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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
26/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	2025 On 02-May-19			Bond Future	133.82	133.8364	133.8191	133.8364	691.00
26/03/2019	2025 On 01-August-19			Bond Future	134.88	134.9122	134.8777	134.9122	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
26/03/2019	2025 On 07-November-19			Bond Future	137.72	137.7707	137.7228	137.7707	0.00
26/03/2019	2029 On 02-May-19			Bond Future	100.27	100.2777	100.2650	100.2777	3,020.00
26/03/2019	2029 On 01-August-19			Bond Future	102.15	102.1754	102.1498	102.1754	0.00
26/03/2019	2029 On 07-November-19			Bond Future	103.20	103.2326	103.1970	103.2326	0.00
26/03/2019	2030 On 02-May-19			Bond Future	9.34	93.4464	9.3351	93.4464	46,390.00
26/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1231	1	1231	1	0.00
26/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5270	6	5270	6	0.00
26/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1303	1	1303	1	0.00
26/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	166	0	166	0	3,000.00
26/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1267	1	1267	1	3,000.00
26/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	860	1	860	1	0.00
26/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	834	1	834	1	0.00
26/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2957	3	2957	3	0.00
26/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	44	0	44	0	3,000.00
26/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	887	1	887	1	0.00
26/03/2019	2030 On 01-August-19			Bond Future	9.40	91.1870	9.4046	91.1870	0.00
26/03/2019	2030 On 01-August-19	9.22	Call	Bond Future	1374	2	1374	2	5,400.00
26/03/2019	2030 On 01-August-19	9.69	Call	Bond Future	2955	3	2955	3	0.00
26/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	121	0	121	0	2,025.00
26/03/2019	2030 On 01-August-19	9.68	Call	Bond Future	2916	3	2916	3	0.00
26/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1190	1	1190	1	2,025.00
26/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	3940	4	3940	4	0.00
26/03/2019	2030 On 01-August-19	8.67	Call	Bond Future	336	0	336	0	5,400.00
26/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	3895	4	3895	4	0.00
26/03/2019	2030 On 01-August-19	9.27	Call	Bond Future	1514	2	1514	2	4,800.00
26/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	3850	4	3850	4	0.00
26/03/2019	2030 On 01-August-19	8.77	Call	Bond Future	451	1	451	1	4,800.00
26/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	835	1	835	1	0.00
26/03/2019	2030 On 01-August-19	8.77	Put	Bond Future	4478	4	4478	4	0.00
26/03/2019	2030 On 01-August-19	9.27	Put	Bond Future	2349	2	2349	2	0.00
26/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	863	1	863	1	0.00
26/03/2019	2030 On 01-August-19	9.68	Put	Bond Future	1239	1	1239	1	4,800.00
26/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2778	3	2778	3	0.00
26/03/2019	2030 On 01-August-19	8.67	Put	Bond Future	5020	5	5020	5	0.00

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26/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	849	1	849	1	0.00
26/03/2019	2030 On 01-August-19	9.22	Put	Bond Future	2522	2	2522	2	0.00
26/03/2019	2030 On 01-August-19	9.69	Put	Bond Future	1218	1	1218	1	5,400.00
26/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6944	7	6944	7	0.00
26/03/2019	2030 On 07-November-19			Bond Future	9.46	93.0967	9.4635	93.0967	0.00
26/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2780	3	2780	3	0.00
26/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2813	3	2813	3	0.00
26/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2748	3	2748	3	0.00
26/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2708	3	2708	3	0.00
26/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2680	3	2680	3	0.00
26/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2653	3	2653	3	0.00
26/03/2019	2032 On 02-May-19			Bond Future	9.56	91.4657	9.5639	91.4657	42,602.00
26/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1326	1	1326	1	0.00
26/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1403	2	1403	2	0.00
26/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1364	2	1364	2	0.00
26/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	1012	1	1012	1	0.00
26/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	953	1	953	1	0.00
26/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	982	1	982	1	0.00
26/03/2019	2032 On 01-August-19			Bond Future	9.63	93.1742	9.6308	93.1742	0.00
26/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4140	4	4140	4	0.00
26/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4092	4	4092	4	0.00
26/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4044	4	4044	4	0.00
26/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1032	1	1032	1	0.00
26/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1000	1	1000	1	0.00
26/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1016	1	1016	1	0.00
26/03/2019	2032 On 07-November-19			Bond Future	9.69	90.9620	9.6950	90.9620	0.00
26/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3123	3	3123	3	0.00
26/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3088	3	3088	3	0.00
26/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3053	3	3053	3	0.00
26/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2989	3	2989	3	0.00
26/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	3020	3	3020	3	0.00
26/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2957	3	2957	3	0.00
26/03/2019	2033 On 02-May-19			Bond Future	102.64	102.6513	102.6382	102.6513	6,090.00
26/03/2019	2033 On 01-August-19			Bond Future	104.57	104.5938	104.5676	104.5938	0.00

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26/03/2019	2033 On 07-November-19			Bond Future	105.59	105.6261	105.5896	105.6261	0.00
26/03/2019	2037 On 02-May-19			Bond Future	9.84	91.4620	9.8406	91.4620	52,038.00
26/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1156	1	1156	1	0.00
26/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1193	1	1193	1	0.00
26/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1120	1	1120	1	0.00
26/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1506	1	1506	1	0.00
26/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1466	1	1466	1	0.00
26/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1426	1	1426	1	0.00
26/03/2019	2037 On 01-August-19			Bond Future	9.91	88.9152	9.9113	88.9152	0.00
26/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4119	4	4119	4	0.00
26/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4221	5	4221	5	0.00
26/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4170	4	4170	4	0.00
26/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1328	1	1328	1	0.00
26/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1308	1	1308	1	0.00
26/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1349	1	1349	1	0.00
26/03/2019	2037 On 07-November-19			Bond Future	9.97	90.7775	9.9738	90.7775	0.00
26/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3369	4	3369	4	0.00
26/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3446	4	3446	4	0.00
26/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3407	4	3407	4	0.00
26/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3509	3	3509	3	0.00
26/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3474	3	3474	3	0.00
26/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3546	3	3546	3	0.00
26/03/2019	2038 On 02-May-19			Bond Future	122.12	122.1375	122.1220	122.1375	11,059.00
26/03/2019	2038 On 01-August-19			Bond Future	122.78	122.8097	122.7786	122.8097	0.00
26/03/2019	2038 On 07-November-19			Bond Future	125.37	125.4118	125.3688	125.4118	0.00
26/03/2019	2040 On 02-May-19			Bond Future	9.95	94.4413	9.9458	94.4413	23,819.00
26/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1188	1	1188	1	0.00
26/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2651	3	2651	3	1,150.00
26/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1149	1	1149	1	0.00
26/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	345	0	345	0	1,150.00
26/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1112	1	1112	1	0.00
26/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1605	1	1605	1	0.00
26/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1649	1	1649	1	0.00
26/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	3228	3	3228	3	0.00

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26/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1561	1	1561	1	0.00
26/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	619	1	619	1	0.00
26/03/2019	2040 On 01-August-19			Bond Future	10.02	91.6999	10.0170	91.6999	0.00
26/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4256	4	4256	4	0.00
26/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4309	5	4309	5	0.00
26/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4363	5	4363	5	0.00
26/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1522	1	1522	1	0.00
26/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1568	1	1568	1	0.00
26/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1545	1	1545	1	0.00
26/03/2019	2040 On 07-November-19			Bond Future	10.08	93.6204	10.0803	93.6204	0.00
26/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3537	4	3537	4	0.00
26/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3578	4	3578	4	0.00
26/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3618	4	3618	4	0.00
26/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3859	4	3859	4	0.00
26/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3938	4	3938	4	0.00
26/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3898	4	3898	4	0.00
26/03/2019	2044 On 02-May-19			Bond Future	9.92	91.8280	9.9240	91.8280	38,103.00
26/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1293	1	1293	1	0.00
26/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1334	1	1334	1	0.00
26/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1377	2	1377	2	0.00
26/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1451	1	1451	1	0.00
26/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1410	1	1410	1	0.00
26/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1493	1	1493	1	0.00
26/03/2019	2044 On 01-August-19			Bond Future	9.99	89.1629	9.9910	89.1629	0.00
26/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4637	5	4637	5	0.00
26/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5432	6	5432	6	0.00
26/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2120	2	2120	2	100.00
26/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	4693	5	4693	5	0.00
26/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	629	1	629	1	100.00
26/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4582	5	4582	5	0.00
26/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1476	1	1476	1	0.00
26/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	6086	6	6086	6	0.00
26/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1178	1	1178	1	100.00
26/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1432	1	1432	1	0.00

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26/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	3208	3	3208	3	0.00
26/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1454	1	1454	1	0.00
26/03/2019	2044 On 07-November-19			Bond Future	10.05	91.0303	10.0502	91.0303	0.00
26/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	3849	4	3849	4	0.00
26/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	3892	4	3892	4	0.00
26/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	3807	4	3807	4	0.00
26/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3809	4	3809	4	0.00
26/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3770	4	3770	4	0.00
26/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3731	4	3731	4	0.00
26/03/2019	2046 On 02-May-19			Bond Future	113.76	113.7733	113.7591	113.7733	12,523.00
26/03/2019	2046 On 01-August-19			Bond Future	115.90	115.9264	115.8977	115.9264	0.00
26/03/2019	2046 On 07-November-19			Bond Future	116.60	116.6421	116.6021	116.6421	0.00
26/03/2019	2050 On 02-May-19			Bond Future	119.08	119.5813	119.0759	119.5813	10,684.00
26/03/2019	2050 On 01-August-19			Bond Future	119.50	120.0264	119.4964	120.0264	0.00
26/03/2019	2050 On 07-November-19			Bond Future	122.02	122.5695	122.0173	122.5695	0.00
26/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	AL37 On 02-May-19			Index Future	628.64	629.2260	628.6350	629.2260	0.00
26/03/2019	AL37 On 01-August-19			Index Future	640.30	640.9770	640.2980	640.9770	0.00
26/03/2019	AL37 On 07-November-19			Index Future	653.64	654.3910	653.6380	654.3910	0.00
26/03/2019	AL7T On 02-May-19			Index Future	724.17	725.7070	724.1700	725.7070	0.00
26/03/2019	AL7T On 01-August-19			Index Future	737.61	739.2600	737.6050	739.2600	0.00
26/03/2019	AL7T On 07-November-19			Index Future	752.97	754.7310	752.9720	754.7310	0.00
26/03/2019	ALBI On 02-May-19			Index Future	654.10	655.8410	654.0960	655.8410	900.00
26/03/2019	ALBI On 01-August-19			Index Future	666.23	668.0890	666.2310	668.0890	20.00
26/03/2019	ALBI On 07-November-19			Index Future	680.11	682.0700	680.1120	682.0700	0.00
26/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2019	ES33 On 02-May-19			Bond Future	11.03	76.1808	11.0268	76.1808	350.00
26/03/2019	ES33 On 01-August-19			Bond Future	11.14	77.6038	11.1376	77.6038	0.00
26/03/2019	ES33 On 07-November-19			Bond Future	11.25	75.4323	11.2530	75.4323	0.00
26/03/2019	ES42 On 02-May-19			Bond Future	11.30	77.7102	11.3034	77.7102	4,919.00
26/03/2019	ES42 On 01-August-19			Bond Future	11.41	79.1619	11.4126	79.1619	0.00
26/03/2019	ES42 On 07-November-19			Bond Future	11.53	76.5530	11.5267	76.5530	0.00
26/03/2019	GOVI On 02-May-19			GOVI	647.44	649.2500	647.4400	649.2500	448.00
26/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	0	1	0	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
26/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	0	1	0	1	0.00
26/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	0	1	0	1	0.00
26/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	4400	0	4400	0	0.00
26/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	4200	0	4200	0	0.00
26/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	4300	0	4300	0	0.00
26/03/2019	GOVI On 01-August-19			GOVI	659.45	661.3750	659.4520	661.3750	0.00
26/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	207620	23	207620	23	0.00
26/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	207720	23	207720	23	0.00
26/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	207820	23	207820	23	0.00
26/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
26/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
26/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
26/03/2019	GOVI On 07-November-19			GOVI	673.19	675.2160	673.1910	675.2160	0.00
26/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	2910	2	2910	2	0.00
26/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	2810	2	2810	2	0.00
26/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	2710	2	2710	2	0.00
26/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
26/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
26/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
26/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2019	IGOV On 02-May-19			Index Future	256.13	256.3020	256.1340	256.3020	733.00
26/03/2019	IGOV On 01-August-19			Index Future	260.95	261.1510	260.9490	261.1510	0.00
26/03/2019	IGOV On 07-November-19			Index Future	266.45	266.6820	266.4520	266.6820	0.00
26/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
26/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
26/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
26/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
26/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.81	102.8000	102.8100	102.8000	0.00
26/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.80	98.7900	98.8000	98.7900	0.00
26/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.35	102.3400	102.3500	102.3400	0.00
26/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.32	99.3100	99.3200	99.3100	0.00
26/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.09	96.0700	96.0900	96.0700	0.00
26/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.23	95.2400	95.2300	95.2400	0.00
26/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.33	94.3500	94.3300	94.3500	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
26/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.41	94.4100	94.4100	94.4100	0.00
26/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.53	96.5000	96.5300	96.5000	51.00
26/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.60	96.5500	96.6000	96.5500	0.00
26/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.72	97.6600	97.7200	97.6600	0.00
26/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.58	101.5300	101.5800	101.5300	0.00
26/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.78	102.7200	102.7800	102.7200	0.00
26/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.08	96.0200	96.0800	96.0200	0.00
26/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.09	102.0300	102.0900	102.0300	0.00
26/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.53	97.4700	97.5300	97.4700	0.00
26/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.86	93.7300	93.8600	93.7300	0.00
26/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.81	90.6700	90.8100	90.6700	0.00
26/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.51	89.3600	89.5100	89.3600	0.00
26/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.65	91.5000	91.6500	91.5000	0.00
26/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.45	95.3000	95.4500	95.3000	0.00
26/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.99	93.8400	93.9900	93.8400	0.00
26/03/2019	IS10 On 21-June-27			Interest Rate Swap	96.07	95.9100	96.0700	95.9100	0.00
26/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.55	101.3900	101.5500	101.3900	0.00
26/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.91	101.7400	101.9100	101.7400	0.00
26/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.38	95.2000	95.3800	95.2000	0.00
26/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.62	102.4500	102.6200	102.4500	0.00
26/03/2019	IS10 On 19-September-28			Interest Rate Swap	96.14	95.9700	96.1400	95.9700	0.00
26/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
26/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
26/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
26/03/2019	R023 On 02-May-19			Bond Future	7.89	101.0615	7.8882	101.0615	66,612.00
26/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1849	2	1849	2	0.00
26/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1819	2	1819	2	0.00
26/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1788	2	1788	2	0.00
26/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	22	0	22	0	0.00
26/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	23	0	23	0	0.00
26/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	21	0	21	0	0.00
26/03/2019	R023 On 01-August-19			Bond Future	7.91	102.9493	7.9134	102.9493	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
26/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3143	3	3143	3	0.00
26/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3198	3	3198	3	0.00
26/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3171	3	3171	3	0.00
26/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	101	0	101	0	0.00
26/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	99	0	99	0	0.00
26/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	103	0	103	0	0.00
26/03/2019	R023 On 07-November-19			Bond Future	7.92	101.1695	7.9238	101.1695	0.00
26/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1130	1	1130	1	0.00
26/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1147	1	1147	1	0.00
26/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1164	1	1164	1	0.00
26/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	947	1	947	1	0.00
26/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	959	1	959	1	0.00
26/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	970	1	970	1	0.00
26/03/2019	R035 On 02-May-19			Bond Future	9.76	94.8631	9.7639	94.8631	80,715.00
26/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1187	1	1187	1	0.00
26/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1225	1	1225	1	0.00
26/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1150	1	1150	1	0.00
26/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1407	1	1407	1	0.00
26/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1330	1	1330	1	0.00
26/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1368	1	1368	1	0.00
26/03/2019	R035 On 01-August-19			Bond Future	9.83	96.6351	9.8309	96.6351	0.00
26/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4302	5	4302	5	0.00
26/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4251	5	4251	5	0.00
26/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4200	4	4200	4	0.00
26/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1348	1	1348	1	0.00
26/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1369	1	1369	1	0.00
26/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1329	1	1329	1	0.00
26/03/2019	R035 On 07-November-19			Bond Future	9.90	94.1520	9.8986	94.1520	0.00
26/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3278	3	3278	3	0.00
26/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3316	4	3316	4	0.00
26/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3354	4	3354	4	0.00
26/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3488	3	3488	3	0.00
26/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3417	3	3417	3	0.00
26/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3453	3	3453	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
26/03/2019	R186 On 02-May-19			Bond Future	8.77	113.5585	8.7725	113.5585	89,056.00
26/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	1851	2	1851	2	0.00
26/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	580	1	580	1	3,250.00
26/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1807	2	1807	2	0.00
26/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5507	6	5507	6	0.00
26/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7213	7	7213	7	0.00
26/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6628	7	6628	7	0.00
26/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	2882	3	2882	3	3,250.00
26/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1329	1	1329	1	0.00
26/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1765	2	1765	2	0.00
26/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3133	3	3133	3	200.00
26/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1722	2	1722	2	7,000.00
26/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	6947	7	6947	7	0.00
26/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	986	1	986	1	7,500.00
26/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	1938	2	1938	2	0.00
26/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	700	1	700	1	200.00
26/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2636	3	2636	3	90.00
26/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	514	1	514	1	90.00
26/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	303	0	303	0	7,000.00
26/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	411	0	411	0	7,500.00
26/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1900	2	1900	2	0.00
26/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1405	1	1405	1	0.00
26/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	124	0	124	0	0.00
26/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1122	1	1122	1	0.00
26/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	341	0	341	0	3,250.00
26/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	591	1	591	1	8,250.00
26/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	826	1	826	1	0.00
26/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	2	0	2	0	200.00
26/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	188	0	188	0	0.00
26/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	16	0	16	0	7,000.00
26/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	3	0	3	0	3,250.00
26/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	382	0	382	0	0.00
26/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	4	0	4	0	90.00
26/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	153	0	153	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
26/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1294	1	1294	1	0.00
26/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	396	0	396	0	0.00
26/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	368	0	368	0	0.00
26/03/2019	R186 On 01-August-19			Bond Future	8.83	110.3803	8.8329	110.3803	10.00
26/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2405	3	2405	3	6,000.00
26/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	534	1	534	1	6,000.00
26/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4326	4	4326	4	0.00
26/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4416	5	4416	5	0.00
26/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	6915	7	6915	7	0.00
26/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4371	5	4371	5	0.00
26/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	529	0	529	0	0.00
26/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	520	0	520	0	0.00
26/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	165	0	165	0	6,000.00
26/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	538	1	538	1	0.00
26/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1190	1	1190	1	0.00
26/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3595	3	3595	3	0.00
26/03/2019	R186 On 07-November-19			Bond Future	8.88	112.6916	8.8846	112.6916	0.00
26/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2468	3	2468	3	0.00
26/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2500	3	2500	3	0.00
26/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2531	3	2531	3	0.00
26/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2143	2	2143	2	0.00
26/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2120	2	2120	2	0.00
26/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2166	2	2166	2	0.00
26/03/2019	R197 On 02-May-19			Bond Future	300.01	300.0443	300.0052	300.0443	2,350.00
26/03/2019	R197 On 01-August-19			Bond Future	298.09	298.1674	298.0900	298.1674	40.00
26/03/2019	R197 On 07-November-19			Bond Future	304.38	304.4852	304.3783	304.4852	0.00
26/03/2019	R202 On 02-May-19			Bond Future	233.68	233.7087	233.6792	233.7087	8,706.00
26/03/2019	R202 On 01-August-19			Bond Future	234.06	234.1186	234.0592	234.1186	0.00
26/03/2019	R202 On 07-November-19			Bond Future	239.00	239.0788	238.9964	239.0788	0.00
26/03/2019	R207 On 02-May-19			Bond Future	6.45	102.7686	6.4473	102.7686	6,013.00
26/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	774	1	774	1	0.00
26/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	787	1	787	1	0.00
26/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	781	1	781	1	0.00
26/03/2019	R207 On 02-May-19	7.62	Put	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
26/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R207 On 01-August-19			Bond Future	5.79	101.0469	5.7903	101.0469	50.00
26/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	669	1	669	1	0.00
26/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	673	1	673	1	0.00
26/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	677	1	677	1	0.00
26/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R207 On 07-November-19			Bond Future	2.71	103.1627	2.7118	103.1627	0.00
26/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	3	0	3	0	0.00
26/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	3	0	3	0	0.00
26/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	3	0	3	0	0.00
26/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	120	0	120	0	0.00
26/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	118	0	118	0	0.00
26/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	117	0	117	0	0.00
26/03/2019	R208 On 02-May-19			Bond Future	6.97	100.2475	6.9700	100.2475	15,704.00
26/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1813	2	1813	2	0.00
26/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1847	2	1847	2	0.00
26/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1830	2	1830	2	0.00
26/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
26/03/2019	R208 On 01-August-19			Bond Future	6.88	102.1200	6.8802	102.1200	0.00
26/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1963	2	1963	2	0.00
26/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1949	2	1949	2	0.00
26/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1934	2	1934	2	0.00
26/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	10	0	10	0	0.00
26/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	10	0	10	0	0.00
26/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	10	0	10	0	0.00
26/03/2019	R208 On 07-November-19			Bond Future	6.68	100.8519	6.6818	100.8519	0.00
26/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	460	0	460	0	0.00
26/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	452	0	452	0	0.00
26/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	443	0	443	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
26/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	259	0	259	0	0.00
26/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	263	0	263	0	0.00
26/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	254	0	254	0	0.00
26/03/2019	R209 On 02-May-19			Bond Future	9.71	72.4786	9.7058	72.4786	101,926.00
26/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1043	1	1043	1	0.00
26/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	4937	5	4937	5	0.00
26/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6103	6	6103	6	0.00
26/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1076	1	1076	1	0.00
26/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	271	0	271	0	760.00
26/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2062	2	2062	2	760.00
26/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1011	1	1011	1	0.00
26/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1178	1	1178	1	0.00
26/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2622	2	2622	2	0.00
26/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	69	0	69	0	11,560.00
26/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	29	0	29	0	760.00
26/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	511	0	511	0	0.00
26/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1146	1	1146	1	0.00
26/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	1113	1	1113	1	0.00
26/03/2019	R209 On 01-August-19			Bond Future	9.77	73.8324	9.7654	73.8324	0.00
26/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3571	4	3571	4	0.00
26/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	831	1	831	1	7,560.00
26/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3658	4	3658	4	0.00
26/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2206	2	2206	2	7,560.00
26/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3614	4	3614	4	0.00
26/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	4982	5	4982	5	0.00
26/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	742	1	742	1	7,560.00
26/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3895	4	3895	4	0.00
26/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1986	2	1986	2	0.00
26/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1159	1	1159	1	0.00
26/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1176	1	1176	1	0.00
26/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1142	1	1142	1	0.00
26/03/2019	R209 On 07-November-19			Bond Future	9.82	72.2245	9.8226	72.2245	0.00
26/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	2910	3	2910	3	0.00
26/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	2976	3	2976	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
26/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	2942	3	2942	3	0.00
26/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	3022	3	3022	3	0.00
26/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2992	3	2992	3	0.00
26/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	3052	3	3052	3	0.00
26/03/2019	R210 On 02-May-19			Bond Future	184.80	184.8949	184.7983	184.8949	1,628.00
26/03/2019	R210 On 01-August-19			Bond Future	188.27	188.3938	188.2722	188.3938	0.00
26/03/2019	R210 On 07-November-19			Bond Future	189.61	189.7472	189.6054	189.7472	0.00
26/03/2019	R212 On 02-May-19			Bond Future	156.89	156.9365	156.8945	156.9365	7,946.00
26/03/2019	R212 On 01-August-19			Bond Future	157.62	157.6864	157.6239	157.6864	0.00
26/03/2019	R212 On 07-November-19			Bond Future	160.95	161.0275	160.9489	161.0275	0.00
26/03/2019	R213 On 02-May-19			Bond Future	9.45	84.2877	9.4521	84.2877	29,177.00
26/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1182	1	1182	1	0.00
26/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1148	1	1148	1	0.00
26/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1114	1	1114	1	0.00
26/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	914	1	914	1	0.00
26/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	942	1	942	1	0.00
26/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	886	1	886	1	0.00
26/03/2019	R213 On 01-August-19			Bond Future	9.51	85.8622	9.5147	85.8622	0.00
26/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3718	4	3718	4	0.00
26/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3761	4	3761	4	0.00
26/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	3805	4	3805	4	0.00
26/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	918	1	918	1	0.00
26/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	948	1	948	1	0.00
26/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	933	1	933	1	0.00
26/03/2019	R213 On 07-November-19			Bond Future	9.58	84.1055	9.5772	84.1055	0.00
26/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2781	3	2781	3	0.00
26/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2813	3	2813	3	0.00
26/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2846	3	2846	3	0.00
26/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2709	3	2709	3	0.00
26/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2764	3	2764	3	0.00
26/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2737	3	2737	3	0.00
26/03/2019	R214 On 02-May-19			Bond Future	9.91	71.2012	9.9111	71.2012	21,077.00
26/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1011	1	1011	1	0.00
26/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	948	1	948	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
26/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	980	1	980	1	0.00
26/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1322	1	1322	1	0.00
26/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1287	1	1287	1	0.00
26/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1359	1	1359	1	0.00
26/03/2019	R214 On 01-August-19			Bond Future	9.97	72.5312	9.9715	72.5312	0.00
26/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3599	4	3599	4	0.00
26/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3643	4	3643	4	0.00
26/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3555	4	3555	4	0.00
26/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1310	1	1310	1	0.00
26/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1291	1	1291	1	0.00
26/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1272	1	1272	1	0.00
26/03/2019	R214 On 07-November-19			Bond Future	10.03	70.7493	10.0324	70.7493	0.00
26/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3059	3	3059	3	0.00
26/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3026	3	3026	3	0.00
26/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3093	3	3093	3	0.00
26/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3238	3	3238	3	0.00
26/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3206	3	3206	3	0.00
26/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3174	3	3174	3	0.00
26/03/2019	R248 On 02-May-19			Bond Future	9.89	91.0684	9.8908	91.0684	103,755.00
26/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1461	2	1461	2	0.00
26/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1417	2	1417	2	0.00
26/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1507	2	1507	2	0.00
26/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1423	1	1423	1	0.00
26/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1342	1	1342	1	0.00
26/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1382	1	1382	1	0.00
26/03/2019	R248 On 01-August-19			Bond Future	9.95	92.7694	9.9504	92.7694	100.00
26/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	4808	5	4808	5	0.00
26/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	4751	5	4751	5	0.00
26/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	4694	5	4694	5	0.00
26/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1468	1	1468	1	0.00
26/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1490	1	1490	1	0.00
26/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1446	1	1446	1	0.00
26/03/2019	R248 On 07-November-19			Bond Future	10.01	90.2689	10.0104	90.2689	0.00
26/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	3984	4	3984	4	0.00

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26/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	3940	4	3940	4	0.00
26/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	3896	4	3896	4	0.00
26/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3859	4	3859	4	0.00
26/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3900	4	3900	4	0.00
26/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3819	4	3819	4	0.00