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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
27/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	2025 On 02-May-19			Bond Future	133.64	133.8191	133.6408	133.8191	691.00
27/03/2019	2025 On 01-August-19			Bond Future	134.70	134.8777	134.6959	134.8777	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
27/03/2019	2025 On 07-November-19			Bond Future	137.54	137.7228	137.5366	137.7228	0.00
27/03/2019	2029 On 02-May-19			Bond Future	99.94	100.2650	99.9449	100.2650	3,020.00
27/03/2019	2029 On 01-August-19			Bond Future	101.82	102.1498	101.8236	102.1498	0.00
27/03/2019	2029 On 07-November-19			Bond Future	102.86	103.1970	102.8634	103.1970	0.00
27/03/2019	2030 On 02-May-19			Bond Future	9.30	93.1674	9.3024	93.1674	45,703.00
27/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1335	1	1335	1	0.00
27/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5467	5	5467	5	0.00
27/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1411	1	1411	1	0.00
27/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	188	0	188	0	3,000.00
27/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1373	1	1373	1	3,000.00
27/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	760	1	760	1	0.00
27/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	736	1	736	1	0.00
27/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2773	3	2773	3	0.00
27/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	34	0	34	0	3,000.00
27/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	785	1	785	1	0.00
27/03/2019	2030 On 01-August-19			Bond Future	9.37	90.8910	9.3706	90.8910	0.00
27/03/2019	2030 On 01-August-19	9.22	Call	Bond Future	1456	1	1456	1	5,400.00
27/03/2019	2030 On 01-August-19	9.69	Call	Bond Future	3086	3	3086	3	0.00
27/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	133	0	133	0	2,025.00
27/03/2019	2030 On 01-August-19	9.68	Call	Bond Future	3045	3	3045	3	0.00
27/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1264	1	1264	1	2,025.00
27/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4090	4	4090	4	0.00
27/03/2019	2030 On 01-August-19	8.67	Call	Bond Future	365	0	365	0	5,400.00
27/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4044	4	4044	4	0.00
27/03/2019	2030 On 01-August-19	9.27	Call	Bond Future	1601	2	1601	2	4,800.00
27/03/2019	2030 On 01-August-19	8.77	Call	Bond Future	488	0	488	0	4,800.00
27/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	3999	4	3999	4	0.00
27/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	776	1	776	1	0.00
27/03/2019	2030 On 01-August-19	8.77	Put	Bond Future	4305	4	4305	4	0.00
27/03/2019	2030 On 01-August-19	9.27	Put	Bond Future	2226	2	2226	2	0.00
27/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	802	1	802	1	0.00
27/03/2019	2030 On 01-August-19	9.68	Put	Bond Future	1158	1	1158	1	4,800.00
27/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2642	3	2642	3	0.00
27/03/2019	2030 On 01-August-19	8.67	Put	Bond Future	4838	5	4838	5	0.00

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27/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	789	1	789	1	0.00
27/03/2019	2030 On 01-August-19	9.22	Put	Bond Future	2393	3	2393	3	0.00
27/03/2019	2030 On 01-August-19	9.69	Put	Bond Future	1139	1	1139	1	5,400.00
27/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6746	7	6746	7	0.00
27/03/2019	2030 On 07-November-19			Bond Future	9.43	92.7860	9.4281	92.7860	0.00
27/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	2887	3	2887	3	0.00
27/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	2920	3	2920	3	0.00
27/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	2853	3	2853	3	0.00
27/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2600	3	2600	3	0.00
27/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2573	3	2573	3	0.00
27/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2546	3	2546	3	0.00
27/03/2019	2032 On 02-May-19			Bond Future	9.53	91.1974	9.5312	91.1974	41,959.00
27/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1436	1	1436	1	0.00
27/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	1518	1	1518	1	0.00
27/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1477	1	1477	1	0.00
27/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	899	1	899	1	0.00
27/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	845	1	845	1	0.00
27/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	871	1	871	1	0.00
27/03/2019	2032 On 01-August-19			Bond Future	9.60	92.8894	9.5970	92.8894	0.00
27/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4299	4	4299	4	0.00
27/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4250	4	4250	4	0.00
27/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4201	4	4201	4	0.00
27/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	962	1	962	1	0.00
27/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	931	1	931	1	0.00
27/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	946	1	946	1	0.00
27/03/2019	2032 On 07-November-19			Bond Future	9.66	90.6627	9.6599	90.6627	0.00
27/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3239	3	3239	3	0.00
27/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3203	3	3203	3	0.00
27/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3168	3	3168	3	0.00
27/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2872	3	2872	3	0.00
27/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2903	3	2903	3	0.00
27/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2842	3	2842	3	0.00
27/03/2019	2033 On 02-May-19			Bond Future	102.10	102.6382	102.0976	102.6382	6,090.00
27/03/2019	2033 On 01-August-19			Bond Future	104.02	104.5676	104.0167	104.5676	0.00

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27/03/2019	2033 On 07-November-19			Bond Future	105.03	105.5896	105.0265	105.5896	0.00
27/03/2019	2037 On 02-May-19			Bond Future	9.81	91.0854	9.8078	91.0854	52,038.00
27/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1259	1	1259	1	0.00
27/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1299	1	1299	1	0.00
27/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1221	1	1221	1	0.00
27/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1357	2	1357	2	0.00
27/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1319	1	1319	1	0.00
27/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1282	1	1282	1	0.00
27/03/2019	2037 On 01-August-19			Bond Future	9.88	88.5201	9.8775	88.5201	0.00
27/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	4286	4	4286	4	0.00
27/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	4390	4	4390	4	0.00
27/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	4338	4	4338	4	0.00
27/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1242	1	1242	1	0.00
27/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1223	1	1223	1	0.00
27/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1261	1	1261	1	0.00
27/03/2019	2037 On 07-November-19			Bond Future	9.94	90.3657	9.9389	90.3657	0.00
27/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	3495	3	3495	3	0.00
27/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	3574	3	3574	3	0.00
27/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	3534	3	3534	3	0.00
27/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3378	4	3378	4	0.00
27/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3343	3	3343	3	0.00
27/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3413	4	3413	4	0.00
27/03/2019	2038 On 02-May-19			Bond Future	121.52	122.1220	121.5190	122.1220	11,059.00
27/03/2019	2038 On 01-August-19			Bond Future	122.16	122.7786	122.1640	122.7786	0.00
27/03/2019	2038 On 07-November-19			Bond Future	124.74	125.3688	124.7404	125.3688	0.00
27/03/2019	2040 On 02-May-19			Bond Future	9.90	94.1212	9.8978	94.1212	23,819.00
27/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	1359	1	1359	1	0.00
27/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	2926	3	2926	3	1,150.00
27/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	1317	1	1317	1	0.00
27/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	414	0	414	0	1,150.00
27/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	1276	1	1276	1	0.00
27/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1381	2	1381	2	0.00
27/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1422	2	1422	2	0.00
27/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2907	3	2907	3	0.00

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27/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1341	2	1341	2	0.00
27/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	503	1	503	1	0.00
27/03/2019	2040 On 01-August-19			Bond Future	9.97	91.3619	9.9675	91.3619	0.00
27/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	4517	4	4517	4	0.00
27/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	4571	4	4571	4	0.00
27/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	4627	4	4627	4	0.00
27/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1387	2	1387	2	0.00
27/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1430	2	1430	2	0.00
27/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1408	2	1408	2	0.00
27/03/2019	2040 On 07-November-19			Bond Future	10.03	93.2667	10.0292	93.2667	0.00
27/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	3737	4	3737	4	0.00
27/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	3779	4	3779	4	0.00
27/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	3821	4	3821	4	0.00
27/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3655	4	3655	4	0.00
27/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3731	4	3731	4	0.00
27/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3693	4	3693	4	0.00
27/03/2019	2044 On 02-May-19			Bond Future	9.88	91.5420	9.8762	91.5420	38,103.00
27/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	1477	1	1477	1	0.00
27/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	1522	1	1522	1	0.00
27/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	1568	1	1568	1	0.00
27/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1239	1	1239	1	0.00
27/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1202	1	1202	1	0.00
27/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1277	1	1277	1	0.00
27/03/2019	2044 On 01-August-19			Bond Future	9.94	88.8600	9.9417	88.8600	0.00
27/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	4914	5	4914	5	0.00
27/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	5729	5	5729	5	0.00
27/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	2297	2	2297	2	100.00
27/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	4970	5	4970	5	0.00
27/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	706	1	706	1	100.00
27/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	4857	5	4857	5	0.00
27/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1343	1	1343	1	0.00
27/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5756	6	5756	6	0.00
27/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1067	1	1067	1	100.00
27/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1303	1	1303	1	0.00

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27/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2979	3	2979	3	0.00
27/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1323	1	1323	1	0.00
27/03/2019	2044 On 07-November-19			Bond Future	10.00	90.7127	9.9994	90.7127	0.00
27/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4062	4	4062	4	0.00
27/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4106	4	4106	4	0.00
27/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4018	4	4018	4	0.00
27/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3605	4	3605	4	0.00
27/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3568	4	3568	4	0.00
27/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3530	4	3530	4	0.00
27/03/2019	2046 On 02-May-19			Bond Future	113.28	113.7591	113.2759	113.7591	12,523.00
27/03/2019	2046 On 01-August-19			Bond Future	115.41	115.8977	115.4053	115.8977	0.00
27/03/2019	2046 On 07-November-19			Bond Future	116.10	116.6021	116.0988	116.6021	0.00
27/03/2019	2050 On 02-May-19			Bond Future	118.53	119.0759	118.5284	119.0759	10,684.00
27/03/2019	2050 On 01-August-19			Bond Future	118.94	119.4964	118.9388	119.4964	0.00
27/03/2019	2050 On 07-November-19			Bond Future	121.45	122.0173	121.4470	122.0173	0.00
27/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	AL37 On 02-May-19			Index Future	629.39	628.6350	629.3850	628.6350	0.00
27/03/2019	AL37 On 01-August-19			Index Future	641.06	640.2980	641.0610	640.2980	0.00
27/03/2019	AL37 On 07-November-19			Index Future	654.42	653.6380	654.4160	653.6380	0.00
27/03/2019	AL7T On 02-May-19			Index Future	725.62	724.1700	725.6230	724.1700	0.00
27/03/2019	AL7T On 01-August-19			Index Future	739.09	737.6050	739.0850	737.6050	0.00
27/03/2019	AL7T On 07-November-19			Index Future	754.48	752.9720	754.4820	752.9720	0.00
27/03/2019	ALBI On 02-May-19			Index Future	655.92	654.0960	655.9160	654.0960	900.00
27/03/2019	ALBI On 01-August-19			Index Future	668.09	666.2310	668.0850	666.2310	20.00
27/03/2019	ALBI On 07-November-19			Index Future	682.00	680.1120	682.0030	680.1120	0.00
27/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/03/2019	ES33 On 02-May-19			Bond Future	10.99	75.9264	10.9877	75.9264	350.00
27/03/2019	ES33 On 01-August-19			Bond Future	11.10	77.3350	11.0971	77.3350	0.00
27/03/2019	ES33 On 07-November-19			Bond Future	11.21	75.1509	11.2110	75.1509	0.00
27/03/2019	ES42 On 02-May-19			Bond Future	11.25	77.4551	11.2539	77.4551	4,919.00
27/03/2019	ES42 On 01-August-19			Bond Future	11.36	78.8922	11.3614	78.8922	0.00
27/03/2019	ES42 On 07-November-19			Bond Future	11.47	76.2702	11.4736	76.2702	0.00
27/03/2019	GOVI On 02-May-19			GOVI	649.33	647.4400	649.3260	647.4400	448.00
27/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	14460	0	14460	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
27/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	14560	0	14560	0	0.00
27/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	14660	0	14660	0	0.00
27/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 01-August-19			GOVI	661.37	659.4520	661.3730	659.4520	0.00
27/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	226830	21	226830	21	0.00
27/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	226930	21	226930	21	0.00
27/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	227030	21	227030	21	0.00
27/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 07-November-19			GOVI	675.15	673.1910	675.1510	673.1910	0.00
27/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	22510	0	22510	0	0.00
27/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	22410	0	22410	0	0.00
27/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	22310	0	22310	0	0.00
27/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
27/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
27/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/03/2019	IGOV On 02-May-19			Index Future	255.66	256.1340	255.6640	256.1340	723.00
27/03/2019	IGOV On 01-August-19			Index Future	260.47	260.9490	260.4700	260.9490	0.00
27/03/2019	IGOV On 07-November-19			Index Future	265.96	266.4520	265.9630	266.4520	0.00
27/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
27/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
27/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
27/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
27/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8100	102.8000	102.8100	0.00
27/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.79	98.8000	98.7900	98.8000	0.00
27/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.35	102.3500	102.3500	102.3500	0.00
27/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.32	99.3200	99.3200	99.3200	0.00
27/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.09	96.0900	96.0900	96.0900	0.00
27/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.24	95.2300	95.2400	95.2300	0.00
27/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.33	94.3300	94.3300	94.3300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.40	94.4100	94.4000	94.4100	0.00
27/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.50	96.5300	96.5000	96.5300	51.00
27/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.55	96.6000	96.5500	96.6000	0.00
27/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.66	97.7200	97.6600	97.7200	0.00
27/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.53	101.5800	101.5300	101.5800	0.00
27/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.73	102.7800	102.7300	102.7800	0.00
27/03/2019	IS05 On 22-March-23			Interest Rate Swap	96.01	96.0800	96.0100	96.0800	0.00
27/03/2019	IS05 On 20-June-23			Interest Rate Swap	102.02	102.0900	102.0200	102.0900	0.00
27/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.44	97.5300	97.4400	97.5300	0.00
27/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.70	93.8600	93.7000	93.8600	0.00
27/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.64	90.8100	90.6400	90.8100	0.00
27/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.33	89.5100	89.3300	89.5100	0.00
27/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.46	91.6500	91.4600	91.6500	0.00
27/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.26	95.4500	95.2600	95.4500	0.00
27/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.80	93.9900	93.8000	93.9900	0.00
27/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.87	96.0700	95.8700	96.0700	0.00
27/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.36	101.5500	101.3600	101.5500	0.00
27/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.72	101.9100	101.7200	101.9100	0.00
27/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.18	95.3800	95.1800	95.3800	0.00
27/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.42	102.6200	102.4200	102.6200	0.00
27/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.94	96.1400	95.9400	96.1400	0.00
27/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
27/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
27/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
27/03/2019	R023 On 02-May-19			Bond Future	7.85	100.9670	7.8511	100.9670	66,073.00
27/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	1963	2	1963	2	0.00
27/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	1932	2	1932	2	0.00
27/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	1902	2	1902	2	0.00
27/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	16	0	16	0	0.00
27/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	16	0	16	0	0.00
27/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	15	0	15	0	0.00
27/03/2019	R023 On 01-August-19			Bond Future	7.87	102.8402	7.8733	102.8402	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
27/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3253	3	3253	3	0.00
27/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3309	3	3309	3	0.00
27/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3281	3	3281	3	0.00
27/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	89	0	89	0	0.00
27/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	88	0	88	0	0.00
27/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	90	0	90	0	0.00
27/03/2019	R023 On 07-November-19			Bond Future	7.88	101.0488	7.8802	101.0488	0.00
27/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1194	1	1194	1	0.00
27/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1212	1	1212	1	0.00
27/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1229	1	1229	1	0.00
27/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	889	1	889	1	0.00
27/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	899	1	899	1	0.00
27/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	910	1	910	1	0.00
27/03/2019	R035 On 02-May-19			Bond Future	9.73	94.5274	9.7313	94.5274	80,501.00
27/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	1293	1	1293	1	0.00
27/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	1334	1	1334	1	0.00
27/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1254	1	1254	1	0.00
27/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1263	1	1263	1	0.00
27/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1191	1	1191	1	0.00
27/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1227	1	1227	1	0.00
27/03/2019	R035 On 01-August-19			Bond Future	9.80	96.2811	9.7972	96.2811	0.00
27/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	4469	4	4469	4	0.00
27/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	4417	4	4417	4	0.00
27/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	4365	4	4365	4	0.00
27/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1263	1	1263	1	0.00
27/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1282	1	1282	1	0.00
27/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1244	1	1244	1	0.00
27/03/2019	R035 On 07-November-19			Bond Future	9.86	93.7819	9.8637	93.7819	0.00
27/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	3403	3	3403	3	0.00
27/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	3441	3	3441	3	0.00
27/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	3480	3	3480	3	0.00
27/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3356	3	3356	3	0.00
27/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3287	3	3287	3	0.00
27/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3322	3	3322	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
27/03/2019	R186 On 02-May-19			Bond Future	8.73	113.3896	8.7346	113.3896	89,899.00
27/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2007	2	2007	2	0.00
27/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	655	1	655	1	3,250.00
27/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	1962	2	1962	2	0.00
27/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5723	6	5723	6	0.00
27/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7432	7	7432	7	0.00
27/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	1918	2	1918	2	0.00
27/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3327	3	3327	3	200.00
27/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6847	7	6847	7	0.00
27/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3070	3	3070	3	3,250.00
27/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1460	1	1460	1	0.00
27/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	787	1	787	1	200.00
27/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	2818	3	2818	3	90.00
27/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	584	1	584	1	90.00
27/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	349	0	349	0	7,000.00
27/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	1874	2	1874	2	7,000.00
27/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7166	7	7166	7	0.00
27/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1095	1	1095	1	7,500.00
27/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2098	2	2098	2	0.00
27/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	281	0	281	0	3,250.00
27/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	502	1	502	1	8,250.00
27/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	715	1	715	1	0.00
27/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	342	0	342	0	7,500.00
27/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1726	2	1726	2	0.00
27/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1254	1	1254	1	0.00
27/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	97	0	97	0	0.00
27/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	989	1	989	1	0.00
27/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	151	0	151	0	0.00
27/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	11	0	11	0	7,000.00
27/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	2	0	2	0	3,250.00
27/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	1	0	1	0	200.00
27/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	317	0	317	0	0.00
27/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	3	0	3	0	90.00
27/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	121	0	121	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
27/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1150	1	1150	1	0.00
27/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	329	0	329	0	0.00
27/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	305	0	305	0	0.00
27/03/2019	R186 On 01-August-19			Bond Future	8.79	110.1941	8.7933	110.1941	10.00
27/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	583	1	583	1	6,000.00
27/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2539	2	2539	2	6,000.00
27/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4502	4	4502	4	0.00
27/03/2019	R186 On 01-August-19	8.38	Call	Bond Future	714	0	714	0	16,830.00
27/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4593	4	4593	4	0.00
27/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7120	7	7120	7	0.00
27/03/2019	R186 On 01-August-19	8.70	Call	Bond Future	1421	0	1421	0	16,830.00
27/03/2019	R186 On 01-August-19	9.22	Call	Bond Future	3202	0	3202	0	0.00
27/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4547	4	4547	4	0.00
27/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	481	1	481	1	0.00
27/03/2019	R186 On 01-August-19	9.22	Put	Bond Future	823	0	823	0	16,830.00
27/03/2019	R186 On 01-August-19	8.38	Put	Bond Future	3084	0	3084	0	0.00
27/03/2019	R186 On 01-August-19	8.70	Put	Bond Future	1950	0	1950	0	0.00
27/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	473	1	473	1	0.00
27/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	147	0	147	0	6,000.00
27/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	490	1	490	1	0.00
27/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1100	1	1100	1	0.00
27/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3420	4	3420	4	0.00
27/03/2019	R186 On 07-November-19			Bond Future	8.84	112.4912	8.8429	112.4912	0.00
27/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2586	2	2586	2	0.00
27/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2618	2	2618	2	0.00
27/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2651	3	2651	3	0.00
27/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2033	2	2033	2	0.00
27/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2012	2	2012	2	0.00
27/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2056	2	2056	2	0.00
27/03/2019	R197 On 02-May-19			Bond Future	299.73	300.0052	299.7251	300.0052	2,350.00
27/03/2019	R197 On 01-August-19			Bond Future	297.80	298.0900	297.8045	298.0900	40.00
27/03/2019	R197 On 07-November-19			Bond Future	304.09	304.3783	304.0851	304.3783	0.00
27/03/2019	R202 On 02-May-19			Bond Future	233.56	233.6792	233.5596	233.6792	8,706.00
27/03/2019	R202 On 01-August-19			Bond Future	233.94	234.0592	233.9371	234.0592	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
27/03/2019	R202 On 07-November-19			Bond Future	238.87	238.9964	238.8708	238.9964	0.00
27/03/2019	R207 On 02-May-19			Bond Future	6.72	102.7633	6.7203	102.7633	6,013.00
27/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	591	1	591	1	0.00
27/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	605	1	605	1	0.00
27/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	598	1	598	1	0.00
27/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
27/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
27/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
27/03/2019	R207 On 01-August-19			Bond Future	6.22	101.0286	6.2168	101.0286	50.00
27/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	483	1	483	1	0.00
27/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	488	1	488	1	0.00
27/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	492	1	492	1	0.00
27/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	1	0	1	0	0.00
27/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	1	0	1	0	0.00
27/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	1	0	1	0	0.00
27/03/2019	R207 On 07-November-19			Bond Future	3.77	103.1346	3.7727	103.1346	0.00
27/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
27/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
27/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
27/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	308	0	308	0	0.00
27/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	306	0	306	0	0.00
27/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	304	0	304	0	0.00
27/03/2019	R208 On 02-May-19			Bond Future	6.96	100.2881	6.9611	100.2881	15,592.00
27/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1828	2	1828	2	0.00
27/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1862	2	1862	2	0.00
27/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1845	2	1845	2	0.00
27/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
27/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
27/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
27/03/2019	R208 On 01-August-19			Bond Future	6.87	102.1487	6.8700	102.1487	0.00
27/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1978	2	1978	2	0.00
27/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1964	2	1964	2	0.00
27/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1949	2	1949	2	0.00
27/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	10	0	10	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
27/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	9	0	9	0	0.00
27/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	9	0	9	0	0.00
27/03/2019	R208 On 07-November-19			Bond Future	6.67	100.8718	6.6700	100.8718	0.00
27/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	469	0	469	0	0.00
27/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	460	0	460	0	0.00
27/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	451	0	451	0	0.00
27/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	252	0	252	0	0.00
27/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	256	0	256	0	0.00
27/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	247	0	247	0	0.00
27/03/2019	R209 On 02-May-19			Bond Future	9.67	72.1912	9.6684	72.1912	101,926.00
27/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1152	1	1152	1	0.00
27/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5164	5	5164	5	0.00
27/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6337	6	6337	6	0.00
27/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1187	1	1187	1	0.00
27/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	310	0	310	0	760.00
27/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2227	2	2227	2	760.00
27/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1118	1	1118	1	0.00
27/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1042	1	1042	1	0.00
27/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2419	3	2419	3	0.00
27/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	54	0	54	0	11,560.00
27/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	22	0	22	0	760.00
27/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	433	1	433	1	0.00
27/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	1012	1	1012	1	0.00
27/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	982	1	982	1	0.00
27/03/2019	R209 On 01-August-19			Bond Future	9.73	73.5305	9.7269	73.5305	0.00
27/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	3734	4	3734	4	0.00
27/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	896	1	896	1	7,560.00
27/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	3823	4	3823	4	0.00
27/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5170	5	5170	5	0.00
27/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	2331	2	2331	2	7,560.00
27/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	3778	4	3778	4	0.00
27/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	684	1	684	1	7,560.00
27/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3713	4	3713	4	0.00
27/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1864	2	1864	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
27/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1076	1	1076	1	0.00
27/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1093	1	1093	1	0.00
27/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1060	1	1060	1	0.00
27/03/2019	R209 On 07-November-19			Bond Future	9.78	71.9095	9.7829	71.9095	0.00
27/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3034	3	3034	3	0.00
27/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3102	3	3102	3	0.00
27/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3067	3	3067	3	0.00
27/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2896	3	2896	3	0.00
27/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2866	3	2866	3	0.00
27/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2925	3	2925	3	0.00
27/03/2019	R210 On 02-May-19			Bond Future	184.70	184.7983	184.7038	184.7983	1,628.00
27/03/2019	R210 On 01-August-19			Bond Future	188.18	188.2722	188.1757	188.2722	0.00
27/03/2019	R210 On 07-November-19			Bond Future	189.51	189.6054	189.5060	189.6054	0.00
27/03/2019	R212 On 02-May-19			Bond Future	156.71	156.8945	156.7058	156.8945	7,946.00
27/03/2019	R212 On 01-August-19			Bond Future	157.43	157.6239	157.4315	157.6239	0.00
27/03/2019	R212 On 07-November-19			Bond Future	160.75	160.9489	160.7517	160.9489	0.00
27/03/2019	R213 On 02-May-19			Bond Future	9.42	84.0441	9.4196	84.0441	28,756.00
27/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1282	1	1282	1	0.00
27/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1246	1	1246	1	0.00
27/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1211	1	1211	1	0.00
27/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	811	1	811	1	0.00
27/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	837	1	837	1	0.00
27/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	785	1	785	1	0.00
27/03/2019	R213 On 01-August-19			Bond Future	9.48	85.6034	9.4810	85.6034	0.00
27/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	3859	4	3859	4	0.00
27/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	3903	4	3903	4	0.00
27/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	3948	4	3948	4	0.00
27/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	856	1	856	1	0.00
27/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	884	1	884	1	0.00
27/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	870	1	870	1	0.00
27/03/2019	R213 On 07-November-19			Bond Future	9.54	83.8335	9.5424	83.8335	0.00
27/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	2884	3	2884	3	0.00
27/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	2917	3	2917	3	0.00
27/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	2950	3	2950	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
27/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2605	3	2605	3	0.00
27/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2658	3	2658	3	0.00
27/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2632	3	2632	3	0.00
27/03/2019	R214 On 02-May-19			Bond Future	9.86	70.9374	9.8636	70.9374	21,077.00
27/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1153	1	1153	1	0.00
27/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1084	1	1084	1	0.00
27/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1118	1	1118	1	0.00
27/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1142	1	1142	1	0.00
27/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1109	1	1109	1	0.00
27/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1175	1	1175	1	0.00
27/03/2019	R214 On 01-August-19			Bond Future	9.92	72.2535	9.9226	72.2535	0.00
27/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	3813	4	3813	4	0.00
27/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	3858	4	3858	4	0.00
27/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	3768	4	3768	4	0.00
27/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1198	1	1198	1	0.00
27/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1180	1	1180	1	0.00
27/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1163	1	1163	1	0.00
27/03/2019	R214 On 07-November-19			Bond Future	9.98	70.4593	9.9820	70.4593	0.00
27/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3225	3	3225	3	0.00
27/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3191	3	3191	3	0.00
27/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3260	3	3260	3	0.00
27/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	3072	3	3072	3	0.00
27/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	3041	3	3041	3	0.00
27/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	3010	3	3010	3	0.00
27/03/2019	R248 On 02-May-19			Bond Future	9.84	90.7729	9.8382	90.7729	103,755.00
27/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	1688	1	1688	1	0.00
27/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	1639	1	1639	1	0.00
27/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	1738	2	1738	2	0.00
27/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1192	1	1192	1	0.00
27/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1119	1	1119	1	0.00
27/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1155	1	1155	1	0.00
27/03/2019	R248 On 01-August-19			Bond Future	9.90	92.4569	9.8963	92.4569	100.00
27/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	5126	5	5126	5	0.00
27/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5067	5	5067	5	0.00

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27/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5008	5	5008	5	0.00
27/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1322	1	1322	1	0.00
27/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1343	1	1343	1	0.00
27/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1301	1	1301	1	0.00
27/03/2019	R248 On 07-November-19			Bond Future	9.95	89.9414	9.9546	89.9414	0.00
27/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4228	4	4228	4	0.00
27/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4183	4	4183	4	0.00
27/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4138	4	4138	4	0.00
27/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3631	4	3631	4	0.00
27/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3670	4	3670	4	0.00
27/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3593	4	3593	4	0.00