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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
22/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	2025 On 02-May-19			Bond Future	133.86	133.8825	133.8595	133.8825	691.00
22/03/2019	2025 On 01-August-19			Bond Future	134.94	134.9596	134.9359	134.9596	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
22/03/2019	2025 On 07-November-19			Bond Future	137.80	137.8197	137.7952	137.8197	0.00
22/03/2019	2029 On 02-May-19			Bond Future	100.29	100.3117	100.2947	100.3117	3,020.00
22/03/2019	2029 On 01-August-19			Bond Future	102.19	102.2105	102.1929	102.2105	0.00
22/03/2019	2029 On 07-November-19			Bond Future	103.25	103.2688	103.2507	103.2688	0.00
22/03/2019	2030 On 02-May-19			Bond Future	9.32	93.3082	9.3171	93.3082	45,467.00
22/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1350	1	1350	1	0.00
22/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5393	5	5393	5	0.00
22/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1424	1	1424	1	0.00
22/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	213	0	213	0	3,000.00
22/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1386	1	1386	1	3,000.00
22/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	866	1	866	1	0.00
22/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	841	1	841	1	0.00
22/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2890	3	2890	3	0.00
22/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	53	0	53	0	3,000.00
22/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	892	1	892	1	0.00
22/03/2019	2030 On 01-August-19			Bond Future	9.38	91.0466	9.3839	91.0466	0.00
22/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	138	0	138	0	2,025.00
22/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4060	4	4060	4	0.00
22/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1267	1	1267	1	2,025.00
22/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4015	4	4015	4	0.00
22/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	3970	4	3970	4	0.00
22/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	828	1	828	1	0.00
22/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	855	1	855	1	0.00
22/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6834	7	6834	7	0.00
22/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2727	3	2727	3	0.00
22/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	842	1	842	1	0.00
22/03/2019	2030 On 07-November-19			Bond Future	9.44	92.9537	9.4405	92.9537	0.00
22/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2877	3	2877	3	0.00
22/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2911	3	2911	3	0.00
22/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2844	3	2844	3	0.00
22/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2665	3	2665	3	0.00
22/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2638	3	2638	3	0.00
22/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2611	3	2611	3	0.00
22/03/2019	2032 On 02-May-19			Bond Future	9.55	91.3508	9.5458	91.3508	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
22/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1455	2	1455	2	0.00
22/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1535	2	1535	2	0.00
22/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1495	2	1495	2	0.00
22/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1017	1	1017	1	0.00
22/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	961	1	961	1	0.00
22/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	989	1	989	1	0.00
22/03/2019	2032 On 01-August-19			Bond Future	9.61	93.0575	9.6103	93.0575	0.00
22/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4270	4	4270	4	0.00
22/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4221	4	4221	4	0.00
22/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4173	4	4173	4	0.00
22/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1023	1	1023	1	0.00
22/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	992	1	992	1	0.00
22/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1007	1	1007	1	0.00
22/03/2019	2032 On 07-November-19			Bond Future	9.67	90.8433	9.6723	90.8433	0.00
22/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3229	3	3229	3	0.00
22/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3193	3	3193	3	0.00
22/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3158	3	3158	3	0.00
22/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2944	3	2944	3	0.00
22/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2975	3	2975	3	0.00
22/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2914	3	2914	3	0.00
22/03/2019	2033 On 02-May-19			Bond Future	102.67	102.5027	102.6687	102.5027	6,090.00
22/03/2019	2033 On 01-August-19			Bond Future	104.61	104.4428	104.6119	104.4428	0.00
22/03/2019	2033 On 07-November-19			Bond Future	105.64	105.4724	105.6448	105.4724	0.00
22/03/2019	2037 On 02-May-19			Bond Future	9.82	91.2562	9.8224	91.2562	52,036.00
22/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1291	1	1291	1	0.00
22/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1330	1	1330	1	0.00
22/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1253	1	1253	1	0.00
22/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1501	2	1501	2	0.00
22/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1462	1	1462	1	0.00
22/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1424	1	1424	1	0.00
22/03/2019	2037 On 01-August-19			Bond Future	9.89	88.7058	9.8910	88.7058	0.00
22/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4259	4	4259	4	0.00
22/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4362	4	4362	4	0.00
22/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4310	4	4310	4	0.00

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22/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1316	1	1316	1	0.00
22/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1296	1	1296	1	0.00
22/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1336	1	1336	1	0.00
22/03/2019	2037 On 07-November-19			Bond Future	9.95	90.5641	9.9516	90.5641	0.00
22/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3484	4	3484	4	0.00
22/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3562	4	3562	4	0.00
22/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3523	4	3523	4	0.00
22/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3461	3	3461	3	0.00
22/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3426	3	3426	3	0.00
22/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3496	3	3496	3	0.00
22/03/2019	2038 On 02-May-19			Bond Future	122.34	122.3600	122.3393	122.3600	11,059.00
22/03/2019	2038 On 01-August-19			Bond Future	123.02	123.0369	123.0157	123.0369	0.00
22/03/2019	2038 On 07-November-19			Bond Future	125.62	125.6445	125.6225	125.6445	0.00
22/03/2019	2040 On 02-May-19			Bond Future	9.92	94.3868	9.9225	94.3868	23,819.00
22/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1349	1	1349	1	0.00
22/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2851	3	2851	3	1,150.00
22/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1309	1	1309	1	0.00
22/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	434	0	434	0	1,150.00
22/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1269	1	1269	1	0.00
22/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1575	2	1575	2	0.00
22/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1618	2	1618	2	0.00
22/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1534	2	1534	2	0.00
22/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	630	1	630	1	0.00
22/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	3128	3	3128	3	0.00
22/03/2019	2040 On 01-August-19			Bond Future	9.99	91.6447	9.9915	91.6447	0.00
22/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4432	5	4432	5	0.00
22/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4486	5	4486	5	0.00
22/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4540	5	4540	5	0.00
22/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1495	1	1495	1	0.00
22/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1539	2	1539	2	0.00
22/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1517	2	1517	2	0.00
22/03/2019	2040 On 07-November-19			Bond Future	10.05	93.5645	10.0529	93.5645	0.00
22/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3681	4	3681	4	0.00
22/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3722	4	3722	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
22/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3763	4	3763	4	0.00
22/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3786	4	3786	4	0.00
22/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3863	4	3863	4	0.00
22/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3825	4	3825	4	0.00
22/03/2019	2044 On 02-May-19			Bond Future	9.92	91.6881	9.9209	91.6881	38,098.00
22/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1378	1	1378	1	0.00
22/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1420	2	1420	2	0.00
22/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1463	2	1463	2	0.00
22/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1512	1	1512	1	0.00
22/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1471	1	1471	1	0.00
22/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1553	2	1553	2	0.00
22/03/2019	2044 On 01-August-19			Bond Future	9.99	89.0208	9.9864	89.0208	0.00
22/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4702	5	4702	5	0.00
22/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5496	6	5496	6	0.00
22/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2177	2	2177	2	100.00
22/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	4757	5	4757	5	0.00
22/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	663	1	663	1	100.00
22/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4646	5	4646	5	0.00
22/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1503	1	1503	1	0.00
22/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	6081	6	6081	6	0.00
22/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1204	1	1204	1	100.00
22/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1459	1	1459	1	0.00
22/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3228	3	3228	3	0.00
22/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1481	1	1481	1	0.00
22/03/2019	2044 On 07-November-19			Bond Future	10.04	90.8856	10.0445	90.8856	0.00
22/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	3908	4	3908	4	0.00
22/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	3950	4	3950	4	0.00
22/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	3865	4	3865	4	0.00
22/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3820	4	3820	4	0.00
22/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3781	4	3781	4	0.00
22/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3743	4	3743	4	0.00
22/03/2019	2046 On 02-May-19			Bond Future	113.79	114.2396	113.7924	114.2396	12,523.00
22/03/2019	2046 On 01-August-19			Bond Future	115.95	116.4020	115.9459	116.4020	0.00
22/03/2019	2046 On 07-November-19			Bond Future	116.66	117.1284	116.6624	117.1284	0.00

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22/03/2019	2050 On 02-May-19			Bond Future	119.60	119.7444	119.6013	119.7444	10,684.00
22/03/2019	2050 On 01-August-19			Bond Future	120.05	120.1931	120.0470	120.1931	0.00
22/03/2019	2050 On 07-November-19			Bond Future	122.59	122.7402	122.5907	122.7402	0.00
22/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	AL37 On 02-May-19			Index Future	628.15	628.4150	628.1450	628.4150	0.00
22/03/2019	AL37 On 01-August-19			Index Future	639.88	640.1560	639.8790	640.1560	0.00
22/03/2019	AL37 On 07-November-19			Index Future	653.27	653.5600	653.2740	653.5600	0.00
22/03/2019	AL7T On 02-May-19			Index Future	724.51	724.6620	724.5100	724.6620	0.00
22/03/2019	AL7T On 01-August-19			Index Future	738.04	738.2020	738.0440	738.2020	0.00
22/03/2019	AL7T On 07-November-19			Index Future	753.49	753.6580	753.4940	753.6580	0.00
22/03/2019	ALBI On 02-May-19			Index Future	654.49	654.7650	654.4860	654.7650	903.00
22/03/2019	ALBI On 01-August-19			Index Future	666.71	666.9990	666.7120	666.9990	20.00
22/03/2019	ALBI On 07-November-19			Index Future	680.67	680.9640	680.6690	680.9640	0.00
22/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	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
22/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2019	ES33 On 02-May-19			Bond Future	11.01	76.0195	11.0146	76.0195	350.00
22/03/2019	ES33 On 01-August-19			Bond Future	11.12	77.4397	11.1232	77.4397	0.00
22/03/2019	ES33 On 07-November-19			Bond Future	11.24	75.2651	11.2368	75.2651	0.00
22/03/2019	ES42 On 02-May-19			Bond Future	11.28	77.6598	11.2811	77.6598	4,919.00
22/03/2019	ES42 On 01-August-19			Bond Future	11.39	79.1110	11.3880	79.1110	0.00
22/03/2019	ES42 On 07-November-19			Bond Future	11.50	76.5014	11.4999	76.5014	0.00
22/03/2019	GOVI On 02-May-19			GOVI	647.86	648.1700	647.8550	648.1700	448.00
22/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	0	0	0	0.00
22/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	0	0	0	0.00
22/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	0	0	0	0.00
22/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	250	0	250	0	0.00
22/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	50	0	50	0	0.00
22/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	150	0	150	0	0.00
22/03/2019	GOVI On 01-August-19			GOVI	659.96	660.2810	659.9580	660.2810	0.00
22/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	212680	22	212680	22	0.00
22/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	212780	22	212780	22	0.00
22/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	212880	22	212880	22	0.00
22/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
22/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
22/03/2019	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
22/03/2019	GOVI On 07-November-19			GOVI	673.77	674.1050	673.7730	674.1050	0.00
22/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	8730	1	8730	1	0.00
22/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	8630	1	8630	1	0.00
22/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	8530	1	8530	1	0.00
22/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
22/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
22/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
22/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2019	IGOV On 02-May-19			Index Future	256.41	256.4200	256.4110	256.4200	733.00
22/03/2019	IGOV On 01-August-19			Index Future	261.26	261.2740	261.2640	261.2740	0.00
22/03/2019	IGOV On 07-November-19			Index Future	266.80	266.8100	266.7990	266.8100	0.00
22/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
22/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
22/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
22/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
22/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
22/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8100	102.8100	102.8100	0.00
22/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.8000	98.7900	98.8000	0.00
22/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.35	102.3600	102.3500	102.3600	0.00
22/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.32	99.3300	99.3200	99.3300	0.00
22/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.08	96.1000	96.0800	96.1000	0.00
22/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.24	95.2600	95.2400	95.2600	0.00
22/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.34	94.3600	94.3400	94.3600	0.00
22/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.41	94.4300	94.4100	94.4300	0.00
22/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.52	96.5300	96.5200	96.5300	51.00
22/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.58	96.5900	96.5800	96.5900	0.00
22/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.70	97.7200	97.7000	97.7200	0.00
22/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.56	101.5900	101.5600	101.5900	0.00
22/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.76	102.8000	102.7600	102.8000	0.00
22/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.05	96.1000	96.0500	96.1000	0.00
22/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.07	102.1200	102.0700	102.1200	0.00
22/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.52	97.5600	97.5200	97.5600	0.00
22/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.77	93.8200	93.7700	93.8200	0.00
22/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.71	90.7600	90.7100	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
22/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.41	89.4600	89.4100	89.4600	0.00
22/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.56	91.6100	91.5600	91.6100	0.00
22/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.37	95.4100	95.3700	95.4100	0.00
22/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.92	93.9600	93.9200	93.9600	0.00
22/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.01	96.0400	96.0100	96.0400	0.00
22/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.50	101.5300	101.5000	101.5300	0.00
22/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.86	101.8900	101.8600	101.8900	0.00
22/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.33	95.3600	95.3300	95.3600	0.00
22/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.57	102.6000	102.5700	102.6000	0.00
22/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.09	96.1200	96.0900	96.1200	0.00
22/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
22/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
22/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
22/03/2019	R023 On 02-May-19			Bond Future	7.90	100.9922	7.8955	100.9922	66,540.00
22/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1833	2	1833	2	0.00
22/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1803	2	1803	2	0.00
22/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1772	2	1772	2	0.00
22/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	30	0	30	0	0.00
22/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	31	0	31	0	0.00
22/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	28	0	28	0	0.00
22/03/2019	R023 On 01-August-19			Bond Future	7.92	102.8790	7.9171	102.8790	0.00
22/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3139	3	3139	3	0.00
22/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3194	3	3194	3	0.00
22/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3167	3	3167	3	0.00
22/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	108	0	108	0	0.00
22/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	106	0	106	0	0.00
22/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	110	0	110	0	0.00
22/03/2019	R023 On 07-November-19			Bond Future	7.92	101.0982	7.9245	101.0982	0.00
22/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1138	1	1138	1	0.00
22/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1155	1	1155	1	0.00
22/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1172	1	1172	1	0.00
22/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	957	1	957	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
22/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	969	1	969	1	0.00
22/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	980	1	980	1	0.00
22/03/2019	R035 On 02-May-19			Bond Future	9.75	94.6978	9.7457	94.6978	78,859.00
22/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1323	1	1323	1	0.00
22/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1362	1	1362	1	0.00
22/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1284	1	1284	1	0.00
22/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1403	1	1403	1	0.00
22/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1329	1	1329	1	0.00
22/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1365	1	1365	1	0.00
22/03/2019	R035 On 01-August-19			Bond Future	9.81	96.4671	9.8104	96.4671	0.00
22/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4443	4	4443	4	0.00
22/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4392	4	4392	4	0.00
22/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4340	4	4340	4	0.00
22/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1337	1	1337	1	0.00
22/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1356	1	1356	1	0.00
22/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1317	1	1317	1	0.00
22/03/2019	R035 On 07-November-19			Bond Future	9.88	93.9809	9.8762	93.9809	0.00
22/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3392	3	3392	3	0.00
22/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3431	3	3431	3	0.00
22/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3469	4	3469	4	0.00
22/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3438	3	3438	3	0.00
22/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3368	3	3368	3	0.00
22/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3403	3	3403	3	0.00
22/03/2019	R186 On 02-May-19			Bond Future	8.77	113.4312	8.7697	113.4312	88,127.00
22/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	1903	2	1903	2	0.00
22/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	631	1	631	1	3,250.00
22/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1860	2	1860	2	0.00
22/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5529	6	5529	6	0.00
22/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7230	7	7230	7	0.00
22/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6646	7	6646	7	0.00
22/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	2923	3	2923	3	3,250.00
22/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1385	1	1385	1	0.00
22/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1817	2	1817	2	0.00
22/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3172	3	3172	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1776	2	1776	2	7,000.00
22/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	6965	7	6965	7	0.00
22/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1042	1	1042	1	7,500.00
22/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	1989	2	1989	2	0.00
22/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	754	1	754	1	200.00
22/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2680	3	2680	3	90.00
22/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	564	1	564	1	90.00
22/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	343	0	343	0	7,000.00
22/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	448	0	448	0	7,500.00
22/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1924	2	1924	2	0.00
22/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1438	1	1438	1	0.00
22/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	147	0	147	0	0.00
22/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1159	1	1159	1	0.00
22/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	376	0	376	0	3,250.00
22/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	631	1	631	1	8,250.00
22/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	866	1	866	1	0.00
22/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	3	0	3	0	200.00
22/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	216	0	216	0	0.00
22/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	22	0	22	0	7,000.00
22/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	4	0	4	0	3,250.00
22/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	418	0	418	0	0.00
22/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	6	0	6	0	90.00
22/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	178	0	178	0	0.00
22/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1329	1	1329	1	0.00
22/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	433	0	433	0	0.00
22/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	404	0	404	0	0.00
22/03/2019	R186 On 01-August-19			Bond Future	8.83	110.2510	8.8275	110.2510	10.00
22/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2450	2	2450	2	6,000.00
22/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	561	1	561	1	6,000.00
22/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4371	4	4371	4	0.00
22/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4461	4	4461	4	0.00
22/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	6954	7	6954	7	0.00
22/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4416	4	4416	4	0.00
22/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	543	1	543	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
22/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	534	1	534	1	0.00
22/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	174	0	174	0	6,000.00
22/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	552	1	552	1	0.00
22/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1204	1	1204	1	0.00
22/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3590	4	3590	4	0.00
22/03/2019	R186 On 07-November-19			Bond Future	8.88	112.5601	8.8769	112.5601	0.00
22/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2511	3	2511	3	0.00
22/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2542	3	2542	3	0.00
22/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2574	3	2574	3	0.00
22/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2144	2	2144	2	0.00
22/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2121	2	2121	2	0.00
22/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2167	2	2167	2	0.00
22/03/2019	R197 On 02-May-19			Bond Future	300.10	300.2719	300.0965	300.2719	2,350.00
22/03/2019	R197 On 01-August-19			Bond Future	298.22	298.4005	298.2211	298.4005	40.00
22/03/2019	R197 On 07-November-19			Bond Future	304.54	304.7243	304.5406	304.7243	0.00
22/03/2019	R202 On 02-May-19			Bond Future	233.48	232.7259	233.4824	232.7259	8,706.00
22/03/2019	R202 On 01-August-19			Bond Future	233.89	233.1182	233.8885	233.1182	0.00
22/03/2019	R202 On 07-November-19			Bond Future	238.84	238.0584	238.8444	238.0584	0.00
22/03/2019	R207 On 02-May-19			Bond Future	6.65	102.7567	6.6468	102.7567	6,013.00
22/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	641	1	641	1	0.00
22/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	654	1	654	1	0.00
22/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	647	1	647	1	0.00
22/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 01-August-19			Bond Future	6.07	101.0352	6.0718	101.0352	50.00
22/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	546	1	546	1	0.00
22/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	550	1	550	1	0.00
22/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	555	1	555	1	0.00
22/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 07-November-19			Bond Future	3.36	103.1513	3.3558	103.1513	0.00
22/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
22/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	233	0	233	0	0.00
22/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	231	0	231	0	0.00
22/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	230	0	230	0	0.00
22/03/2019	R208 On 02-May-19			Bond Future	7.02	100.1191	7.0193	100.1191	14,423.00
22/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1727	2	1727	2	0.00
22/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1761	2	1761	2	0.00
22/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1744	2	1744	2	0.00
22/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
22/03/2019	R208 On 01-August-19			Bond Future	6.93	101.9897	6.9291	101.9897	0.00
22/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1892	2	1892	2	0.00
22/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1877	2	1877	2	0.00
22/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1863	2	1863	2	0.00
22/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	14	0	14	0	0.00
22/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	13	0	13	0	0.00
22/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	13	0	13	0	0.00
22/03/2019	R208 On 07-November-19			Bond Future	6.73	100.7192	6.7331	100.7192	0.00
22/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	424	0	424	0	0.00
22/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	416	0	416	0	0.00
22/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	408	0	408	0	0.00
22/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	290	0	290	0	0.00
22/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	295	0	295	0	0.00
22/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	286	0	286	0	0.00
22/03/2019	R209 On 02-May-19			Bond Future	9.69	72.3054	9.6925	72.3054	101,945.00
22/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1144	1	1144	1	0.00
22/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5037	5	5037	5	0.00
22/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6197	6	6197	6	0.00
22/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1177	1	1177	1	0.00
22/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	327	0	327	0	760.00
22/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2174	2	2174	2	760.00
22/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1111	1	1111	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
22/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1192	1	1192	1	0.00
22/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2593	3	2593	3	0.00
22/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	83	0	83	0	11,560.00
22/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	37	0	37	0	760.00
22/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	537	1	537	1	0.00
22/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1160	1	1160	1	0.00
22/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1129	1	1129	1	0.00
22/03/2019	R209 On 01-August-19			Bond Future	9.75	73.6563	9.7503	73.6563	0.00
22/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3668	4	3668	4	0.00
22/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	884	1	884	1	7,560.00
22/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3755	4	3755	4	0.00
22/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5084	5	5084	5	0.00
22/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2290	2	2290	2	7,560.00
22/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3711	4	3711	4	0.00
22/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	747	1	747	1	7,560.00
22/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3851	4	3851	4	0.00
22/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1973	2	1973	2	0.00
22/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1159	1	1159	1	0.00
22/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1176	1	1176	1	0.00
22/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1142	1	1142	1	0.00
22/03/2019	R209 On 07-November-19			Bond Future	9.81	72.0450	9.8059	72.0450	0.00
22/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	2990	3	2990	3	0.00
22/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3057	3	3057	3	0.00
22/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3024	3	3024	3	0.00
22/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2997	3	2997	3	0.00
22/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2968	3	2968	3	0.00
22/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	3027	3	3027	3	0.00
22/03/2019	R210 On 02-May-19			Bond Future	184.93	184.6642	184.9263	184.6642	1,628.00
22/03/2019	R210 On 01-August-19			Bond Future	188.43	188.1597	188.4262	188.1597	0.00
22/03/2019	R210 On 07-November-19			Bond Future	189.78	189.5087	189.7805	189.5087	0.00
22/03/2019	R212 On 02-May-19			Bond Future	156.92	156.9491	156.9216	156.9491	7,946.00
22/03/2019	R212 On 01-August-19			Bond Future	157.67	157.6998	157.6715	157.6998	0.00
22/03/2019	R212 On 07-November-19			Bond Future	161.01	161.0419	161.0126	161.0419	0.00
22/03/2019	R213 On 02-May-19			Bond Future	9.44	84.1529	9.4389	84.1529	29,065.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1281	1	1281	1	0.00
22/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1246	1	1246	1	0.00
22/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1212	1	1212	1	0.00
22/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	930	1	930	1	0.00
22/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	958	1	958	1	0.00
22/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	904	1	904	1	0.00
22/03/2019	R213 On 01-August-19			Bond Future	9.50	85.7251	9.4992	85.7251	0.00
22/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3813	4	3813	4	0.00
22/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3856	4	3856	4	0.00
22/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	3900	4	3900	4	0.00
22/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	919	1	919	1	0.00
22/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	948	1	948	1	0.00
22/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	934	1	934	1	0.00
22/03/2019	R213 On 07-November-19			Bond Future	9.56	83.9659	9.5599	83.9659	0.00
22/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2859	3	2859	3	0.00
22/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2892	3	2892	3	0.00
22/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2925	3	2925	3	0.00
22/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2685	3	2685	3	0.00
22/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2739	3	2739	3	0.00
22/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2712	3	2712	3	0.00
22/03/2019	R214 On 02-May-19			Bond Future	9.89	71.1581	9.8876	71.1581	21,021.00
22/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1147	1	1147	1	0.00
22/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1081	1	1081	1	0.00
22/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1114	1	1114	1	0.00
22/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1299	1	1299	1	0.00
22/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1266	1	1266	1	0.00
22/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1334	1	1334	1	0.00
22/03/2019	R214 On 01-August-19			Bond Future	9.95	72.4875	9.9460	72.4875	0.00
22/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3745	4	3745	4	0.00
22/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3790	4	3790	4	0.00
22/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3701	4	3701	4	0.00
22/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1287	1	1287	1	0.00
22/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1268	1	1268	1	0.00
22/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1250	1	1250	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
22/03/2019	R214 On 07-November-19			Bond Future	10.01	70.7050	10.0050	70.7050	0.00
22/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3180	3	3180	3	0.00
22/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3146	3	3146	3	0.00
22/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3214	3	3214	3	0.00
22/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3179	3	3179	3	0.00
22/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3147	3	3147	3	0.00
22/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3116	3	3116	3	0.00
22/03/2019	R248 On 02-May-19			Bond Future	9.89	90.8820	9.8875	90.8820	102,853.00
22/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1551	2	1551	2	0.00
22/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1506	2	1506	2	0.00
22/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1596	2	1596	2	0.00
22/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1484	1	1484	1	0.00
22/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1404	1	1404	1	0.00
22/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1444	1	1444	1	0.00
22/03/2019	R248 On 01-August-19			Bond Future	9.95	92.5799	9.9457	92.5799	100.00
22/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	4875	5	4875	5	0.00
22/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	4818	5	4818	5	0.00
22/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	4761	5	4761	5	0.00
22/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1495	1	1495	1	0.00
22/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1517	2	1517	2	0.00
22/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1473	1	1473	1	0.00
22/03/2019	R248 On 07-November-19			Bond Future	10.00	90.0758	10.0045	90.0758	0.00
22/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4044	4	4044	4	0.00
22/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4000	4	4000	4	0.00
22/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	3956	4	3956	4	0.00
22/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3870	4	3870	4	0.00
22/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3910	4	3910	4	0.00
22/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3831	4	3831	4	0.00