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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	2025 On 02-May-19			Bond Future	135.76	135.4818	135.7590	135.4818	129.00
30/04/2019	2025 On 01-August-19			Bond Future	136.82	136.5502	136.8249	136.5502	1,522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2019	2025 On 07-November-19			Bond Future	139.66	139.3861	139.6627	139.3861	0.00
30/04/2019	2025 On 06-February-20			Bond Future	140.96	140.6820	140.9593	140.6820	0.00
30/04/2019	2029 On 02-May-19			Bond Future	102.82	102.3180	102.8199	102.3180	2,954.00
30/04/2019	2029 On 01-August-19			Bond Future	104.71	104.2092	104.7147	104.2092	3,930.00
30/04/2019	2029 On 07-November-19			Bond Future	105.80	105.2821	105.7951	105.2821	0.00
30/04/2019	2029 On 06-February-20			Bond Future	107.89	107.3712	107.8908	107.3712	0.00
30/04/2019	2030 On 02-May-19			Bond Future	9.12	94.6416	9.1208	94.6416	33,886.00
30/04/2019	2030 On 02-May-19	9.39	Call	Bond Future	1705	2	1705	2	0.00
30/04/2019	2030 On 02-May-19	10.20	Call	Bond Future	6587	7	6587	7	0.00
30/04/2019	2030 On 02-May-19	9.41	Call	Bond Future	1830	2	1830	2	0.00
30/04/2019	2030 On 02-May-19	8.90	Call	Bond Future	2	0	2	0	0.00
30/04/2019	2030 On 02-May-19	9.40	Call	Bond Future	1768	2	1768	2	0.00
30/04/2019	2030 On 02-May-19	9.40	Put	Bond Future	0	0	0	0	0.00
30/04/2019	2030 On 02-May-19	9.41	Put	Bond Future	0	0	0	0	0.00
30/04/2019	2030 On 02-May-19	8.90	Put	Bond Future	1432	1	1432	1	0.00
30/04/2019	2030 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	3,000.00
30/04/2019	2030 On 02-May-19	9.39	Put	Bond Future	1	0	1	0	0.00
30/04/2019	2030 On 01-August-19			Bond Future	9.19	92.3625	9.1876	92.3625	45,248.00
30/04/2019	2030 On 01-August-19	8.35	Call	Bond Future	126	0	126	0	2,025.00
30/04/2019	2030 On 01-August-19	9.69	Call	Bond Future	3698	4	3698	4	0.00
30/04/2019	2030 On 01-August-19	9.22	Call	Bond Future	1757	2	1757	2	5,400.00
30/04/2019	2030 On 01-August-19	9.68	Call	Bond Future	3651	4	3651	4	0.00
30/04/2019	2030 On 01-August-19	8.67	Call	Bond Future	428	0	428	0	5,400.00
30/04/2019	2030 On 01-August-19	9.15	Call	Bond Future	1528	2	1528	2	2,025.00
30/04/2019	2030 On 01-August-19	9.91	Call	Bond Future	4784	5	4784	5	0.00
30/04/2019	2030 On 01-August-19	9.92	Call	Bond Future	4834	5	4834	5	0.00
30/04/2019	2030 On 01-August-19	8.77	Call	Bond Future	590	1	590	1	0.00
30/04/2019	2030 On 01-August-19	9.90	Call	Bond Future	4733	5	4733	5	0.00
30/04/2019	2030 On 01-August-19	9.27	Call	Bond Future	1931	2	1931	2	0.00
30/04/2019	2030 On 01-August-19	9.92	Put	Bond Future	379	0	379	0	0.00
30/04/2019	2030 On 01-August-19	9.27	Put	Bond Future	1415	1	1415	1	0.00
30/04/2019	2030 On 01-August-19	8.77	Put	Bond Future	3266	3	3266	3	0.00
30/04/2019	2030 On 01-August-19	9.90	Put	Bond Future	396	0	396	0	0.00
30/04/2019	2030 On 01-August-19	9.68	Put	Bond Future	623	1	623	1	4,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2019	2030 On 01-August-19	9.91	Put	Bond Future	387	0	387	0	0.00
30/04/2019	2030 On 01-August-19	8.67	Put	Bond Future	3760	4	3760	4	0.00
30/04/2019	2030 On 01-August-19	9.15	Put	Bond Future	1765	2	1765	2	0.00
30/04/2019	2030 On 01-August-19	9.69	Put	Bond Future	611	1	611	1	5,400.00
30/04/2019	2030 On 01-August-19	9.22	Put	Bond Future	1554	2	1554	2	0.00
30/04/2019	2030 On 01-August-19	8.35	Put	Bond Future	5598	5	5598	5	0.00
30/04/2019	2030 On 07-November-19			Bond Future	9.24	94.2576	9.2432	94.2576	0.00
30/04/2019	2030 On 07-November-19	9.48	Call	Bond Future	3248	3	3248	3	0.00
30/04/2019	2030 On 07-November-19	9.10	Call	Bond Future	1969	0	1969	0	5,500.00
30/04/2019	2030 On 07-November-19	8.60	Call	Bond Future	788	0	788	0	5,500.00
30/04/2019	2030 On 07-November-19	9.76	Call	Bond Future	4395	0	4395	0	0.00
30/04/2019	2030 On 07-November-19	9.49	Call	Bond Future	3286	3	3286	3	0.00
30/04/2019	2030 On 07-November-19	9.47	Call	Bond Future	3211	3	3211	3	0.00
30/04/2019	2030 On 07-November-19	9.47	Put	Bond Future	1825	2	1825	2	0.00
30/04/2019	2030 On 07-November-19	9.10	Put	Bond Future	2857	0	2857	0	0.00
30/04/2019	2030 On 07-November-19	9.48	Put	Bond Future	1802	2	1802	2	0.00
30/04/2019	2030 On 07-November-19	8.60	Put	Bond Future	4871	0	4871	0	0.00
30/04/2019	2030 On 07-November-19	9.76	Put	Bond Future	1279	0	1279	0	5,500.00
30/04/2019	2030 On 07-November-19	9.49	Put	Bond Future	1780	2	1780	2	0.00
30/04/2019	2030 On 06-February-20			Bond Future	9.29	92.0972	9.2901	92.0972	0.00
30/04/2019	2030 On 06-February-20	9.14	Call	Bond Future	2657	3	2657	3	0.00
30/04/2019	2030 On 06-February-20	9.16	Call	Bond Future	2717	3	2717	3	0.00
30/04/2019	2030 On 06-February-20	9.15	Call	Bond Future	2687	3	2687	3	0.00
30/04/2019	2030 On 06-February-20	9.14	Put	Bond Future	3572	4	3572	4	0.00
30/04/2019	2030 On 06-February-20	9.16	Put	Bond Future	3510	3	3510	3	0.00
30/04/2019	2030 On 06-February-20	9.15	Put	Bond Future	3541	3	3541	3	0.00
30/04/2019	2032 On 02-May-19			Bond Future	9.36	92.7927	9.3558	92.7927	19,990.00
30/04/2019	2032 On 02-May-19	9.61	Call	Bond Future	1752	2	1752	2	0.00
30/04/2019	2032 On 02-May-19	9.63	Call	Bond Future	1887	2	1887	2	0.00
30/04/2019	2032 On 02-May-19	9.62	Call	Bond Future	1819	2	1819	2	0.00
30/04/2019	2032 On 02-May-19	9.61	Put	Bond Future	1	0	1	0	0.00
30/04/2019	2032 On 02-May-19	9.63	Put	Bond Future	1	0	1	0	0.00
30/04/2019	2032 On 02-May-19	9.62	Put	Bond Future	1	0	1	0	0.00
30/04/2019	2032 On 01-August-19			Bond Future	9.42	94.4848	9.4205	94.4848	41,085.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2019	2032 On 01-August-19	10.11	Call	Bond Future	5044	5	5044	5	0.00
30/04/2019	2032 On 01-August-19	10.10	Call	Bond Future	4990	5	4990	5	0.00
30/04/2019	2032 On 01-August-19	10.09	Call	Bond Future	4935	5	4935	5	0.00
30/04/2019	2032 On 01-August-19	10.09	Put	Bond Future	495	0	495	0	0.00
30/04/2019	2032 On 01-August-19	10.11	Put	Bond Future	476	0	476	0	0.00
30/04/2019	2032 On 01-August-19	10.10	Put	Bond Future	485	0	485	0	0.00
30/04/2019	2032 On 07-November-19			Bond Future	9.48	92.2607	9.4816	92.2607	0.00
30/04/2019	2032 On 07-November-19	9.72	Call	Bond Future	3594	4	3594	4	0.00
30/04/2019	2032 On 07-November-19	9.71	Call	Bond Future	3554	4	3554	4	0.00
30/04/2019	2032 On 07-November-19	9.70	Call	Bond Future	3513	4	3513	4	0.00
30/04/2019	2032 On 07-November-19	9.71	Put	Bond Future	2030	2	2030	2	0.00
30/04/2019	2032 On 07-November-19	9.70	Put	Bond Future	2055	2	2055	2	0.00
30/04/2019	2032 On 07-November-19	9.72	Put	Bond Future	2004	2	2004	2	0.00
30/04/2019	2032 On 06-February-20			Bond Future	9.53	94.0710	9.5329	94.0710	0.00
30/04/2019	2032 On 06-February-20	9.39	Call	Bond Future	3072	3	3072	3	0.00
30/04/2019	2032 On 06-February-20	9.40	Call	Bond Future	3104	3	3104	3	0.00
30/04/2019	2032 On 06-February-20	9.38	Call	Bond Future	3040	3	3040	3	0.00
30/04/2019	2032 On 06-February-20	9.38	Put	Bond Future	4065	4	4065	4	0.00
30/04/2019	2032 On 06-February-20	9.39	Put	Bond Future	4030	4	4030	4	0.00
30/04/2019	2032 On 06-February-20	9.40	Put	Bond Future	3994	4	3994	4	0.00
30/04/2019	2033 On 02-May-19			Bond Future	105.82	104.6487	105.8212	104.6487	2,184.00
30/04/2019	2033 On 01-August-19			Bond Future	107.77	106.5829	107.7712	106.5829	6,090.00
30/04/2019	2033 On 07-November-19			Bond Future	108.84	107.6302	108.8402	107.6302	0.00
30/04/2019	2033 On 06-February-20			Bond Future	111.00	109.7659	110.9960	109.7659	0.00
30/04/2019	2037 On 02-May-19			Bond Future	9.68	92.5273	9.6808	92.5273	38,965.00
30/04/2019	2037 On 02-May-19	9.80	Call	Bond Future	966	1	966	1	0.00
30/04/2019	2037 On 02-May-19	9.79	Call	Bond Future	899	1	899	1	0.00
30/04/2019	2037 On 02-May-19	9.81	Call	Bond Future	1034	1	1034	1	0.00
30/04/2019	2037 On 02-May-19	9.79	Put	Bond Future	58	0	58	0	0.00
30/04/2019	2037 On 02-May-19	9.80	Put	Bond Future	48	0	48	0	0.00
30/04/2019	2037 On 02-May-19	9.81	Put	Bond Future	40	0	40	0	0.00
30/04/2019	2037 On 01-August-19			Bond Future	9.75	89.9594	9.7508	89.9594	46,485.00
30/04/2019	2037 On 01-August-19	10.29	Call	Bond Future	4755	5	4755	5	0.00
30/04/2019	2037 On 01-August-19	10.31	Call	Bond Future	4869	5	4869	5	0.00

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30/04/2019	2037 On 01-August-19	10.30	Call	Bond Future	4812	5	4812	5	0.00
30/04/2019	2037 On 01-August-19	10.30	Put	Bond Future	755	1	755	1	0.00
30/04/2019	2037 On 01-August-19	10.31	Put	Bond Future	741	1	741	1	0.00
30/04/2019	2037 On 01-August-19	10.29	Put	Bond Future	769	1	769	1	0.00
30/04/2019	2037 On 07-November-19			Bond Future	9.81	91.8052	9.8122	91.8052	0.00
30/04/2019	2037 On 07-November-19	9.95	Call	Bond Future	3652	4	3652	4	0.00
30/04/2019	2037 On 07-November-19	9.97	Call	Bond Future	3738	4	3738	4	0.00
30/04/2019	2037 On 07-November-19	9.96	Call	Bond Future	3695	4	3695	4	0.00
30/04/2019	2037 On 07-November-19	9.96	Put	Bond Future	2588	2	2588	2	0.00
30/04/2019	2037 On 07-November-19	9.97	Put	Bond Future	2557	2	2557	2	0.00
30/04/2019	2037 On 07-November-19	9.95	Put	Bond Future	2619	3	2619	3	0.00
30/04/2019	2037 On 06-February-20			Bond Future	9.87	89.3462	9.8659	89.3462	0.00
30/04/2019	2037 On 06-February-20	9.68	Call	Bond Future	3401	4	3401	4	0.00
30/04/2019	2037 On 06-February-20	9.67	Call	Bond Future	3365	3	3365	3	0.00
30/04/2019	2037 On 06-February-20	9.66	Call	Bond Future	3330	3	3330	3	0.00
30/04/2019	2037 On 06-February-20	9.67	Put	Bond Future	4846	5	4846	5	0.00
30/04/2019	2037 On 06-February-20	9.66	Put	Bond Future	4888	5	4888	5	0.00
30/04/2019	2037 On 06-February-20	9.68	Put	Bond Future	4805	5	4805	5	0.00
30/04/2019	2038 On 02-May-19			Bond Future	124.61	124.1806	124.6065	124.1806	8,289.00
30/04/2019	2038 On 01-August-19			Bond Future	125.29	124.8606	125.2875	124.8606	11,535.00
30/04/2019	2038 On 07-November-19			Bond Future	127.89	127.4538	127.8860	127.4538	0.00
30/04/2019	2038 On 06-February-20			Bond Future	128.77	128.3292	128.7658	128.3292	0.00
30/04/2019	2040 On 02-May-19			Bond Future	9.77	95.7932	9.7708	95.7932	13,655.00
30/04/2019	2040 On 02-May-19	9.90	Call	Bond Future	1106	1	1106	1	0.00
30/04/2019	2040 On 02-May-19	10.20	Call	Bond Future	3473	4	3473	4	1,150.00
30/04/2019	2040 On 02-May-19	9.89	Call	Bond Future	1033	1	1033	1	0.00
30/04/2019	2040 On 02-May-19	9.60	Call	Bond Future	12	0	12	0	1,150.00
30/04/2019	2040 On 02-May-19	9.88	Call	Bond Future	961	1	961	1	0.00
30/04/2019	2040 On 02-May-19	10.15	Call	Bond Future	3079	3	3079	3	0.00
30/04/2019	2040 On 02-May-19	9.65	Call	Bond Future	40	0	40	0	0.00
30/04/2019	2040 On 02-May-19	10.15	Put	Bond Future	0	0	0	0	880.00
30/04/2019	2040 On 02-May-19	9.65	Put	Bond Future	1056	1	1056	1	880.00
30/04/2019	2040 On 02-May-19	9.89	Put	Bond Future	47	0	47	0	0.00
30/04/2019	2040 On 02-May-19	9.88	Put	Bond Future	57	0	57	0	0.00

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30/04/2019	2040 On 02-May-19	9.90	Put	Bond Future	38	0	38	0	0.00
30/04/2019	2040 On 02-May-19	9.60	Put	Bond Future	1454	1	1454	1	0.00
30/04/2019	2040 On 02-May-19	10.20	Put	Bond Future	0	0	0	0	0.00
30/04/2019	2040 On 01-August-19			Bond Future	9.84	93.0346	9.8407	93.0346	28,625.00
30/04/2019	2040 On 01-August-19	10.36	Call	Bond Future	5007	5	5007	5	0.00
30/04/2019	2040 On 01-August-19	10.37	Call	Bond Future	5067	5	5067	5	0.00
30/04/2019	2040 On 01-August-19	10.38	Call	Bond Future	5128	5	5128	5	0.00
30/04/2019	2040 On 01-August-19	10.38	Put	Bond Future	855	1	855	1	0.00
30/04/2019	2040 On 01-August-19	10.36	Put	Bond Future	887	1	887	1	0.00
30/04/2019	2040 On 01-August-19	10.37	Put	Bond Future	871	1	871	1	0.00
30/04/2019	2040 On 07-November-19			Bond Future	9.90	94.9435	9.9023	94.9435	0.00
30/04/2019	2040 On 07-November-19	10.03	Call	Bond Future	3912	4	3912	4	0.00
30/04/2019	2040 On 07-November-19	10.04	Call	Bond Future	3959	4	3959	4	0.00
30/04/2019	2040 On 07-November-19	10.05	Call	Bond Future	4006	4	4006	4	0.00
30/04/2019	2040 On 07-November-19	10.05	Put	Bond Future	2818	3	2818	3	0.00
30/04/2019	2040 On 07-November-19	10.03	Put	Bond Future	2883	3	2883	3	0.00
30/04/2019	2040 On 07-November-19	10.04	Put	Bond Future	2850	3	2850	3	0.00
30/04/2019	2040 On 06-February-20			Bond Future	9.96	92.2955	9.9564	92.2955	0.00
30/04/2019	2040 On 06-February-20	9.74	Call	Bond Future	3498	4	3498	4	0.00
30/04/2019	2040 On 06-February-20	9.76	Call	Bond Future	3574	4	3574	4	0.00
30/04/2019	2040 On 06-February-20	9.75	Call	Bond Future	3536	4	3536	4	0.00
30/04/2019	2040 On 06-February-20	9.75	Put	Bond Future	5220	5	5220	5	0.00
30/04/2019	2040 On 06-February-20	9.76	Put	Bond Future	5175	5	5175	5	0.00
30/04/2019	2040 On 06-February-20	9.74	Put	Bond Future	5265	5	5265	5	0.00
30/04/2019	2044 On 02-May-19			Bond Future	9.79	92.8998	9.7908	92.8998	9,820.00
30/04/2019	2044 On 02-May-19	9.90	Call	Bond Future	980	1	980	1	0.00
30/04/2019	2044 On 02-May-19	9.91	Call	Bond Future	1053	1	1053	1	0.00
30/04/2019	2044 On 02-May-19	9.92	Call	Bond Future	1128	1	1128	1	0.00
30/04/2019	2044 On 02-May-19	9.91	Put	Bond Future	48	0	48	0	0.00
30/04/2019	2044 On 02-May-19	9.92	Put	Bond Future	40	0	40	0	0.00
30/04/2019	2044 On 02-May-19	9.90	Put	Bond Future	59	0	59	0	0.00
30/04/2019	2044 On 01-August-19			Bond Future	9.86	90.2136	9.8577	90.2136	38,202.00
30/04/2019	2044 On 01-August-19	10.39	Call	Bond Future	5182	5	5182	5	0.00
30/04/2019	2044 On 01-August-19	10.53	Call	Bond Future	6051	6	6051	6	0.00

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30/04/2019	2044 On 01-August-19	9.86	Call	Bond Future	2331	2	2331	2	100.00
30/04/2019	2044 On 01-August-19	10.40	Call	Bond Future	5243	5	5243	5	0.00
30/04/2019	2044 On 01-August-19	9.36	Call	Bond Future	686	1	686	1	100.00
30/04/2019	2044 On 01-August-19	10.38	Call	Bond Future	5121	5	5121	5	0.00
30/04/2019	2044 On 01-August-19	10.38	Put	Bond Future	907	1	907	1	0.00
30/04/2019	2044 On 01-August-19	9.36	Put	Bond Future	5035	5	5035	5	0.00
30/04/2019	2044 On 01-August-19	10.53	Put	Bond Future	689	1	689	1	100.00
30/04/2019	2044 On 01-August-19	10.40	Put	Bond Future	875	1	875	1	0.00
30/04/2019	2044 On 01-August-19	9.86	Put	Bond Future	2312	2	2312	2	0.00
30/04/2019	2044 On 01-August-19	10.39	Put	Bond Future	891	1	891	1	0.00
30/04/2019	2044 On 07-November-19			Bond Future	9.92	92.0647	9.9166	92.0647	0.00
30/04/2019	2044 On 07-November-19	10.06	Call	Bond Future	4081	4	4081	4	0.00
30/04/2019	2044 On 07-November-19	10.07	Call	Bond Future	4129	4	4129	4	0.00
30/04/2019	2044 On 07-November-19	10.05	Call	Bond Future	4033	4	4033	4	0.00
30/04/2019	2044 On 07-November-19	10.05	Put	Bond Future	2936	3	2936	3	0.00
30/04/2019	2044 On 07-November-19	10.06	Put	Bond Future	2903	3	2903	3	0.00
30/04/2019	2044 On 07-November-19	10.07	Put	Bond Future	2870	3	2870	3	0.00
30/04/2019	2044 On 06-February-20			Bond Future	9.97	89.4855	9.9683	89.4855	0.00
30/04/2019	2044 On 06-February-20	9.77	Call	Bond Future	3662	4	3662	4	0.00
30/04/2019	2044 On 06-February-20	9.76	Call	Bond Future	3623	4	3623	4	0.00
30/04/2019	2044 On 06-February-20	9.78	Call	Bond Future	3700	4	3700	4	0.00
30/04/2019	2044 On 06-February-20	9.76	Put	Bond Future	5363	5	5363	5	0.00
30/04/2019	2044 On 06-February-20	9.78	Put	Bond Future	5271	5	5271	5	0.00
30/04/2019	2044 On 06-February-20	9.77	Put	Bond Future	5317	5	5317	5	0.00
30/04/2019	2046 On 02-May-19			Bond Future	117.53	116.3740	117.5299	116.3740	10,310.00
30/04/2019	2046 On 01-August-19			Bond Future	119.70	118.5250	119.6957	118.5250	12,658.00
30/04/2019	2046 On 07-November-19			Bond Future	120.46	119.2718	120.4636	119.2718	0.00
30/04/2019	2046 On 06-February-20			Bond Future	122.85	121.6386	122.8498	121.6386	0.00
30/04/2019	2050 On 02-May-19			Bond Future	123.73	121.8972	123.7330	121.8972	7,465.00
30/04/2019	2050 On 01-August-19			Bond Future	124.22	122.3591	124.2222	122.3591	10,887.00
30/04/2019	2050 On 07-November-19			Bond Future	126.80	124.9003	126.7985	124.9003	0.00
30/04/2019	2050 On 06-February-20			Bond Future	127.47	125.5421	127.4736	125.5421	0.00
30/04/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	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
30/04/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	AL37 On 02-May-19			Index Future	632.70	632.5400	632.6990	632.5400	0.00
30/04/2019	AL37 On 01-August-19			Index Future	644.20	644.0710	644.2040	644.0710	0.00
30/04/2019	AL37 On 07-November-19			Index Future	657.40	657.2780	657.3980	657.2780	0.00
30/04/2019	AL37 On 06-February-20			Index Future	670.27	670.1670	670.2680	670.1670	0.00
30/04/2019	AL7T On 02-May-19			Index Future	733.70	734.4540	733.6990	734.4540	0.00
30/04/2019	AL7T On 01-August-19			Index Future	747.04	747.8430	747.0400	747.8430	0.00
30/04/2019	AL7T On 07-November-19			Index Future	762.34	763.1780	762.3410	763.1780	0.00
30/04/2019	AL7T On 06-February-20			Index Future	777.27	778.1440	777.2660	778.1440	0.00
30/04/2019	ALBI On 02-May-19			Index Future	662.47	663.6180	662.4740	663.6180	2.00
30/04/2019	ALBI On 01-August-19			Index Future	674.52	675.7160	674.5190	675.7160	975.00
30/04/2019	ALBI On 07-November-19			Index Future	688.34	689.5720	688.3350	689.5720	0.00
30/04/2019	ALBI On 06-February-20			Index Future	701.81	703.0940	701.8110	703.0940	0.00
30/04/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/04/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	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
30/04/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/04/2019	ES33 On 02-May-19			Bond Future	10.85	77.1661	10.8462	77.1661	0.00
30/04/2019	ES33 On 01-August-19			Bond Future	10.96	78.5733	10.9555	78.5733	350.00
30/04/2019	ES33 On 07-November-19			Bond Future	11.07	76.3897	11.0687	76.3897	0.00
30/04/2019	ES33 On 06-February-20			Bond Future	11.17	77.8885	11.1729	77.8885	0.00
30/04/2019	ES42 On 02-May-19			Bond Future	11.12	78.8429	11.1212	78.8429	0.00
30/04/2019	ES42 On 01-August-19			Bond Future	11.23	80.2806	11.2285	80.2806	4,919.00
30/04/2019	ES42 On 07-November-19			Bond Future	11.34	77.6612	11.3399	77.6612	0.00
30/04/2019	ES42 On 06-February-20			Bond Future	11.44	79.1853	11.4385	79.1853	0.00
30/04/2019	GOVI On 02-May-19			GOVI	655.88	657.0920	655.8830	657.0920	78.00
30/04/2019	GOVI On 02-May-19	647.88	Call	GOVI	80030	9	80030	9	0.00
30/04/2019	GOVI On 02-May-19	647.87	Call	GOVI	80130	9	80130	9	0.00
30/04/2019	GOVI On 02-May-19	647.86	Call	GOVI	80230	9	80230	9	0.00
30/04/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 01-August-19			GOVI	667.81	669.0710	667.8090	669.0710	444.00
30/04/2019	GOVI On 01-August-19	638.69	Call	GOVI	291190	30	291190	30	0.00
30/04/2019	GOVI On 01-August-19	638.68	Call	GOVI	291290	30	291290	30	0.00
30/04/2019	GOVI On 01-August-19	638.67	Call	GOVI	291390	30	291390	30	0.00
30/04/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
30/04/2019	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
30/04/2019	GOVI On 07-November-19			GOVI	681.49	682.7910	681.4870	682.7910	0.00
30/04/2019	GOVI On 07-November-19	672.90	Call	GOVI	85870	10	85870	10	0.00
30/04/2019	GOVI On 07-November-19	672.91	Call	GOVI	85770	10	85770	10	0.00
30/04/2019	GOVI On 07-November-19	672.92	Call	GOVI	85670	10	85670	10	0.00
30/04/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 06-February-20			GOVI	694.83	696.1800	694.8290	696.1800	0.00
30/04/2019	GOVI On 06-February-20	703.15	Call	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 06-February-20	703.14	Call	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 06-February-20	703.13	Call	GOVI	0	0	0	0	0.00
30/04/2019	GOVI On 06-February-20	703.13	Put	GOVI	83010	7	83010	7	0.00
30/04/2019	GOVI On 06-February-20	703.15	Put	GOVI	83210	7	83210	7	0.00
30/04/2019	GOVI On 06-February-20	703.14	Put	GOVI	83110	7	83110	7	0.00
30/04/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/04/2019	IGOV On 02-May-19			Index Future	261.73	260.6350	261.7330	260.6350	18.00
30/04/2019	IGOV On 01-August-19			Index Future	266.56	265.4520	266.5580	265.4520	815.00
30/04/2019	IGOV On 07-November-19			Index Future	272.09	270.9640	272.0860	270.9640	219.00
30/04/2019	IGOV On 06-February-20			Index Future	277.48	276.3390	277.4750	276.3390	0.00
30/04/2019	IS01 On 20-June-19			Interest Rate Swap	102.01	102.0100	102.0100	102.0100	0.00
30/04/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
30/04/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
30/04/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
30/04/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
30/04/2019	IS02 On 23-March-20			Interest Rate Swap	98.76	98.7700	98.7600	98.7700	0.00
30/04/2019	IS02 On 22-June-20			Interest Rate Swap	102.31	102.3100	102.3100	102.3100	0.00
30/04/2019	IS02 On 21-September-20			Interest Rate Swap	99.25	99.2600	99.2500	99.2600	0.00
30/04/2019	IS05 On 17-December-20			Interest Rate Swap	96.00	96.0200	96.0000	96.0200	0.00
30/04/2019	IS05 On 16-March-21			Interest Rate Swap	95.13	95.1500	95.1300	95.1500	0.00
30/04/2019	IS05 On 15-June-21			Interest Rate Swap	94.22	94.2300	94.2200	94.2300	0.00
30/04/2019	IS05 On 21-September-21			Interest Rate Swap	94.28	94.2800	94.2800	94.2800	0.00
30/04/2019	IS05 On 21-December-21			Interest Rate Swap	96.38	96.3800	96.3800	96.3800	51.00
30/04/2019	IS05 On 15-March-22			Interest Rate Swap	96.42	96.4300	96.4200	96.4300	0.00
30/04/2019	IS05 On 21-June-22			Interest Rate Swap	97.52	97.5300	97.5200	97.5300	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
30/04/2019	IS05 On 20-September-22			Interest Rate Swap	101.38	101.3800	101.3800	101.3800	0.00
30/04/2019	IS05 On 20-December-22			Interest Rate Swap	102.56	102.5700	102.5600	102.5700	0.00
30/04/2019	IS05 On 22-March-23			Interest Rate Swap	95.83	95.8400	95.8300	95.8400	0.00
30/04/2019	IS05 On 20-June-23			Interest Rate Swap	101.84	101.8500	101.8400	101.8500	0.00
30/04/2019	IS05 On 19-September-23			Interest Rate Swap	97.25	97.2600	97.2500	97.2600	0.00
30/04/2019	IS10 On 17-December-25			Interest Rate Swap	93.49	93.5000	93.4900	93.5000	0.00
30/04/2019	IS10 On 16-March-26			Interest Rate Swap	90.44	90.4600	90.4400	90.4600	0.00
30/04/2019	IS10 On 15-June-26			Interest Rate Swap	89.14	89.1600	89.1400	89.1600	0.00
30/04/2019	IS10 On 21-September-26			Interest Rate Swap	91.28	91.3000	91.2800	91.3000	0.00
30/04/2019	IS10 On 21-December-26			Interest Rate Swap	95.08	95.1000	95.0800	95.1000	0.00
30/04/2019	IS10 On 15-March-27			Interest Rate Swap	93.61	93.6400	93.6100	93.6400	0.00
30/04/2019	IS10 On 21-June-27			Interest Rate Swap	95.68	95.7100	95.6800	95.7100	0.00
30/04/2019	IS10 On 20-September-27			Interest Rate Swap	101.17	101.2000	101.1700	101.2000	0.00
30/04/2019	IS10 On 20-December-27			Interest Rate Swap	101.53	101.5600	101.5300	101.5600	0.00
30/04/2019	IS10 On 22-March-28			Interest Rate Swap	94.98	95.0100	94.9800	95.0100	0.00
30/04/2019	IS10 On 20-June-28			Interest Rate Swap	102.23	102.2600	102.2300	102.2600	0.00
30/04/2019	IS10 On 19-September-28			Interest Rate Swap	95.73	95.7600	95.7300	95.7600	0.00
30/04/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/04/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/04/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
30/04/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
30/04/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
30/04/2019	R023 On 02-May-19			Bond Future	7.71	101.5072	7.7054	101.5072	18,749.00
30/04/2019	R023 On 02-May-19	8.46	Call	Bond Future	2421	2	2421	2	0.00
30/04/2019	R023 On 02-May-19	8.45	Call	Bond Future	2390	2	2390	2	0.00
30/04/2019	R023 On 02-May-19	8.44	Call	Bond Future	2358	2	2358	2	0.00
30/04/2019	R023 On 02-May-19	8.45	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R023 On 02-May-19	8.44	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R023 On 02-May-19	8.46	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R023 On 01-August-19			Bond Future	7.73	103.3582	7.7283	103.3582	57,458.00
30/04/2019	R023 On 01-August-19	8.93	Call	Bond Future	3631	4	3631	4	0.00
30/04/2019	R023 On 01-August-19	8.95	Call	Bond Future	3688	4	3688	4	0.00
30/04/2019	R023 On 01-August-19	8.94	Call	Bond Future	3660	4	3660	4	0.00
30/04/2019	R023 On 01-August-19	8.94	Put	Bond Future	24	0	24	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
30/04/2019	R023 On 01-August-19	8.95	Put	Bond Future	23	0	23	0	0.00
30/04/2019	R023 On 01-August-19	8.93	Put	Bond Future	25	0	25	0	0.00
30/04/2019	R023 On 07-November-19			Bond Future	7.73	101.5443	7.7341	101.5443	0.00
30/04/2019	R023 On 07-November-19	7.98	Call	Bond Future	1343	1	1343	1	0.00
30/04/2019	R023 On 07-November-19	7.99	Call	Bond Future	1362	1	1362	1	0.00
30/04/2019	R023 On 07-November-19	8.00	Call	Bond Future	1382	1	1382	1	0.00
30/04/2019	R023 On 07-November-19	8.00	Put	Bond Future	623	1	623	1	0.00
30/04/2019	R023 On 07-November-19	7.99	Put	Bond Future	632	1	632	1	0.00
30/04/2019	R023 On 07-November-19	7.98	Put	Bond Future	641	1	641	1	0.00
30/04/2019	R023 On 06-February-20			Bond Future	7.72	103.5364	7.7218	103.5364	0.00
30/04/2019	R023 On 06-February-20	7.52	Call	Bond Future	777	1	777	1	0.00
30/04/2019	R023 On 06-February-20	7.54	Call	Bond Future	804	1	804	1	0.00
30/04/2019	R023 On 06-February-20	7.53	Call	Bond Future	791	1	791	1	0.00
30/04/2019	R023 On 06-February-20	7.53	Put	Bond Future	1305	1	1305	1	0.00
30/04/2019	R023 On 06-February-20	7.54	Put	Bond Future	1291	1	1291	1	0.00
30/04/2019	R023 On 06-February-20	7.52	Put	Bond Future	1318	1	1318	1	0.00
30/04/2019	R035 On 02-May-19			Bond Future	9.59	96.0633	9.5908	96.0633	46,570.00
30/04/2019	R035 On 02-May-19	9.74	Call	Bond Future	1164	1	1164	1	0.00
30/04/2019	R035 On 02-May-19	9.75	Call	Bond Future	1235	1	1235	1	0.00
30/04/2019	R035 On 02-May-19	9.73	Call	Bond Future	1094	1	1094	1	0.00
30/04/2019	R035 On 02-May-19	9.73	Put	Bond Future	29	0	29	0	0.00
30/04/2019	R035 On 02-May-19	9.75	Put	Bond Future	19	0	19	0	0.00
30/04/2019	R035 On 02-May-19	9.74	Put	Bond Future	24	0	24	0	0.00
30/04/2019	R035 On 01-August-19			Bond Future	9.66	97.8150	9.6568	97.8150	55,268.00
30/04/2019	R035 On 01-August-19	10.24	Call	Bond Future	5020	5	5020	5	0.00
30/04/2019	R035 On 01-August-19	10.23	Call	Bond Future	4963	5	4963	5	0.00
30/04/2019	R035 On 01-August-19	10.22	Call	Bond Future	4906	5	4906	5	0.00
30/04/2019	R035 On 01-August-19	10.23	Put	Bond Future	750	1	750	1	0.00
30/04/2019	R035 On 01-August-19	10.22	Put	Bond Future	764	1	764	1	0.00
30/04/2019	R035 On 01-August-19	10.24	Put	Bond Future	736	1	736	1	0.00
30/04/2019	R035 On 07-November-19			Bond Future	9.72	95.3164	9.7227	95.3164	0.00
30/04/2019	R035 On 07-November-19	9.87	Call	Bond Future	3612	4	3612	4	0.00
30/04/2019	R035 On 07-November-19	9.88	Call	Bond Future	3655	4	3655	4	0.00
30/04/2019	R035 On 07-November-19	9.89	Call	Bond Future	3699	4	3699	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
30/04/2019	R035 On 07-November-19	9.87	Put	Bond Future	2519	2	2519	2	0.00
30/04/2019	R035 On 07-November-19	9.89	Put	Bond Future	2458	2	2458	2	0.00
30/04/2019	R035 On 07-November-19	9.88	Put	Bond Future	2488	2	2488	2	0.00
30/04/2019	R035 On 06-February-20			Bond Future	9.78	97.1864	9.7813	97.1864	0.00
30/04/2019	R035 On 06-February-20	9.61	Call	Bond Future	3362	3	3362	3	0.00
30/04/2019	R035 On 06-February-20	9.60	Call	Bond Future	3327	3	3327	3	0.00
30/04/2019	R035 On 06-February-20	9.59	Call	Bond Future	3292	3	3292	3	0.00
30/04/2019	R035 On 06-February-20	9.59	Put	Bond Future	4721	5	4721	5	0.00
30/04/2019	R035 On 06-February-20	9.61	Put	Bond Future	4641	5	4641	5	0.00
30/04/2019	R035 On 06-February-20	9.60	Put	Bond Future	4681	5	4681	5	0.00
30/04/2019	R186 On 02-May-19			Bond Future	8.54	114.8224	8.5407	114.8224	33,541.00
30/04/2019	R186 On 02-May-19	9.03	Call	Bond Future	2840	3	2840	3	0.00
30/04/2019	R186 On 02-May-19	8.65	Call	Bond Future	669	1	669	1	3,250.00
30/04/2019	R186 On 02-May-19	9.02	Call	Bond Future	2782	3	2782	3	0.00
30/04/2019	R186 On 02-May-19	10.07	Call	Bond Future	8568	9	8568	9	0.00
30/04/2019	R186 On 02-May-19	9.75	Call	Bond Future	6848	7	6848	7	0.00
30/04/2019	R186 On 02-May-19	8.70	Call	Bond Future	942	1	942	1	200.00
30/04/2019	R186 On 02-May-19	9.20	Call	Bond Future	3804	4	3804	4	90.00
30/04/2019	R186 On 02-May-19	8.62	Call	Bond Future	517	1	517	1	90.00
30/04/2019	R186 On 02-May-19	8.50	Call	Bond Future	104	0	104	0	0.00
30/04/2019	R186 On 02-May-19	8.80	Call	Bond Future	1517	2	1517	2	7,500.00
30/04/2019	R186 On 02-May-19	9.05	Call	Bond Future	2954	3	2954	3	0.00
30/04/2019	R186 On 02-May-19	9.00	Call	Bond Future	2668	3	2668	3	0.00
30/04/2019	R186 On 02-May-19	10.02	Call	Bond Future	8301	8	8301	8	0.00
30/04/2019	R186 On 02-May-19	9.01	Call	Bond Future	2725	3	2725	3	0.00
30/04/2019	R186 On 02-May-19	9.30	Call	Bond Future	4366	4	4366	4	200.00
30/04/2019	R186 On 02-May-19	9.96	Call	Bond Future	7981	8	7981	8	0.00
30/04/2019	R186 On 02-May-19	9.25	Call	Bond Future	4086	4	4086	4	3,250.00
30/04/2019	R186 On 02-May-19	8.90	Call	Bond Future	2094	2	2094	2	0.00
30/04/2019	R186 On 02-May-19	9.20	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R186 On 02-May-19	9.75	Put	Bond Future	0	0	0	0	7,000.00
30/04/2019	R186 On 02-May-19	10.02	Put	Bond Future	0	0	0	0	3,250.00
30/04/2019	R186 On 02-May-19	10.07	Put	Bond Future	0	0	0	0	200.00
30/04/2019	R186 On 02-May-19	9.02	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
30/04/2019	R186 On 02-May-19	8.80	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R186 On 02-May-19	9.05	Put	Bond Future	0	0	0	0	3,250.00
30/04/2019	R186 On 02-May-19	8.90	Put	Bond Future	0	0	0	0	4,000.00
30/04/2019	R186 On 02-May-19	9.00	Put	Bond Future	0	0	0	0	7,500.00
30/04/2019	R186 On 02-May-19	8.50	Put	Bond Future	345	0	345	0	0.00
30/04/2019	R186 On 02-May-19	8.62	Put	Bond Future	51	0	51	0	0.00
30/04/2019	R186 On 02-May-19	9.30	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R186 On 02-May-19	8.70	Put	Bond Future	7	0	7	0	0.00
30/04/2019	R186 On 02-May-19	9.25	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R186 On 02-May-19	8.65	Put	Bond Future	26	0	26	0	4,100.00
30/04/2019	R186 On 02-May-19	9.96	Put	Bond Future	0	0	0	0	90.00
30/04/2019	R186 On 02-May-19	9.01	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R186 On 02-May-19	9.03	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R186 On 01-August-19			Bond Future	8.60	111.6178	8.5972	111.6178	111,706.00
30/04/2019	R186 On 01-August-19	8.30	Call	Bond Future	720	1	720	1	6,000.00
30/04/2019	R186 On 01-August-19	9.05	Call	Bond Future	3133	3	3133	3	6,000.00
30/04/2019	R186 On 01-August-19	9.52	Call	Bond Future	5333	5	5333	5	0.00
30/04/2019	R186 On 01-August-19	8.38	Call	Bond Future	885	1	885	1	0.00
30/04/2019	R186 On 01-August-19	9.54	Call	Bond Future	5429	6	5429	6	0.00
30/04/2019	R186 On 01-August-19	8.70	Call	Bond Future	1772	2	1772	2	0.00
30/04/2019	R186 On 01-August-19	9.22	Call	Bond Future	3897	4	3897	4	0.00
30/04/2019	R186 On 01-August-19	9.53	Call	Bond Future	5381	5	5381	5	0.00
30/04/2019	R186 On 01-August-19	10.08	Call	Bond Future	8123	8	8123	8	0.00
30/04/2019	R186 On 01-August-19	8.38	Put	Bond Future	2139	2	2139	2	0.00
30/04/2019	R186 On 01-August-19	8.70	Put	Bond Future	1185	1	1185	1	6,200.00
30/04/2019	R186 On 01-August-19	9.54	Put	Bond Future	193	0	193	0	0.00
30/04/2019	R186 On 01-August-19	9.53	Put	Bond Future	199	0	199	0	0.00
30/04/2019	R186 On 01-August-19	9.22	Put	Bond Future	401	0	401	0	0.00
30/04/2019	R186 On 01-August-19	10.08	Put	Bond Future	34	0	34	0	6,000.00
30/04/2019	R186 On 01-August-19	9.52	Put	Bond Future	205	0	205	0	0.00
30/04/2019	R186 On 01-August-19	9.05	Put	Bond Future	578	1	578	1	0.00
30/04/2019	R186 On 01-August-19	8.30	Put	Bond Future	2440	2	2440	2	0.00
30/04/2019	R186 On 07-November-19			Bond Future	8.64	113.9075	8.6436	113.9075	0.00
30/04/2019	R186 On 07-November-19	8.73	Call	Bond Future	2292	2	2292	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
30/04/2019	R186 On 07-November-19	8.94	Call	Bond Future	3003	3	3003	3	0.00
30/04/2019	R186 On 07-November-19	8.23	Call	Bond Future	996	1	996	1	5,000.00
30/04/2019	R186 On 07-November-19	8.96	Call	Bond Future	3075	3	3075	3	0.00
30/04/2019	R186 On 07-November-19	8.95	Call	Bond Future	3039	3	3039	3	0.00
30/04/2019	R186 On 07-November-19	8.96	Put	Bond Future	1336	1	1336	1	0.00
30/04/2019	R186 On 07-November-19	8.23	Put	Bond Future	3323	3	3323	3	0.00
30/04/2019	R186 On 07-November-19	8.95	Put	Bond Future	1355	1	1355	1	0.00
30/04/2019	R186 On 07-November-19	8.73	Put	Bond Future	1814	2	1814	2	5,000.00
30/04/2019	R186 On 07-November-19	8.94	Put	Bond Future	1373	1	1373	1	0.00
30/04/2019	R186 On 06-February-20			Bond Future	8.68	110.8337	8.6780	110.8337	0.00
30/04/2019	R186 On 06-February-20	8.55	Call	Bond Future	2138	2	2138	2	0.00
30/04/2019	R186 On 06-February-20	8.57	Call	Bond Future	2195	2	2195	2	0.00
30/04/2019	R186 On 06-February-20	8.56	Call	Bond Future	2167	2	2167	2	0.00
30/04/2019	R186 On 06-February-20	8.56	Put	Bond Future	2805	3	2805	3	0.00
30/04/2019	R186 On 06-February-20	8.57	Put	Bond Future	2779	3	2779	3	0.00
30/04/2019	R186 On 06-February-20	8.55	Put	Bond Future	2830	3	2830	3	0.00
30/04/2019	R197 On 02-May-19			Bond Future	304.63	304.0159	304.6346	304.0159	2,462.00
30/04/2019	R197 On 01-August-19			Bond Future	302.80	302.1862	302.7997	302.1862	2,507.00
30/04/2019	R197 On 07-November-19			Bond Future	309.08	308.4622	309.0797	308.4622	0.00
30/04/2019	R197 On 06-February-20			Bond Future	307.56	306.9365	307.5559	306.9365	0.00
30/04/2019	R202 On 02-May-19			Bond Future	239.60	239.0814	239.5984	239.0814	7,085.00
30/04/2019	R202 On 01-August-19			Bond Future	240.06	239.5440	240.0572	239.5440	9,346.00
30/04/2019	R202 On 07-November-19			Bond Future	245.04	244.5188	245.0359	244.5188	0.00
30/04/2019	R202 On 06-February-20			Bond Future	245.83	245.3092	245.8282	245.3092	0.00
30/04/2019	R207 On 02-May-19			Bond Future	6.27	102.8470	6.2717	102.8470	2,550.00
30/04/2019	R207 On 02-May-19	7.61	Call	Bond Future	892	1	892	1	0.00
30/04/2019	R207 On 02-May-19	7.63	Call	Bond Future	905	1	905	1	0.00
30/04/2019	R207 On 02-May-19	7.62	Call	Bond Future	898	1	898	1	0.00
30/04/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R207 On 01-August-19			Bond Future	5.60	101.0815	5.6032	101.0815	4,483.00
30/04/2019	R207 On 01-August-19	7.33	Call	Bond Future	751	1	751	1	0.00
30/04/2019	R207 On 01-August-19	7.34	Call	Bond Future	755	1	755	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
30/04/2019	R207 On 01-August-19	7.35	Call	Bond Future	759	1	759	1	0.00
30/04/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R207 On 07-November-19			Bond Future	2.45	103.1551	2.4495	103.1551	0.00
30/04/2019	R207 On 07-November-19	2.07	Call	Bond Future	7	0	7	0	0.00
30/04/2019	R207 On 07-November-19	2.08	Call	Bond Future	8	0	8	0	0.00
30/04/2019	R207 On 07-November-19	2.06	Call	Bond Future	7	0	7	0	0.00
30/04/2019	R207 On 07-November-19	2.06	Put	Bond Future	77	0	77	0	0.00
30/04/2019	R207 On 07-November-19	2.07	Put	Bond Future	76	0	76	0	0.00
30/04/2019	R207 On 07-November-19	2.08	Put	Bond Future	74	0	74	0	0.00
30/04/2019	R208 On 02-May-19			Bond Future	6.78	100.5808	6.7794	100.5808	5,142.00
30/04/2019	R208 On 02-May-19	8.02	Call	Bond Future	2146	2	2146	2	0.00
30/04/2019	R208 On 02-May-19	8.04	Call	Bond Future	2181	2	2181	2	0.00
30/04/2019	R208 On 02-May-19	8.03	Call	Bond Future	2164	2	2164	2	0.00
30/04/2019	R208 On 02-May-19	8.02	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R208 On 02-May-19	8.04	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R208 On 02-May-19	8.03	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R208 On 01-August-19			Bond Future	6.68	102.4149	6.6837	102.4149	10,859.00
30/04/2019	R208 On 01-August-19	8.17	Call	Bond Future	2256	2	2256	2	0.00
30/04/2019	R208 On 01-August-19	8.16	Call	Bond Future	2241	2	2241	2	0.00
30/04/2019	R208 On 01-August-19	8.15	Call	Bond Future	2226	2	2226	2	0.00
30/04/2019	R208 On 01-August-19	8.15	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R208 On 01-August-19	8.17	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R208 On 01-August-19	8.16	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R208 On 07-November-19			Bond Future	6.47	101.1102	6.4731	101.1102	0.00
30/04/2019	R208 On 07-November-19	6.84	Call	Bond Future	604	1	604	1	0.00
30/04/2019	R208 On 07-November-19	6.83	Call	Bond Future	593	1	593	1	0.00
30/04/2019	R208 On 07-November-19	6.82	Call	Bond Future	583	1	583	1	0.00
30/04/2019	R208 On 07-November-19	6.83	Put	Bond Future	128	0	128	0	0.00
30/04/2019	R208 On 07-November-19	6.82	Put	Bond Future	130	0	130	0	0.00
30/04/2019	R208 On 07-November-19	6.84	Put	Bond Future	126	0	126	0	0.00
30/04/2019	R208 On 06-February-20			Bond Future	6.14	103.0938	6.1353	103.0938	0.00
30/04/2019	R208 On 06-February-20	6.12	Call	Bond Future	292	0	292	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
30/04/2019	R208 On 06-February-20	6.13	Call	Bond Future	298	0	298	0	0.00
30/04/2019	R208 On 06-February-20	6.14	Call	Bond Future	303	0	303	0	0.00
30/04/2019	R208 On 06-February-20	6.14	Put	Bond Future	298	0	298	0	0.00
30/04/2019	R208 On 06-February-20	6.12	Put	Bond Future	308	0	308	0	0.00
30/04/2019	R208 On 06-February-20	6.13	Put	Bond Future	303	0	303	0	0.00
30/04/2019	R209 On 02-May-19			Bond Future	9.55	73.4539	9.5457	73.4539	22,003.00
30/04/2019	R209 On 02-May-19	9.69	Call	Bond Future	965	1	965	1	0.00
30/04/2019	R209 On 02-May-19	10.50	Call	Bond Future	5913	6	5913	6	0.00
30/04/2019	R209 On 02-May-19	10.71	Call	Bond Future	7118	7	7118	7	0.00
30/04/2019	R209 On 02-May-19	9.70	Call	Bond Future	1025	1	1025	1	0.00
30/04/2019	R209 On 02-May-19	9.35	Call	Bond Future	5	0	5	0	760.00
30/04/2019	R209 On 02-May-19	9.95	Call	Bond Future	2596	3	2596	3	760.00
30/04/2019	R209 On 02-May-19	9.68	Call	Bond Future	905	1	905	1	0.00
30/04/2019	R209 On 02-May-19	9.68	Put	Bond Future	27	0	27	0	0.00
30/04/2019	R209 On 02-May-19	9.35	Put	Bond Future	1312	1	1312	1	0.00
30/04/2019	R209 On 02-May-19	10.50	Put	Bond Future	0	0	0	0	11,560.00
30/04/2019	R209 On 02-May-19	10.71	Put	Bond Future	0	0	0	0	760.00
30/04/2019	R209 On 02-May-19	9.95	Put	Bond Future	0	0	0	0	0.00
30/04/2019	R209 On 02-May-19	9.69	Put	Bond Future	22	0	22	0	0.00
30/04/2019	R209 On 02-May-19	9.70	Put	Bond Future	18	0	18	0	0.00
30/04/2019	R209 On 01-August-19			Bond Future	9.60	74.7933	9.6047	74.7933	87,981.00
30/04/2019	R209 On 01-August-19	10.15	Call	Bond Future	4113	4	4113	4	0.00
30/04/2019	R209 On 01-August-19	9.30	Call	Bond Future	939	1	939	1	7,560.00
30/04/2019	R209 On 01-August-19	10.17	Call	Bond Future	4209	4	4209	4	0.00
30/04/2019	R209 On 01-August-19	10.46	Call	Bond Future	5660	6	5660	6	0.00
30/04/2019	R209 On 01-August-19	9.80	Call	Bond Future	2541	3	2541	3	7,560.00
30/04/2019	R209 On 01-August-19	10.16	Call	Bond Future	4161	4	4161	4	0.00
30/04/2019	R209 On 01-August-19	10.46	Put	Bond Future	383	0	383	0	7,560.00
30/04/2019	R209 On 01-August-19	9.30	Put	Bond Future	2966	3	2966	3	0.00
30/04/2019	R209 On 01-August-19	9.80	Put	Bond Future	1285	1	1285	1	0.00
30/04/2019	R209 On 01-August-19	10.16	Put	Bond Future	669	1	669	1	0.00
30/04/2019	R209 On 01-August-19	10.15	Put	Bond Future	681	1	681	1	0.00
30/04/2019	R209 On 01-August-19	10.17	Put	Bond Future	657	1	657	1	0.00
30/04/2019	R209 On 07-November-19			Bond Future	9.66	73.1744	9.6608	73.1744	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
30/04/2019	R209 On 07-November-19	9.80	Call	Bond Future	3162	3	3162	3	0.00
30/04/2019	R209 On 07-November-19	9.82	Call	Bond Future	3238	3	3238	3	0.00
30/04/2019	R209 On 07-November-19	9.81	Call	Bond Future	3200	3	3200	3	0.00
30/04/2019	R209 On 07-November-19	9.81	Put	Bond Future	2247	2	2247	2	0.00
30/04/2019	R209 On 07-November-19	9.82	Put	Bond Future	2222	2	2222	2	0.00
30/04/2019	R209 On 07-November-19	9.80	Put	Bond Future	2273	2	2273	2	0.00
30/04/2019	R209 On 06-February-20			Bond Future	9.71	74.6101	9.7081	74.6101	0.00
30/04/2019	R209 On 06-February-20	9.51	Call	Bond Future	2823	3	2823	3	0.00
30/04/2019	R209 On 06-February-20	9.52	Call	Bond Future	2853	3	2853	3	0.00
30/04/2019	R209 On 06-February-20	9.50	Call	Bond Future	2793	3	2793	3	0.00
30/04/2019	R209 On 06-February-20	9.50	Put	Bond Future	4139	4	4139	4	0.00
30/04/2019	R209 On 06-February-20	9.51	Put	Bond Future	4104	4	4104	4	0.00
30/04/2019	R209 On 06-February-20	9.52	Put	Bond Future	4068	4	4068	4	0.00
30/04/2019	R210 On 02-May-19			Bond Future	189.07	188.6895	189.0711	188.6895	1,611.00
30/04/2019	R210 On 01-August-19			Bond Future	192.56	192.1772	192.5554	192.1772	3,142.00
30/04/2019	R210 On 07-November-19			Bond Future	193.95	193.5688	193.9496	193.5688	0.00
30/04/2019	R210 On 06-February-20			Bond Future	197.79	197.4099	197.7915	197.4099	0.00
30/04/2019	R212 On 02-May-19			Bond Future	158.50	158.2040	158.4968	158.2040	3,722.00
30/04/2019	R212 On 01-August-19			Bond Future	159.23	158.9405	159.2299	158.9405	6,690.00
30/04/2019	R212 On 07-November-19			Bond Future	162.53	162.2415	162.5325	162.2415	0.00
30/04/2019	R212 On 06-February-20			Bond Future	163.51	163.2213	163.5125	163.2213	0.00
30/04/2019	R213 On 02-May-19			Bond Future	9.24	85.4796	9.2407	85.4796	14,434.00
30/04/2019	R213 On 02-May-19	9.50	Call	Bond Future	1619	2	1619	2	0.00
30/04/2019	R213 On 02-May-19	9.49	Call	Bond Future	1557	2	1557	2	0.00
30/04/2019	R213 On 02-May-19	9.48	Call	Bond Future	1496	2	1496	2	0.00
30/04/2019	R213 On 02-May-19	9.49	Put	Bond Future	1	0	1	0	0.00
30/04/2019	R213 On 02-May-19	9.48	Put	Bond Future	1	0	1	0	0.00
30/04/2019	R213 On 02-May-19	9.50	Put	Bond Future	1	0	1	0	0.00
30/04/2019	R213 On 01-August-19			Bond Future	9.30	87.0383	9.3011	87.0383	17,140.00
30/04/2019	R213 On 01-August-19	9.98	Call	Bond Future	4544	5	4544	5	0.00
30/04/2019	R213 On 01-August-19	9.99	Call	Bond Future	4593	5	4593	5	0.00
30/04/2019	R213 On 01-August-19	10.00	Call	Bond Future	4642	5	4642	5	0.00
30/04/2019	R213 On 01-August-19	10.00	Put	Bond Future	441	0	441	0	0.00
30/04/2019	R213 On 01-August-19	9.98	Put	Bond Future	459	0	459	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
30/04/2019	R213 On 01-August-19	9.99	Put	Bond Future	450	0	450	0	0.00
30/04/2019	R213 On 07-November-19			Bond Future	9.36	85.2704	9.3605	85.2704	0.00
30/04/2019	R213 On 07-November-19	9.58	Call	Bond Future	3227	3	3227	3	0.00
30/04/2019	R213 On 07-November-19	9.59	Call	Bond Future	3265	3	3265	3	0.00
30/04/2019	R213 On 07-November-19	9.60	Call	Bond Future	3303	3	3303	3	0.00
30/04/2019	R213 On 07-November-19	9.60	Put	Bond Future	1855	2	1855	2	0.00
30/04/2019	R213 On 07-November-19	9.58	Put	Bond Future	1898	2	1898	2	0.00
30/04/2019	R213 On 07-November-19	9.59	Put	Bond Future	1876	2	1876	2	0.00
30/04/2019	R213 On 06-February-20			Bond Future	9.41	86.9433	9.4124	86.9433	0.00
30/04/2019	R213 On 06-February-20	9.28	Call	Bond Future	2687	3	2687	3	0.00
30/04/2019	R213 On 06-February-20	9.27	Call	Bond Future	2656	3	2656	3	0.00
30/04/2019	R213 On 06-February-20	9.26	Call	Bond Future	2626	3	2626	3	0.00
30/04/2019	R213 On 06-February-20	9.27	Put	Bond Future	3519	3	3519	3	0.00
30/04/2019	R213 On 06-February-20	9.26	Put	Bond Future	3550	3	3550	3	0.00
30/04/2019	R213 On 06-February-20	9.28	Put	Bond Future	3489	3	3489	3	0.00
30/04/2019	R214 On 02-May-19			Bond Future	9.75	72.2148	9.7507	72.2148	6,069.00
30/04/2019	R214 On 02-May-19	9.87	Call	Bond Future	852	1	852	1	0.00
30/04/2019	R214 On 02-May-19	9.85	Call	Bond Future	736	1	736	1	0.00
30/04/2019	R214 On 02-May-19	9.86	Call	Bond Future	793	1	793	1	0.00
30/04/2019	R214 On 02-May-19	9.86	Put	Bond Future	51	0	51	0	0.00
30/04/2019	R214 On 02-May-19	9.87	Put	Bond Future	42	0	42	0	0.00
30/04/2019	R214 On 02-May-19	9.85	Put	Bond Future	61	0	61	0	0.00
30/04/2019	R214 On 01-August-19			Bond Future	9.81	73.5316	9.8104	73.5316	10,672.00
30/04/2019	R214 On 01-August-19	10.33	Call	Bond Future	4149	4	4149	4	0.00
30/04/2019	R214 On 01-August-19	10.34	Call	Bond Future	4199	4	4199	4	0.00
30/04/2019	R214 On 01-August-19	10.32	Call	Bond Future	4100	4	4100	4	0.00
30/04/2019	R214 On 01-August-19	10.32	Put	Bond Future	777	1	777	1	0.00
30/04/2019	R214 On 01-August-19	10.33	Put	Bond Future	763	1	763	1	0.00
30/04/2019	R214 On 01-August-19	10.34	Put	Bond Future	749	1	749	1	0.00
30/04/2019	R214 On 07-November-19			Bond Future	9.87	71.7406	9.8700	71.7406	0.00
30/04/2019	R214 On 07-November-19	10.01	Call	Bond Future	3324	3	3324	3	0.00
30/04/2019	R214 On 07-November-19	10.00	Call	Bond Future	3285	3	3285	3	0.00
30/04/2019	R214 On 07-November-19	10.02	Call	Bond Future	3363	3	3363	3	0.00
30/04/2019	R214 On 07-November-19	10.00	Put	Bond Future	2422	2	2422	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
30/04/2019	R214 On 07-November-19	10.01	Put	Bond Future	2395	2	2395	2	0.00
30/04/2019	R214 On 07-November-19	10.02	Put	Bond Future	2368	2	2368	2	0.00
30/04/2019	R214 On 06-February-20			Bond Future	9.92	73.1480	9.9229	73.1480	0.00
30/04/2019	R214 On 06-February-20	9.71	Call	Bond Future	3026	3	3026	3	0.00
30/04/2019	R214 On 06-February-20	9.73	Call	Bond Future	3089	3	3089	3	0.00
30/04/2019	R214 On 06-February-20	9.72	Call	Bond Future	3058	3	3058	3	0.00
30/04/2019	R214 On 06-February-20	9.72	Put	Bond Future	4426	4	4426	4	0.00
30/04/2019	R214 On 06-February-20	9.73	Put	Bond Future	4389	4	4389	4	0.00
30/04/2019	R214 On 06-February-20	9.71	Put	Bond Future	4464	4	4464	4	0.00
30/04/2019	R248 On 02-May-19			Bond Future	9.74	92.3698	9.7357	92.3698	30,283.00
30/04/2019	R248 On 02-May-19	9.90	Call	Bond Future	1447	2	1447	2	0.00
30/04/2019	R248 On 02-May-19	9.91	Call	Bond Future	1529	2	1529	2	0.00
30/04/2019	R248 On 02-May-19	9.89	Call	Bond Future	1365	2	1365	2	0.00
30/04/2019	R248 On 02-May-19	9.91	Put	Bond Future	14	0	14	0	0.00
30/04/2019	R248 On 02-May-19	9.89	Put	Bond Future	22	0	22	0	0.00
30/04/2019	R248 On 02-May-19	9.90	Put	Bond Future	18	0	18	0	0.00
30/04/2019	R248 On 01-August-19			Bond Future	9.79	94.0542	9.7946	94.0542	102,934.00
30/04/2019	R248 On 01-August-19	10.36	Call	Bond Future	5541	6	5541	6	0.00
30/04/2019	R248 On 01-August-19	10.35	Call	Bond Future	5477	6	5477	6	0.00
30/04/2019	R248 On 01-August-19	10.34	Call	Bond Future	5414	6	5414	6	0.00
30/04/2019	R248 On 01-August-19	10.35	Put	Bond Future	854	1	854	1	0.00
30/04/2019	R248 On 01-August-19	10.34	Put	Bond Future	870	1	870	1	0.00
30/04/2019	R248 On 01-August-19	10.36	Put	Bond Future	838	1	838	1	0.00
30/04/2019	R248 On 07-November-19			Bond Future	9.85	91.5419	9.8534	91.5419	48.00
30/04/2019	R248 On 07-November-19	10.03	Call	Bond Future	4346	5	4346	5	0.00
30/04/2019	R248 On 07-November-19	10.02	Call	Bond Future	4295	4	4295	4	0.00
30/04/2019	R248 On 07-November-19	10.01	Call	Bond Future	4245	4	4245	4	0.00
30/04/2019	R248 On 07-November-19	10.02	Put	Bond Future	2879	3	2879	3	0.00
30/04/2019	R248 On 07-November-19	10.01	Put	Bond Future	2913	3	2913	3	0.00
30/04/2019	R248 On 07-November-19	10.03	Put	Bond Future	2846	3	2846	3	0.00
30/04/2019	R248 On 06-February-20			Bond Future	9.91	93.3379	9.9055	93.3379	0.00
30/04/2019	R248 On 06-February-20	9.71	Call	Bond Future	3847	4	3847	4	0.00
30/04/2019	R248 On 06-February-20	9.72	Call	Bond Future	3888	4	3888	4	0.00
30/04/2019	R248 On 06-February-20	9.70	Call	Bond Future	3807	4	3807	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
30/04/2019	R248 On 06-February-20	9.72	Put	Bond Future	5496	5	5496	5	0.00
30/04/2019	R248 On 06-February-20	9.70	Put	Bond Future	5591	5	5591	5	0.00
30/04/2019	R248 On 06-February-20	9.71	Put	Bond Future	5543	5	5543	5	0.00