index Future	256.81	257.0070	256.8080	257.0070	733.00
18/03/2019	IGOV On 01-August-19			Index Future	261.68	261.8840	261.6800	261.8840	0.00
18/03/2019	IGOV On 07-November-19			Index Future	267.24	267.4440	267.2350	267.4440	0.00
18/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
18/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0200	102.0100	102.0200	0.00
18/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
18/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
18/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
18/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8100	102.8000	102.8100	0.00
18/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.7900	98.7900	98.7900	0.00
18/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.34	102.3500	102.3400	102.3500	0.00
18/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.30	99.3100	99.3000	99.3100	0.00
18/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.07	96.0700	96.0700	96.0700	0.00
18/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.20	95.2100	95.2000	95.2100	0.00
18/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.30	94.3000	94.3000	94.3000	0.00
18/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.36	94.3600	94.3600	94.3600	0.00
18/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.47	96.4700	96.4700	96.4700	51.00
18/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.52	96.5100	96.5200	96.5100	0.00
18/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.62	97.6200	97.6200	97.6200	0.00
18/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.46	101.4700	101.4600	101.4700	0.00
18/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.64	102.6500	102.6400	102.6500	0.00
18/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.91	95.9300	95.9100	95.9300	0.00
18/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.91	101.9400	101.9100	101.9400	0.00
18/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.33	97.3600	97.3300	97.3600	0.00
18/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.49	93.5600	93.4900	93.5600	0.00
18/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.42	90.5000	90.4200	90.5000	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
18/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.12	89.2000	89.1200	89.2000	0.00
18/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.28	91.3700	91.2800	91.3700	0.00
18/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.10	95.1900	95.1000	95.1900	0.00
18/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.65	93.7400	93.6500	93.7400	0.00
18/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.73	95.8200	95.7300	95.8200	0.00
18/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.22	101.3000	101.2200	101.3000	0.00
18/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.57	101.6500	101.5700	101.6500	0.00
18/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.02	95.1000	95.0200	95.1000	0.00
18/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.26	102.3500	102.2600	102.3500	0.00
18/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.76	95.8600	95.7600	95.8600	0.00
18/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
18/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
18/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
18/03/2019	R023 On 02-May-19			Bond Future	7.82	101.2400	7.8240	101.2400	66,540.00
18/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2073	2	2073	2	0.00
18/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2043	2	2043	2	0.00
18/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2013	2	2013	2	0.00
18/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	39	0	39	0	0.00
18/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	40	0	40	0	0.00
18/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	37	0	37	0	0.00
18/03/2019	R023 On 01-August-19			Bond Future	7.84	103.1363	7.8383	103.1363	0.00
18/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3407	3	3407	3	0.00
18/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3459	4	3459	4	0.00
18/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3433	3	3433	3	0.00
18/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	134	0	134	0	0.00
18/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	131	0	131	0	0.00
18/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	137	0	137	0	0.00
18/03/2019	R023 On 07-November-19			Bond Future	7.84	101.3653	7.8369	101.3653	0.00
18/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1312	1	1312	1	0.00
18/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1331	1	1331	1	0.00
18/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1349	1	1349	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
18/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	884	1	884	1	0.00
18/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	894	1	894	1	0.00
18/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	904	1	904	1	0.00
18/03/2019	R035 On 02-May-19			Bond Future	9.66	95.5188	9.6627	95.5188	78,527.00
18/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1773	2	1773	2	0.00
18/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1818	2	1818	2	0.00
18/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1730	2	1730	2	0.00
18/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1217	1	1217	1	0.00
18/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1154	1	1154	1	0.00
18/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1185	1	1185	1	0.00
18/03/2019	R035 On 01-August-19			Bond Future	9.72	97.3080	9.7242	97.3080	0.00
18/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5026	5	5026	5	0.00
18/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4974	5	4974	5	0.00
18/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4922	5	4922	5	0.00
18/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1271	1	1271	1	0.00
18/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1290	1	1290	1	0.00
18/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1253	1	1253	1	0.00
18/03/2019	R035 On 07-November-19			Bond Future	9.79	94.8436	9.7863	94.8436	0.00
18/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3810	4	3810	4	0.00
18/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3850	4	3850	4	0.00
18/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3891	4	3891	4	0.00
18/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3190	3	3190	3	0.00
18/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3125	3	3125	3	0.00
18/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3158	3	3158	3	0.00
18/03/2019	R186 On 02-May-19			Bond Future	8.71	113.7967	8.7114	113.7967	88,046.00
18/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2198	2	2198	2	0.00
18/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	824	1	824	1	3,250.00
18/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2153	2	2153	2	0.00
18/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5869	6	5869	6	0.00
18/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7570	8	7570	8	0.00
18/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6986	7	6986	7	0.00
18/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3246	3	3246	3	3,250.00
18/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1653	2	1653	2	0.00
18/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2109	2	2109	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
18/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3499	4	3499	4	200.00
18/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2066	2	2066	2	7,000.00
18/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7305	7	7305	7	0.00
18/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1283	1	1283	1	7,500.00
18/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2288	2	2288	2	0.00
18/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	963	1	963	1	200.00
18/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2998	3	2998	3	90.00
18/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	746	1	746	1	90.00
18/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	483	1	483	1	7,000.00
18/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	399	0	399	0	7,500.00
18/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1725	2	1725	2	0.00
18/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1281	1	1281	1	0.00
18/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	134	0	134	0	0.00
18/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1030	1	1030	1	0.00
18/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	336	0	336	0	3,250.00
18/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	560	1	560	1	8,250.00
18/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	768	1	768	1	0.00
18/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	3	0	3	0	200.00
18/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	195	0	195	0	0.00
18/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	22	0	22	0	7,000.00
18/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	5	0	5	0	3,250.00
18/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	372	0	372	0	0.00
18/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	7	0	7	0	90.00
18/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	162	0	162	0	0.00
18/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1182	1	1182	1	0.00
18/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	385	0	385	0	0.00
18/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	360	0	360	0	0.00
18/03/2019	R186 On 01-August-19			Bond Future	8.77	110.6288	8.7654	110.6288	10.00
18/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	746	1	746	1	6,000.00
18/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2812	3	2812	3	6,000.00
18/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4769	5	4769	5	0.00
18/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4859	5	4859	5	0.00
18/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7342	7	7342	7	0.00
18/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4814	5	4814	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
18/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	590	1	590	1	0.00
18/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	581	1	581	1	0.00
18/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	211	0	211	0	6,000.00
18/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	599	1	599	1	0.00
18/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1215	1	1215	1	0.00
18/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3425	3	3425	3	0.00
18/03/2019	R186 On 07-November-19			Bond Future	8.81	112.9508	8.8107	112.9508	0.00
18/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2797	3	2797	3	0.00
18/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2830	3	2830	3	0.00
18/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2862	3	2862	3	0.00
18/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2068	2	2068	2	0.00
18/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2046	2	2046	2	0.00
18/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2090	2	2090	2	0.00
18/03/2019	R197 On 02-May-19			Bond Future	300.55	300.8423	300.5512	300.8423	2,350.00
18/03/2019	R197 On 01-August-19			Bond Future	298.70	298.9956	298.6980	298.9956	40.00
18/03/2019	R197 On 07-November-19			Bond Future	305.04	305.3454	305.0404	305.3454	0.00
18/03/2019	R202 On 02-May-19			Bond Future	233.69	233.7655	233.6863	233.7655	8,666.00
18/03/2019	R202 On 01-August-19			Bond Future	234.11	234.1882	234.1068	234.1882	0.00
18/03/2019	R202 On 07-November-19			Bond Future	239.08	239.1615	239.0772	239.1615	0.00
18/03/2019	R207 On 02-May-19			Bond Future	6.39	102.8150	6.3942	102.8150	6,013.00
18/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	810	1	810	1	0.00
18/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	823	1	823	1	0.00
18/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	816	1	816	1	0.00
18/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
18/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
18/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
18/03/2019	R207 On 01-August-19			Bond Future	5.67	101.0995	5.6665	101.0995	50.00
18/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	723	1	723	1	0.00
18/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	727	1	727	1	0.00
18/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	731	1	731	1	0.00
18/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
18/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
18/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
18/03/2019	R207 On 07-November-19			Bond Future	2.33	103.2214	2.3268	103.2214	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
18/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	15	0	15	0	0.00
18/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	15	0	15	0	0.00
18/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	14	0	14	0	0.00
18/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	62	0	62	0	0.00
18/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	61	0	61	0	0.00
18/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	60	0	60	0	0.00
18/03/2019	R208 On 02-May-19			Bond Future	7.04	100.1725	7.0425	100.1725	14,423.00
18/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1687	2	1687	2	0.00
18/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1721	2	1721	2	0.00
18/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1704	2	1704	2	0.00
18/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	1	0	1	0	0.00
18/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	1	0	1	0	0.00
18/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	1	0	1	0	0.00
18/03/2019	R208 On 01-August-19			Bond Future	6.95	102.0489	6.9528	102.0489	0.00
18/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1863	2	1863	2	0.00
18/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1849	2	1849	2	0.00
18/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1835	2	1835	2	0.00
18/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	22	0	22	0	0.00
18/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	21	0	21	0	0.00
18/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	21	0	21	0	0.00
18/03/2019	R208 On 07-November-19			Bond Future	6.76	100.7843	6.7585	100.7843	0.00
18/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	406	0	406	0	0.00
18/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	398	0	398	0	0.00
18/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	390	0	390	0	0.00
18/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	305	0	305	0	0.00
18/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	310	0	310	0	0.00
18/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	300	0	300	0	0.00
18/03/2019	R209 On 02-May-19			Bond Future	9.61	73.0062	9.6094	73.0062	102,053.00
18/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1534	2	1534	2	0.00
18/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5581	6	5581	6	0.00
18/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6734	7	6734	7	0.00
18/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1572	2	1572	2	0.00
18/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2664	3	2664	3	760.00
18/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1497	2	1497	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
18/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	547	1	547	1	760.00
18/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1037	1	1037	1	0.00
18/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2273	2	2273	2	0.00
18/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	86	0	86	0	11,560.00
18/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	35	0	35	0	760.00
18/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	487	0	487	0	0.00
18/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1010	1	1010	1	0.00
18/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	983	1	983	1	0.00
18/03/2019	R209 On 01-August-19			Bond Future	9.66	74.3737	9.6642	74.3737	0.00
18/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4257	4	4257	4	0.00
18/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1275	1	1275	1	7,560.00
18/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4346	5	4346	5	0.00
18/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5687	6	5687	6	0.00
18/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2813	3	2813	3	7,560.00
18/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4301	4	4301	4	0.00
18/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	797	1	797	1	7,560.00
18/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3688	4	3688	4	0.00
18/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1943	2	1943	2	0.00
18/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1195	1	1195	1	0.00
18/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1212	1	1212	1	0.00
18/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1179	1	1179	1	0.00
18/03/2019	R209 On 07-November-19			Bond Future	9.72	72.7808	9.7165	72.7808	0.00
18/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3289	3	3289	3	0.00
18/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3359	3	3359	3	0.00
18/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3324	3	3324	3	0.00
18/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2730	3	2730	3	0.00
18/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2702	3	2702	3	0.00
18/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2758	3	2758	3	0.00
18/03/2019	R210 On 02-May-19			Bond Future	185.24	185.3029	185.2351	185.3029	1,628.00
18/03/2019	R210 On 01-August-19			Bond Future	188.75	188.8191	188.7495	188.8191	0.00
18/03/2019	R210 On 07-November-19			Bond Future	190.12	190.1905	190.1186	190.1905	0.00
18/03/2019	R212 On 02-May-19			Bond Future	157.11	157.2045	157.1063	157.2045	7,946.00
18/03/2019	R212 On 01-August-19			Bond Future	157.87	157.9675	157.8670	157.9675	0.00
18/03/2019	R212 On 07-November-19			Bond Future	161.22	161.3223	161.2190	161.3223	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
18/03/2019	R213 On 02-May-19			Bond Future	9.38	84.6672	9.3760	84.6672	29,065.00
18/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1601	2	1601	2	0.00
18/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1563	2	1563	2	0.00
18/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1526	2	1526	2	0.00
18/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	856	1	856	1	0.00
18/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	881	1	881	1	0.00
18/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	833	1	833	1	0.00
18/03/2019	R213 On 01-August-19			Bond Future	9.43	86.2531	9.4335	86.2531	0.00
18/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4231	4	4231	4	0.00
18/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4275	4	4275	4	0.00
18/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4319	4	4319	4	0.00
18/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	936	1	936	1	0.00
18/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	964	1	964	1	0.00
18/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	950	1	950	1	0.00
18/03/2019	R213 On 07-November-19			Bond Future	9.49	84.5087	9.4911	84.5087	0.00
18/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3080	3	3080	3	0.00
18/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3114	3	3114	3	0.00
18/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3149	3	3149	3	0.00
18/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2494	2	2494	2	0.00
18/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2546	2	2546	2	0.00
18/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2520	2	2520	2	0.00
18/03/2019	R214 On 02-May-19			Bond Future	9.79	71.9234	9.7944	71.9234	21,122.00
18/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1590	2	1590	2	0.00
18/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1513	2	1513	2	0.00
18/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1551	2	1551	2	0.00
18/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1107	1	1107	1	0.00
18/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1078	1	1078	1	0.00
18/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1136	1	1136	1	0.00
18/03/2019	R214 On 01-August-19			Bond Future	9.85	73.2706	9.8495	73.2706	0.00
18/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4400	5	4400	5	0.00
18/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4446	5	4446	5	0.00
18/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4355	5	4355	5	0.00
18/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1295	1	1295	1	0.00
18/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1278	1	1278	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
18/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1261	1	1261	1	0.00
18/03/2019	R214 On 07-November-19			Bond Future	9.91	71.5077	9.9051	71.5077	0.00
18/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3609	4	3609	4	0.00
18/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3572	4	3572	4	0.00
18/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3646	4	3646	4	0.00
18/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2943	3	2943	3	0.00
18/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2914	3	2914	3	0.00
18/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2886	3	2886	3	0.00
18/03/2019	R248 On 02-May-19			Bond Future	9.79	91.8640	9.7942	91.8640	102,252.00
18/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2140	2	2140	2	0.00
18/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2089	2	2089	2	0.00
18/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2192	2	2192	2	0.00
18/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1259	1	1259	1	0.00
18/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1191	1	1191	1	0.00
18/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1225	1	1225	1	0.00
18/03/2019	R248 On 01-August-19			Bond Future	9.85	93.5847	9.8491	93.5847	100.00
18/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5729	6	5729	6	0.00
18/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5671	6	5671	6	0.00
18/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5613	6	5613	6	0.00
18/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1521	1	1521	1	0.00
18/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1542	1	1542	1	0.00
18/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1500	1	1500	1	0.00
18/03/2019	R248 On 07-November-19			Bond Future	9.90	91.1057	9.9044	91.1057	0.00
18/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4621	5	4621	5	0.00
18/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4573	5	4573	5	0.00
18/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4525	5	4525	5	0.00
18/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3595	4	3595	4	0.00
18/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3631	4	3631	4	0.00
18/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3559	3	3559	3	0.00