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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 2025 On 07-February-19 | | | Bond Future | 133.41 | 133.3664 | 133.4072 | 133.3664 | 355.00 |
| 17/01/2019 | 2025 On 02-May-19 | | | Bond Future | 135.76 | 135.7219 | 135.7632 | 135.7219 | 150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | 2025 On 01-August-19 | | | Bond Future | 138.39 | 138.3514 | 138.3934 | 138.3514 | 0.00 |
| 17/01/2019 | 2029 On 07-February-19 | | | Bond Future | 101.67 | 101.5774 | 101.6723 | 101.5774 | 1,568.00 |
| 17/01/2019 | 2029 On 02-May-19 | | | Bond Future | 102.39 | 102.2985 | 102.3950 | 102.2985 | 1,386.00 |
| 17/01/2019 | 2029 On 01-August-19 | | | Bond Future | 104.41 | 104.3157 | 104.4140 | 104.3157 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | | | Bond Future | 9.30 | 91.5678 | 9.2994 | 91.5678 | 53,622.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 2537 | 3 | 2537 | 3 | 3,960.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 497 | 1 | 497 | 1 | 3,960.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 5516 | 6 | 5516 | 6 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 93 | 0 | 93 | 0 | 1,320.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 2118 | 2 | 2118 | 2 | 1,320.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 4415 | 4 | 4415 | 4 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 561 | 1 | 561 | 1 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 4482 | 4 | 4482 | 4 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 7 | 0 | 7 | 0 | 3,960.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 1263 | 1 | 1263 | 1 | 0.00 |
| 17/01/2019 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | | | Bond Future | 9.36 | 93.1642 | 9.3559 | 93.1642 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 5562 | 6 | 5562 | 6 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 2082 | 2 | 2082 | 2 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 729 | 1 | 729 | 1 | 3,000.00 |
| 17/01/2019 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 3,000.00 |
| 17/01/2019 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 17/01/2019 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 3651 | 4 | 3651 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 466 | 0 | 466 | 0 | 3,000.00 |
| 17/01/2019 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 1800 | 2 | 1800 | 2 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | | | Bond Future | 9.41 | 90.9739 | 9.4122 | 90.9739 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 4437 | 5 | 4437 | 5 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 1412 | 1 | 1412 | 1 | 0.00 |
| 17/01/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 17/01/2019 | 2032 On 07-February-19 | | | Bond Future | 9.52 | 93.8023 | 9.5153 | 93.8023 | 42,475.00 |
| 17/01/2019 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 17/01/2019 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 17/01/2019 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 17/01/2019 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5074 | 5 | 5074 | 5 | 0.00 |
| 17/01/2019 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5148 | 5 | 5148 | 5 | 0.00 |
| 17/01/2019 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5001 | 5 | 5001 | 5 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | | | Bond Future | 9.57 | 91.2810 | 9.5717 | 91.2810 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 2281 | 2 | 2281 | 2 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 17/01/2019 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | | | Bond Future | 9.63 | 93.0595 | 9.6263 | 93.0595 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4728 | 5 | 4728 | 5 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 4638 | 5 | 4638 | 5 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 17/01/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 17/01/2019 | 2033 On 07-February-19 | | | Bond Future | 104.12 | 103.9899 | 104.1180 | 103.9899 | 5,890.00 |
| 17/01/2019 | 2033 On 02-May-19 | | | Bond Future | 104.81 | 104.6814 | 104.8113 | 104.6814 | 200.00 |
| 17/01/2019 | 2033 On 01-August-19 | | | Bond Future | 106.88 | 106.7455 | 106.8780 | 106.7455 | 0.00 |
| 17/01/2019 | 2037 On 07-February-19 | | | Bond Future | 9.73 | 90.0832 | 9.7345 | 90.0832 | 64,737.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 17/01/2019 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 17/01/2019 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 17/01/2019 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 5554 | 5 | 5554 | 5 | 0.00 |
| 17/01/2019 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 5386 | 5 | 5386 | 5 | 0.00 |
| 17/01/2019 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 5470 | 5 | 5470 | 5 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | | | Bond Future | 9.79 | 91.6537 | 9.7914 | 91.6537 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 2400 | 3 | 2400 | 3 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 2441 | 3 | 2441 | 3 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 2335 | 2 | 2335 | 2 | 0.00 |
| 17/01/2019 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | | | Bond Future | 9.85 | 89.1837 | 9.8494 | 89.1837 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 5189 | 5 | 5189 | 5 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 5289 | 5 | 5289 | 5 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 5239 | 5 | 5239 | 5 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 17/01/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 1953 | 2 | 1953 | 2 | 0.00 |
| 17/01/2019 | 2038 On 07-February-19 | | | Bond Future | 121.68 | 121.6727 | 121.6766 | 121.6727 | 7,024.00 |
| 17/01/2019 | 2038 On 02-May-19 | | | Bond Future | 123.83 | 123.8217 | 123.8253 | 123.8217 | 3,452.00 |
| 17/01/2019 | 2038 On 01-August-19 | | | Bond Future | 126.21 | 126.2108 | 126.2143 | 126.2108 | 0.00 |
| 17/01/2019 | 2040 On 07-February-19 | | | Bond Future | 9.81 | 93.3108 | 9.8094 | 93.3108 | 30,578.00 |
| 17/01/2019 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/01/2019 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 17/01/2019 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 17/01/2019 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 6040 | 6 | 6040 | 6 | 0.00 |
| 17/01/2019 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 6131 | 6 | 6131 | 6 | 0.00 |
| 17/01/2019 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 5949 | 6 | 5949 | 6 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | | | Bond Future | 9.87 | 94.9376 | 9.8662 | 94.9376 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 4200 | 4 | 4200 | 4 | 1,150.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 2707 | 3 | 2707 | 3 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 1550 | 2 | 1550 | 2 | 1,150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 2664 | 3 | 2664 | 3 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 2620 | 3 | 2620 | 3 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 2468 | 2 | 2468 | 2 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 2506 | 2 | 2506 | 2 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 2430 | 2 | 2430 | 2 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 3783 | 4 | 3783 | 4 | 0.00 |
| 17/01/2019 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 1518 | 1 | 1518 | 1 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | | | Bond Future | 9.92 | 92.2813 | 9.9240 | 92.2813 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 5463 | 6 | 5463 | 6 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 5516 | 6 | 5516 | 6 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 5569 | 6 | 5569 | 6 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 17/01/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 17/01/2019 | 2044 On 07-February-19 | | | Bond Future | 9.83 | 90.4732 | 9.8338 | 90.4732 | 37,872.00 |
| 17/01/2019 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 17/01/2019 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 17/01/2019 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 17/01/2019 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 6032 | 6 | 6032 | 6 | 0.00 |
| 17/01/2019 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 5940 | 6 | 5940 | 6 | 0.00 |
| 17/01/2019 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 5847 | 6 | 5847 | 6 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | | | Bond Future | 9.89 | 92.0506 | 9.8885 | 92.0506 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 2587 | 3 | 2587 | 3 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 2676 | 3 | 2676 | 3 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 2631 | 3 | 2631 | 3 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 2413 | 2 | 2413 | 2 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 2451 | 2 | 2451 | 2 | 0.00 |
| 17/01/2019 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 2491 | 2 | 2491 | 2 | 0.00 |
| 17/01/2019 | 2044 On 01-August-19 | | | Bond Future | 9.94 | 89.4631 | 9.9441 | 89.4631 | 0.00 |
| 17/01/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 5621 | 6 | 5621 | 6 | 0.00 |
| 17/01/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 5567 | 6 | 5567 | 6 | 0.00 |
| 17/01/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 5674 | 6 | 5674 | 6 | 0.00 |
| 17/01/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 17/01/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 2051 | 2 | 2051 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 17/01/2019 | 2046 On 07-February-19 | | | Bond Future | 115.21 | 115.2076 | 115.2114 | 115.2076 | 8,440.00 |
| 17/01/2019 | 2046 On 02-May-19 | | | Bond Future | 115.56 | 115.5564 | 115.5601 | 115.5564 | 4,018.00 |
| 17/01/2019 | 2046 On 01-August-19 | | | Bond Future | 117.84 | 117.8350 | 117.8388 | 117.8350 | 0.00 |
| 17/01/2019 | 2050 On 07-February-19 | | | Bond Future | 119.21 | 119.2075 | 119.2117 | 119.2075 | 8,016.00 |
| 17/01/2019 | 2050 On 02-May-19 | | | Bond Future | 121.32 | 121.3129 | 121.3169 | 121.3129 | 2,630.00 |
| 17/01/2019 | 2050 On 01-August-19 | | | Bond Future | 121.89 | 121.8869 | 121.8908 | 121.8869 | 0.00 |
| 17/01/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | AL37 On 07-February-19 | | | Index Future | 614.69 | 614.9850 | 614.6880 | 614.9850 | 0.00 |
| 17/01/2019 | AL37 On 02-May-19 | | | Index Future | 625.40 | 625.7070 | 625.4030 | 625.7070 | 0.00 |
| 17/01/2019 | AL37 On 01-August-19 | | | Index Future | 637.59 | 637.8950 | 637.5850 | 637.8950 | 0.00 |
| 17/01/2019 | AL7T On 07-February-19 | | | Index Future | 709.86 | 710.5260 | 709.8620 | 710.5260 | 0.00 |
| 17/01/2019 | AL7T On 02-May-19 | | | Index Future | 722.24 | 722.9130 | 722.2360 | 722.9130 | 0.00 |
| 17/01/2019 | AL7T On 01-August-19 | | | Index Future | 736.30 | 736.9950 | 736.3040 | 736.9950 | 0.00 |
| 17/01/2019 | ALBI On 07-February-19 | | | Index Future | 643.23 | 644.1860 | 643.2250 | 644.1860 | 905.00 |
| 17/01/2019 | ALBI On 02-May-19 | | | Index Future | 654.44 | 655.4170 | 654.4380 | 655.4170 | 0.00 |
| 17/01/2019 | ALBI On 01-August-19 | | | Index Future | 667.19 | 668.1840 | 667.1850 | 668.1840 | 0.00 |
| 17/01/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C197 On 07-December-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 17/01/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 17/01/2019 | ES33 On 07-February-19 | | | Bond Future | 10.93 | 78.5239 | 10.9258 | 78.5239 | 494.00 |
| 17/01/2019 | ES33 On 02-May-19 | | | Bond Future | 11.02 | 76.1017 | 11.0213 | 76.1017 | 0.00 |
| 17/01/2019 | ES33 On 01-August-19 | | | Bond Future | 11.12 | 77.5845 | 11.1195 | 77.5845 | 0.00 |
| 17/01/2019 | ES42 On 07-February-19 | | | Bond Future | 11.17 | 80.6891 | 11.1745 | 80.6891 | 5,169.00 |
| 17/01/2019 | ES42 On 02-May-19 | | | Bond Future | 11.27 | 77.8352 | 11.2705 | 77.8352 | 0.00 |
| 17/01/2019 | ES42 On 01-August-19 | | | Bond Future | 11.37 | 79.3520 | 11.3674 | 79.3520 | 0.00 |
| 17/01/2019 | GOVI On 07-February-19 | | | GOVI | 636.81 | 637.7970 | 636.8140 | 637.7970 | 450.00 |
| 17/01/2019 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 296960 | 29 | 296960 | 29 | 0.00 |
| 17/01/2019 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 297060 | 29 | 297060 | 29 | 0.00 |
| 17/01/2019 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 297160 | 29 | 297160 | 29 | 0.00 |
| 17/01/2019 | GOVI On 02-May-19 | | | GOVI | 647.92 | 648.9160 | 647.9150 | 648.9160 | 0.00 |
| 17/01/2019 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 350 | 1 | 350 | 1 | 0.00 |
| 17/01/2019 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 450 | 1 | 450 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 550 | 1 | 550 | 1 | 0.00 |
| 17/01/2019 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | | | GOVI | 660.54 | 661.5570 | 660.5350 | 661.5570 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 218450 | 23 | 218450 | 23 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 218550 | 23 | 218550 | 23 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 218650 | 23 | 218650 | 23 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 17/01/2019 | IGOV On 07-February-19 | | | Index Future | 256.04 | 255.9380 | 256.0400 | 255.9380 | 518.00 |
| 17/01/2019 | IGOV On 02-May-19 | | | Index Future | 260.56 | 260.4590 | 260.5620 | 260.4590 | 215.00 |
| 17/01/2019 | IGOV On 01-August-19 | | | Index Future | 265.70 | 265.5940 | 265.6990 | 265.5940 | 0.00 |
| 17/01/2019 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 17/01/2019 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 17/01/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.88 | 99.8800 | 99.8800 | 99.8800 | 0.00 |
| 17/01/2019 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 17/01/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7400 | 99.7400 | 99.7400 | 0.00 |
| 17/01/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.88 | 101.8800 | 101.8800 | 101.8800 | 0.00 |
| 17/01/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.83 | 102.8400 | 102.8300 | 102.8400 | 0.00 |
| 17/01/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.86 | 98.8700 | 98.8600 | 98.8700 | 0.00 |
| 17/01/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.43 | 102.4500 | 102.4300 | 102.4500 | 0.00 |
| 17/01/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.42 | 99.4400 | 99.4200 | 99.4400 | 0.00 |
| 17/01/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.25 | 96.2700 | 96.2500 | 96.2700 | 0.00 |
| 17/01/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.46 | 95.4700 | 95.4600 | 95.4700 | 0.00 |
| 17/01/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.59 | 94.5900 | 94.5900 | 94.5900 | 0.00 |
| 17/01/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.67 | 94.6800 | 94.6700 | 94.6800 | 0.00 |
| 17/01/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.80 | 96.8100 | 96.8000 | 96.8100 | 51.00 |
| 17/01/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.90 | 96.9100 | 96.9000 | 96.9100 | 0.00 |
| 17/01/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.05 | 98.0600 | 98.0500 | 98.0600 | 0.00 |
| 17/01/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.95 | 101.9500 | 101.9500 | 101.9500 | 0.00 |
| 17/01/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 103.18 | 103.1800 | 103.1800 | 103.1800 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.51 | 96.5100 | 96.5100 | 96.5100 | 0.00 |
| 17/01/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 102.54 | 102.5400 | 102.5400 | 102.5400 | 0.00 |
| 17/01/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 98.00 | 98.0100 | 98.0000 | 98.0100 | 0.00 |
| 17/01/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.50 | 94.5100 | 94.5000 | 94.5100 | 0.00 |
| 17/01/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.47 | 91.4800 | 91.4700 | 91.4800 | 0.00 |
| 17/01/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.19 | 90.2000 | 90.1900 | 90.2000 | 0.00 |
| 17/01/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.34 | 92.3400 | 92.3400 | 92.3400 | 0.00 |
| 17/01/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.13 | 96.1300 | 96.1300 | 96.1300 | 0.00 |
| 17/01/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.69 | 94.6900 | 94.6900 | 94.6900 | 0.00 |
| 17/01/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.77 | 96.7600 | 96.7700 | 96.7600 | 0.00 |
| 17/01/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.24 | 102.2200 | 102.2400 | 102.2200 | 0.00 |
| 17/01/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 102.60 | 102.5700 | 102.6000 | 102.5700 | 0.00 |
| 17/01/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.09 | 96.0600 | 96.0900 | 96.0600 | 0.00 |
| 17/01/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 103.29 | 103.2600 | 103.2900 | 103.2600 | 0.00 |
| 17/01/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 96.83 | 96.8000 | 96.8300 | 96.8000 | 0.00 |
| 17/01/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 17/01/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 17/01/2019 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 17/01/2019 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 17/01/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 17/01/2019 | R023 On 07-February-19 | | | Bond Future | 7.99 | 102.7449 | 7.9947 | 102.7449 | 62,388.00 |
| 17/01/2019 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 8260 | 8 | 8260 | 8 | 0.00 |
| 17/01/2019 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 8321 | 8 | 8321 | 8 | 0.00 |
| 17/01/2019 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 8290 | 8 | 8290 | 8 | 0.00 |
| 17/01/2019 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | | | Bond Future | 8.02 | 100.6066 | 8.0158 | 100.6066 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1631 | 2 | 1631 | 2 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 277 | 0 | 277 | 0 | 0.00 |
| 17/01/2019 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 266 | 0 | 266 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R023 On 01-August-19 | | | Bond Future | 8.02 | 102.5666 | 8.0205 | 102.5666 | 0.00 |
| 17/01/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 3047 | 3 | 3047 | 3 | 0.00 |
| 17/01/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 17/01/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 3073 | 3 | 3073 | 3 | 0.00 |
| 17/01/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 17/01/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 17/01/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 333 | 0 | 333 | 0 | 0.00 |
| 17/01/2019 | R035 On 07-February-19 | | | Bond Future | 9.67 | 97.7651 | 9.6708 | 97.7651 | 74,160.00 |
| 17/01/2019 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 17/01/2019 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 17/01/2019 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 17/01/2019 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 5628 | 5 | 5628 | 5 | 0.00 |
| 17/01/2019 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 5546 | 5 | 5546 | 5 | 0.00 |
| 17/01/2019 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 5712 | 6 | 5712 | 6 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | | | Bond Future | 9.73 | 94.9696 | 9.7256 | 94.9696 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 2374 | 2 | 2374 | 2 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 2414 | 3 | 2414 | 3 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 2229 | 2 | 2229 | 2 | 0.00 |
| 17/01/2019 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 2264 | 2 | 2264 | 2 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | | | Bond Future | 9.78 | 96.8198 | 9.7796 | 96.8198 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 5205 | 5 | 5205 | 5 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 5106 | 5 | 5106 | 5 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 17/01/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 1848 | 2 | 1848 | 2 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | | | Bond Future | 8.80 | 111.0949 | 8.7988 | 111.0949 | 86,150.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.00 | Call | Bond Future | 1481 | 2 | 1481 | 2 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 3411 | 3 | 3411 | 3 | 6,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 2449 | 3 | 2449 | 3 | 3,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 11 | 0 | 11 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 147 | 0 | 147 | 0 | 1,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 4073 | 4 | 4073 | 4 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 1946 | 2 | 1946 | 2 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 6393 | 6 | 6393 | 6 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 646 | 1 | 646 | 1 | 1,170.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 2817 | 3 | 2817 | 3 | 1,170.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 30 | 0 | 30 | 0 | 210.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 6283 | 6 | 6283 | 6 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 2605 | 3 | 2605 | 3 | 3,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 3517 | 3 | 3517 | 3 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 87 | 0 | 87 | 0 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 1 | 0 | 1 | 0 | 1,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 1938 | 2 | 1938 | 2 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 16 | 0 | 16 | 0 | 5,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 3638 | 4 | 3638 | 4 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 1 | 0 | 1 | 0 | 1,170.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 179 | 0 | 179 | 0 | 1,000.00 |
| 17/01/2019 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 3577 | 3 | 3577 | 3 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.00 | Put | Bond Future | 297 | 0 | 297 | 0 | 7,500.00 |
| 17/01/2019 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | | | Bond Future | 8.85 | 113.0317 | 8.8494 | 113.0317 | 4,550.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 1115 | 1 | 1115 | 1 | 3,250.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 2249 | 2 | 2249 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 6909 | 7 | 6909 | 7 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 5371 | 5 | 5371 | 5 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 3313 | 3 | 3313 | 3 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 6371 | 6 | 6371 | 6 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 3103 | 3 | 3103 | 3 | 3,250.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.80 | Call | Bond Future | 1508 | 2 | 1508 | 2 | 7,500.00 |
| 17/01/2019 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 6664 | 7 | 6664 | 7 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 2900 | 3 | 2900 | 3 | 90.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 90.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 1238 | 1 | 1238 | 1 | 200.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 2141 | 2 | 2141 | 2 | 7,000.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 794 | 1 | 794 | 1 | 7,000.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.80 | Put | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 1276 | 1 | 1276 | 1 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 2105 | 2 | 2105 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 165 | 0 | 165 | 0 | 3,250.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 144 | 0 | 144 | 0 | 200.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 326 | 0 | 326 | 0 | 7,000.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 193 | 0 | 193 | 0 | 90.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 2275 | 2 | 2275 | 2 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 17/01/2019 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | | | Bond Future | 8.90 | 109.9323 | 8.8953 | 109.9323 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 2673 | 3 | 2673 | 3 | 6,000.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 4449 | 5 | 4449 | 5 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 778 | 1 | 778 | 1 | 6,000.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 4533 | 5 | 4533 | 5 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 6907 | 7 | 6907 | 7 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 4491 | 5 | 4491 | 5 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1001 | 1 | 1001 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 989 | 1 | 989 | 1 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 509 | 0 | 509 | 0 | 6,000.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 4190 | 4 | 4190 | 4 | 0.00 |
| 17/01/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 1808 | 2 | 1808 | 2 | 0.00 |
| 17/01/2019 | R197 On 07-February-19 | | | Bond Future | 300.35 | 300.0837 | 300.3478 | 300.0837 | 955.00 |
| 17/01/2019 | R197 On 02-May-19 | | | Bond Future | 305.65 | 305.3838 | 305.6521 | 305.3838 | 1,400.00 |
| 17/01/2019 | R197 On 01-August-19 | | | Bond Future | 304.12 | 303.8467 | 304.1200 | 303.8467 | 0.00 |
| 17/01/2019 | R202 On 07-February-19 | | | Bond Future | 234.46 | 234.3145 | 234.4574 | 234.3145 | 6,748.00 |
| 17/01/2019 | R202 On 02-May-19 | | | Bond Future | 238.60 | 238.4531 | 238.5981 | 238.4531 | 2,057.00 |
| 17/01/2019 | R202 On 01-August-19 | | | Bond Future | 239.29 | 239.1400 | 239.2876 | 239.1400 | 0.00 |
| 17/01/2019 | R207 On 07-February-19 | | | Bond Future | 6.15 | 101.5394 | 6.1490 | 101.5394 | 15,739.00 |
| 17/01/2019 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 17/01/2019 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 17/01/2019 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 321 | 0 | 321 | 0 | 0.00 |
| 17/01/2019 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | | | Bond Future | 5.66 | 103.3097 | 5.6553 | 103.3097 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1320 | 1 | 1320 | 1 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1314 | 1 | 1314 | 1 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | | | Bond Future | 4.34 | 101.6802 | 4.3400 | 101.6802 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1311 | 1 | 1311 | 1 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1315 | 1 | 1315 | 1 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 17/01/2019 | R208 On 07-February-19 | | | Bond Future | 7.08 | 101.8427 | 7.0844 | 101.8427 | 17,335.00 |
| 17/01/2019 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 105 | 0 | 105 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 94 | 0 | 94 | 0 | 0.00 |
| 17/01/2019 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 17/01/2019 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 17/01/2019 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 17/01/2019 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 122 | 0 | 122 | 0 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | | | Bond Future | 7.01 | 100.2175 | 7.0111 | 100.2175 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 1771 | 2 | 1771 | 2 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 1787 | 2 | 1787 | 2 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 17/01/2019 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | | | Bond Future | 6.87 | 102.1700 | 6.8672 | 102.1700 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2001 | 2 | 2001 | 2 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 1987 | 2 | 1987 | 2 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 17/01/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | | | Bond Future | 9.60 | 74.5494 | 9.6034 | 74.5494 | 117,685.00 |
| 17/01/2019 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 13 | 0 | 13 | 0 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 695 | 1 | 695 | 1 | 4,000.00 |
| 17/01/2019 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 29 | 0 | 29 | 0 | 4,000.00 |
| 17/01/2019 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 3826 | 4 | 3826 | 4 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 4494 | 4 | 4494 | 4 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 3870 | 4 | 3870 | 4 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 4424 | 4 | 4424 | 4 | 0.00 |
| 17/01/2019 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 61 | 0 | 61 | 0 | 4,000.00 |
| 17/01/2019 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 4354 | 4 | 4354 | 4 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | | | Bond Future | 9.65 | 72.7002 | 9.6526 | 72.7002 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 2112 | 2 | 2112 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 2077 | 2 | 2077 | 2 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 1090 | 1 | 1090 | 1 | 760.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 3113 | 3 | 3113 | 3 | 760.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 10.50 | Call | Bond Future | 5694 | 6 | 5694 | 6 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 6756 | 7 | 6756 | 7 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 10.50 | Put | Bond Future | 482 | 0 | 482 | 0 | 11,560.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 3098 | 3 | 3098 | 3 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 338 | 0 | 338 | 0 | 760.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 1900 | 2 | 1900 | 2 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 17/01/2019 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 1840 | 2 | 1840 | 2 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | | | Bond Future | 9.70 | 74.1167 | 9.7002 | 74.1167 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 4422 | 5 | 4422 | 5 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 4507 | 5 | 4507 | 5 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 4464 | 5 | 4464 | 5 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 17/01/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 17/01/2019 | R210 On 07-February-19 | | | Bond Future | 188.02 | 188.0169 | 188.0223 | 188.0169 | 2,020.00 |
| 17/01/2019 | R210 On 02-May-19 | | | Bond Future | 188.79 | 188.7819 | 188.7870 | 188.7819 | 712.00 |
| 17/01/2019 | R210 On 01-August-19 | | | Bond Future | 192.51 | 192.5046 | 192.5096 | 192.5046 | 0.00 |
| 17/01/2019 | R212 On 07-February-19 | | | Bond Future | 156.05 | 156.0478 | 156.0511 | 156.0478 | 3,450.00 |
| 17/01/2019 | R212 On 02-May-19 | | | Bond Future | 158.81 | 158.8040 | 158.8070 | 158.8040 | 1,526.00 |
| 17/01/2019 | R212 On 01-August-19 | | | Bond Future | 161.87 | 161.8642 | 161.8672 | 161.8642 | 0.00 |
| 17/01/2019 | R213 On 07-February-19 | | | Bond Future | 9.40 | 86.2190 | 9.4000 | 86.2190 | 31,062.00 |
| 17/01/2019 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 17/01/2019 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 17/01/2019 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 17/01/2019 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 4627 | 5 | 4627 | 5 | 0.00 |
| 17/01/2019 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 4560 | 4 | 4560 | 4 | 0.00 |
| 17/01/2019 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 4694 | 5 | 4694 | 5 | 0.00 |
| 17/01/2019 | R213 On 02-May-19 | | | Bond Future | 9.45 | 84.1728 | 9.4514 | 84.1728 | 1,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 17/01/2019 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 17/01/2019 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 1956 | 2 | 1956 | 2 | 0.00 |
| 17/01/2019 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 17/01/2019 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 1779 | 2 | 1779 | 2 | 0.00 |
| 17/01/2019 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | | | Bond Future | 9.50 | 85.8128 | 9.5011 | 85.8128 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 4323 | 4 | 4323 | 4 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 4364 | 4 | 4364 | 4 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 4406 | 4 | 4406 | 4 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 17/01/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 1454 | 1 | 1454 | 1 | 0.00 |
| 17/01/2019 | R214 On 07-February-19 | | | Bond Future | 9.79 | 73.5761 | 9.7942 | 73.5761 | 29,281.00 |
| 17/01/2019 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 17/01/2019 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 17/01/2019 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 17/01/2019 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 5533 | 5 | 5533 | 5 | 0.00 |
| 17/01/2019 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 5456 | 5 | 5456 | 5 | 0.00 |
| 17/01/2019 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5380 | 5 | 5380 | 5 | 0.00 |
| 17/01/2019 | R214 On 02-May-19 | | | Bond Future | 9.84 | 71.5631 | 9.8433 | 71.5631 | 1,200.00 |
| 17/01/2019 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 2243 | 2 | 2243 | 2 | 0.00 |
| 17/01/2019 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 17/01/2019 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 2207 | 2 | 2207 | 2 | 0.00 |
| 17/01/2019 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 2095 | 2 | 2095 | 2 | 0.00 |
| 17/01/2019 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 17/01/2019 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | | | Bond Future | 9.89 | 72.9573 | 9.8918 | 72.9573 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 4551 | 5 | 4551 | 5 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 4594 | 5 | 4594 | 5 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 4508 | 5 | 4508 | 5 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 1733 | 2 | 1733 | 2 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 1713 | 2 | 1713 | 2 | 0.00 |
| 17/01/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 1694 | 2 | 1694 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 17/01/2019 | R248 On 07-February-19 | | | Bond Future | 9.81 | 94.0203 | 9.8143 | 94.0203 | 107,243.00 |
| 17/01/2019 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 17/01/2019 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 17/01/2019 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 17/01/2019 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 7116 | 7 | 7116 | 7 | 0.00 |
| 17/01/2019 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 6919 | 7 | 6919 | 7 | 0.00 |
| 17/01/2019 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 7018 | 7 | 7018 | 7 | 0.00 |
| 17/01/2019 | R248 On 02-May-19 | | | Bond Future | 9.86 | 91.2228 | 9.8638 | 91.2228 | 6.00 |
| 17/01/2019 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 2839 | 3 | 2839 | 3 | 0.00 |
| 17/01/2019 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 17/01/2019 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 2885 | 3 | 2885 | 3 | 0.00 |
| 17/01/2019 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 2567 | 2 | 2567 | 2 | 0.00 |
| 17/01/2019 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 2488 | 2 | 2488 | 2 | 0.00 |
| 17/01/2019 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 2527 | 2 | 2527 | 2 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | | | Bond Future | 9.91 | 93.0001 | 9.9127 | 93.0001 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 5771 | 6 | 5771 | 6 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 5717 | 6 | 5717 | 6 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 5662 | 6 | 5662 | 6 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 2137 | 2 | 2137 | 2 | 0.00 |
| 17/01/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |