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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 2025 On 07-February-19 | | | Bond Future | 133.59 | 133.3766 | 133.5932 | 133.3766 | 355.00 |
| 22/01/2019 | 2025 On 02-May-19 | | | Bond Future | 135.92 | 135.7316 | 135.9155 | 135.7316 | 171.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | 2025 On 01-August-19 | | | Bond Future | 138.53 | 138.3608 | 138.5252 | 138.3608 | 0.00 |
| 22/01/2019 | 2029 On 07-February-19 | | | Bond Future | 101.67 | 101.6782 | 101.6725 | 101.6782 | 80.00 |
| 22/01/2019 | 2029 On 02-May-19 | | | Bond Future | 102.37 | 102.4005 | 102.3670 | 102.4005 | 2,954.00 |
| 22/01/2019 | 2029 On 01-August-19 | | | Bond Future | 104.37 | 104.4194 | 104.3679 | 104.4194 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | | | Bond Future | 9.36 | 90.6848 | 9.3641 | 90.6848 | 52,579.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 278 | 0 | 278 | 0 | 3,960.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 2121 | 2 | 2121 | 2 | 3,960.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 5101 | 5 | 5101 | 5 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 31 | 0 | 31 | 0 | 1,320.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 1711 | 1 | 1711 | 1 | 1,320.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 4347 | 5 | 4347 | 5 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 3038 | 3 | 3038 | 3 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4752 | 5 | 4752 | 5 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 4819 | 5 | 4819 | 5 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 4887 | 5 | 4887 | 5 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 4 | 0 | 4 | 0 | 3,960.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 1455 | 2 | 1455 | 2 | 0.00 |
| 22/01/2019 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 22/01/2019 | 2030 On 02-May-19 | | | Bond Future | 9.43 | 92.2653 | 9.4268 | 92.2653 | 26,503.00 |
| 22/01/2019 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 1742 | 2 | 1742 | 2 | 0.00 |
| 22/01/2019 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 5160 | 5 | 5160 | 5 | 0.00 |
| 22/01/2019 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 22/01/2019 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 583 | 1 | 583 | 1 | 3,000.00 |
| 22/01/2019 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 3,000.00 |
| 22/01/2019 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 22/01/2019 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 22/01/2019 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 3948 | 4 | 3948 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 508 | 1 | 508 | 1 | 3,000.00 |
| 22/01/2019 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 1972 | 2 | 1972 | 2 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | | | Bond Future | 9.49 | 90.0571 | 9.4885 | 90.0571 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 4046 | 4 | 4046 | 4 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 4087 | 4 | 4087 | 4 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 1498 | 2 | 1498 | 2 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 1534 | 2 | 1534 | 2 | 0.00 |
| 22/01/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 22/01/2019 | 2032 On 07-February-19 | | | Bond Future | 9.59 | 92.7784 | 9.5948 | 92.7784 | 40,569.00 |
| 22/01/2019 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5616 | 6 | 5616 | 6 | 0.00 |
| 22/01/2019 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 22/01/2019 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5542 | 6 | 5542 | 6 | 0.00 |
| 22/01/2019 | 2032 On 02-May-19 | | | Bond Future | 9.66 | 90.2387 | 9.6575 | 90.2387 | 4,197.00 |
| 22/01/2019 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 1897 | 2 | 1897 | 2 | 0.00 |
| 22/01/2019 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 1931 | 2 | 1931 | 2 | 0.00 |
| 22/01/2019 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 1965 | 2 | 1965 | 2 | 0.00 |
| 22/01/2019 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 22/01/2019 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 22/01/2019 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | | | Bond Future | 9.72 | 91.9966 | 9.7174 | 91.9966 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4286 | 4 | 4286 | 4 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 4199 | 4 | 4199 | 4 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 1725 | 2 | 1725 | 2 | 0.00 |
| 22/01/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 1746 | 2 | 1746 | 2 | 0.00 |
| 22/01/2019 | 2033 On 07-February-19 | | | Bond Future | 104.49 | 104.4995 | 104.4938 | 104.4995 | 120.00 |
| 22/01/2019 | 2033 On 02-May-19 | | | Bond Future | 105.17 | 105.1993 | 105.1652 | 105.1993 | 5,970.00 |
| 22/01/2019 | 2033 On 01-August-19 | | | Bond Future | 107.22 | 107.2733 | 107.2207 | 107.2733 | 0.00 |
| 22/01/2019 | 2037 On 07-February-19 | | | Bond Future | 9.81 | 88.8229 | 9.8139 | 88.8229 | 49,830.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6157 | 7 | 6157 | 7 | 0.00 |
| 22/01/2019 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 5988 | 6 | 5988 | 6 | 0.00 |
| 22/01/2019 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6073 | 7 | 6073 | 7 | 0.00 |
| 22/01/2019 | 2037 On 02-May-19 | | | Bond Future | 9.88 | 90.3710 | 9.8765 | 90.3710 | 28,049.00 |
| 22/01/2019 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 22/01/2019 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 22/01/2019 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 2060 | 2 | 2060 | 2 | 0.00 |
| 22/01/2019 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 2644 | 3 | 2644 | 3 | 0.00 |
| 22/01/2019 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 22/01/2019 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 2565 | 3 | 2565 | 3 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | | | Bond Future | 9.94 | 87.8756 | 9.9393 | 87.8756 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 4707 | 4 | 4707 | 4 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 4803 | 5 | 4803 | 5 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 4755 | 4 | 4755 | 4 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 22/01/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 22/01/2019 | 2038 On 07-February-19 | | | Bond Future | 121.95 | 122.0501 | 121.9520 | 122.0501 | 2,995.00 |
| 22/01/2019 | 2038 On 02-May-19 | | | Bond Future | 124.07 | 124.2052 | 124.0718 | 124.2052 | 7,481.00 |
| 22/01/2019 | 2038 On 01-August-19 | | | Bond Future | 126.44 | 126.6013 | 126.4443 | 126.6013 | 0.00 |
| 22/01/2019 | 2040 On 07-February-19 | | | Bond Future | 9.89 | 91.9579 | 9.8888 | 91.9579 | 28,629.00 |
| 22/01/2019 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 6689 | 7 | 6689 | 7 | 0.00 |
| 22/01/2019 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 6781 | 7 | 6781 | 7 | 0.00 |
| 22/01/2019 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 6597 | 7 | 6597 | 7 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | | | Bond Future | 9.95 | 93.5607 | 9.9511 | 93.5607 | 1,974.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 3688 | 3 | 3688 | 3 | 1,150.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 4178 | 5 | 4178 | 5 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 2709 | 3 | 2709 | 3 | 0.00 |
| 22/01/2019 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | | | Bond Future | 10.01 | 90.8771 | 10.0137 | 90.8771 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 5048 | 5 | 5048 | 5 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 22/01/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 2206 | 2 | 2206 | 2 | 0.00 |
| 22/01/2019 | 2044 On 07-February-19 | | | Bond Future | 9.91 | 89.0549 | 9.9133 | 89.0549 | 35,345.00 |
| 22/01/2019 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/01/2019 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/01/2019 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 6691 | 7 | 6691 | 7 | 0.00 |
| 22/01/2019 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 6597 | 7 | 6597 | 7 | 0.00 |
| 22/01/2019 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 6503 | 7 | 6503 | 7 | 0.00 |
| 22/01/2019 | 2044 On 02-May-19 | | | Bond Future | 9.97 | 90.6070 | 9.9732 | 90.6070 | 2,511.00 |
| 22/01/2019 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 2176 | 2 | 2176 | 2 | 0.00 |
| 22/01/2019 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 22/01/2019 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 22/01/2019 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 2698 | 3 | 2698 | 3 | 0.00 |
| 22/01/2019 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 2741 | 3 | 2741 | 3 | 0.00 |
| 22/01/2019 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |
| 22/01/2019 | 2044 On 01-August-19 | | | Bond Future | 10.03 | 87.9911 | 10.0333 | 87.9911 | 0.00 |
| 22/01/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 22/01/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 5042 | 5 | 5042 | 5 | 0.00 |
| 22/01/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 5145 | 5 | 5145 | 5 | 0.00 |
| 22/01/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 22/01/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 2258 | 2 | 2258 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 2232 | 2 | 2232 | 2 | 0.00 |
| 22/01/2019 | 2046 On 07-February-19 | | | Bond Future | 116.30 | 116.3038 | 116.2980 | 116.3038 | 2,393.00 |
| 22/01/2019 | 2046 On 02-May-19 | | | Bond Future | 116.63 | 116.6715 | 116.6338 | 116.6715 | 10,458.00 |
| 22/01/2019 | 2046 On 01-August-19 | | | Bond Future | 118.91 | 118.9717 | 118.9135 | 118.9717 | 0.00 |
| 22/01/2019 | 2050 On 07-February-19 | | | Bond Future | 120.71 | 120.4683 | 120.7138 | 120.4683 | 3,181.00 |
| 22/01/2019 | 2050 On 02-May-19 | | | Bond Future | 122.81 | 122.5952 | 122.8121 | 122.5952 | 7,465.00 |
| 22/01/2019 | 2050 On 01-August-19 | | | Bond Future | 123.39 | 123.1939 | 123.3943 | 123.1939 | 0.00 |
| 22/01/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | AL37 On 07-February-19 | | | Index Future | 614.12 | 612.8180 | 614.1230 | 612.8180 | 0.00 |
| 22/01/2019 | AL37 On 02-May-19 | | | Index Future | 624.65 | 623.4950 | 624.6540 | 623.4950 | 0.00 |
| 22/01/2019 | AL37 On 01-August-19 | | | Index Future | 636.71 | 635.6370 | 636.7110 | 635.6370 | 0.00 |
| 22/01/2019 | AL7T On 07-February-19 | | | Index Future | 707.55 | 705.1950 | 707.5510 | 705.1950 | 0.00 |
| 22/01/2019 | AL7T On 02-May-19 | | | Index Future | 719.68 | 717.4820 | 719.6840 | 717.4820 | 0.00 |
| 22/01/2019 | AL7T On 01-August-19 | | | Index Future | 733.57 | 731.4540 | 733.5740 | 731.4540 | 0.00 |
| 22/01/2019 | ALBI On 07-February-19 | | | Index Future | 640.02 | 637.2560 | 640.0230 | 637.2560 | 396.00 |
| 22/01/2019 | ALBI On 02-May-19 | | | Index Future | 651.00 | 648.3600 | 650.9980 | 648.3600 | 751.00 |
| 22/01/2019 | ALBI On 01-August-19 | | | Index Future | 663.56 | 660.9850 | 663.5630 | 660.9850 | 0.00 |
| 22/01/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 22/01/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 22/01/2019 | ES33 On 07-February-19 | | | Bond Future | 11.00 | 77.5755 | 11.0038 | 77.5755 | 0.00 |
| 22/01/2019 | ES33 On 02-May-19 | | | Bond Future | 11.11 | 75.1363 | 11.1055 | 75.1363 | 350.00 |
| 22/01/2019 | ES33 On 01-August-19 | | | Bond Future | 11.21 | 76.5999 | 11.2090 | 76.5999 | 0.00 |
| 22/01/2019 | ES42 On 07-February-19 | | | Bond Future | 11.25 | 79.6102 | 11.2475 | 79.6102 | 0.00 |
| 22/01/2019 | ES42 On 02-May-19 | | | Bond Future | 11.35 | 76.7371 | 11.3493 | 76.7371 | 4,919.00 |
| 22/01/2019 | ES42 On 01-August-19 | | | Bond Future | 11.45 | 78.2321 | 11.4510 | 78.2321 | 0.00 |
| 22/01/2019 | GOVI On 07-February-19 | | | GOVI | 633.55 | 630.7700 | 633.5480 | 630.7700 | 206.00 |
| 22/01/2019 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 329620 | 36 | 329620 | 36 | 0.00 |
| 22/01/2019 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 329720 | 36 | 329720 | 36 | 0.00 |
| 22/01/2019 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 329820 | 36 | 329820 | 36 | 0.00 |
| 22/01/2019 | GOVI On 02-May-19 | | | GOVI | 644.41 | 641.7610 | 644.4120 | 641.7610 | 279.00 |
| 22/01/2019 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 34680 | 6 | 34680 | 6 | 0.00 |
| 22/01/2019 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 34480 | 6 | 34480 | 6 | 0.00 |
| 22/01/2019 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 34580 | 6 | 34580 | 6 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | | | GOVI | 656.85 | 654.2580 | 656.8500 | 654.2580 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 181600 | 16 | 181600 | 16 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 181700 | 16 | 181700 | 16 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 181800 | 16 | 181800 | 16 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 22/01/2019 | IGOV On 07-February-19 | | | Index Future | 256.92 | 256.8170 | 256.9240 | 256.8170 | 105.00 |
| 22/01/2019 | IGOV On 02-May-19 | | | Index Future | 261.39 | 261.3500 | 261.3880 | 261.3500 | 715.00 |
| 22/01/2019 | IGOV On 01-August-19 | | | Index Future | 266.50 | 266.5020 | 266.4960 | 266.5020 | 0.00 |
| 22/01/2019 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 22/01/2019 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 22/01/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.88 | 99.8800 | 99.8800 | 99.8800 | 0.00 |
| 22/01/2019 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 22/01/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7400 | 99.7400 | 99.7400 | 0.00 |
| 22/01/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.87 | 101.8800 | 101.8700 | 101.8800 | 0.00 |
| 22/01/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.83 | 102.8400 | 102.8300 | 102.8400 | 0.00 |
| 22/01/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.86 | 98.8700 | 98.8600 | 98.8700 | 0.00 |
| 22/01/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.44 | 102.4600 | 102.4400 | 102.4600 | 0.00 |
| 22/01/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.44 | 99.4700 | 99.4400 | 99.4700 | 0.00 |
| 22/01/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.26 | 96.2800 | 96.2600 | 96.2800 | 0.00 |
| 22/01/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.45 | 95.4700 | 95.4500 | 95.4700 | 0.00 |
| 22/01/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.59 | 94.6200 | 94.5900 | 94.6200 | 0.00 |
| 22/01/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.70 | 94.7500 | 94.7000 | 94.7500 | 0.00 |
| 22/01/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.85 | 96.9200 | 96.8500 | 96.9200 | 51.00 |
| 22/01/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.96 | 97.0500 | 96.9600 | 97.0500 | 0.00 |
| 22/01/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.12 | 98.2200 | 98.1200 | 98.2200 | 0.00 |
| 22/01/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 102.04 | 102.1500 | 102.0400 | 102.1500 | 0.00 |
| 22/01/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 103.27 | 103.4000 | 103.2700 | 103.4000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.62 | 96.7500 | 96.6200 | 96.7500 | 0.00 |
| 22/01/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 102.66 | 102.8000 | 102.6600 | 102.8000 | 0.00 |
| 22/01/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 98.14 | 98.2800 | 98.1400 | 98.2800 | 0.00 |
| 22/01/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.82 | 94.9900 | 94.8200 | 94.9900 | 0.00 |
| 22/01/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.81 | 92.0000 | 91.8100 | 92.0000 | 0.00 |
| 22/01/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.54 | 90.7500 | 90.5400 | 90.7500 | 0.00 |
| 22/01/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.69 | 92.9200 | 92.6900 | 92.9200 | 0.00 |
| 22/01/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.48 | 96.7200 | 96.4800 | 96.7200 | 0.00 |
| 22/01/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 95.06 | 95.3100 | 95.0600 | 95.3100 | 0.00 |
| 22/01/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.13 | 97.3900 | 97.1300 | 97.3900 | 0.00 |
| 22/01/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.61 | 102.8600 | 102.6100 | 102.8600 | 0.00 |
| 22/01/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 102.97 | 103.2300 | 102.9700 | 103.2300 | 0.00 |
| 22/01/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.48 | 96.7500 | 96.4800 | 96.7500 | 0.00 |
| 22/01/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 103.69 | 103.9500 | 103.6900 | 103.9500 | 0.00 |
| 22/01/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 97.26 | 97.5200 | 97.2600 | 97.5200 | 0.00 |
| 22/01/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 22/01/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 22/01/2019 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 22/01/2019 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 22/01/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 22/01/2019 | R023 On 07-February-19 | | | Bond Future | 8.03 | 102.3724 | 8.0262 | 102.3724 | 50,678.00 |
| 22/01/2019 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 8153 | 8 | 8153 | 8 | 0.00 |
| 22/01/2019 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 8214 | 8 | 8214 | 8 | 0.00 |
| 22/01/2019 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 8183 | 8 | 8183 | 8 | 0.00 |
| 22/01/2019 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R023 On 02-May-19 | | | Bond Future | 8.06 | 100.2270 | 8.0581 | 100.2270 | 20,356.00 |
| 22/01/2019 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1564 | 1 | 1564 | 1 | 0.00 |
| 22/01/2019 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1539 | 1 | 1539 | 1 | 0.00 |
| 22/01/2019 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1513 | 1 | 1513 | 1 | 0.00 |
| 22/01/2019 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 290 | 0 | 290 | 0 | 0.00 |
| 22/01/2019 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 22/01/2019 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 284 | 0 | 284 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R023 On 01-August-19 | | | Bond Future | 8.07 | 102.1793 | 8.0720 | 102.1793 | 0.00 |
| 22/01/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 22/01/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 22/01/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 22/01/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 22/01/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 345 | 0 | 345 | 0 | 0.00 |
| 22/01/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 22/01/2019 | R035 On 07-February-19 | | | Bond Future | 9.75 | 96.5536 | 9.7451 | 96.5536 | 45,095.00 |
| 22/01/2019 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6190 | 7 | 6190 | 7 | 0.00 |
| 22/01/2019 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6107 | 7 | 6107 | 7 | 0.00 |
| 22/01/2019 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6274 | 7 | 6274 | 7 | 0.00 |
| 22/01/2019 | R035 On 02-May-19 | | | Bond Future | 9.81 | 93.7364 | 9.8055 | 93.7364 | 29,071.00 |
| 22/01/2019 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 22/01/2019 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 22/01/2019 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 22/01/2019 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 2551 | 3 | 2551 | 3 | 0.00 |
| 22/01/2019 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 2473 | 3 | 2473 | 3 | 0.00 |
| 22/01/2019 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 2511 | 3 | 2511 | 3 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | | | Bond Future | 9.86 | 95.5622 | 9.8643 | 95.5622 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 4748 | 4 | 4748 | 4 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 4700 | 4 | 4700 | 4 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 4653 | 4 | 4653 | 4 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 2069 | 2 | 2069 | 2 | 0.00 |
| 22/01/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | | | Bond Future | 8.85 | 110.3310 | 8.8539 | 110.3310 | 77,581.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.00 | Call | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 2112 | 2 | 2112 | 2 | 3,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 2641 | 2 | 2641 | 2 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 3077 | 3 | 3077 | 3 | 6,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 62 | 0 | 62 | 0 | 1,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 3741 | 3 | 3741 | 3 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 1615 | 1 | 1615 | 1 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 1,170.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 7 | 0 | 7 | 0 | 210.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 5957 | 6 | 5957 | 6 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 417 | 0 | 417 | 0 | 1,170.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 2268 | 2 | 2268 | 2 | 3,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 3832 | 4 | 3832 | 4 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 3344 | 4 | 3344 | 4 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 2178 | 3 | 2178 | 3 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 10 | 0 | 10 | 0 | 5,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 3955 | 4 | 3955 | 4 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,170.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 174 | 0 | 174 | 0 | 1,000.00 |
| 22/01/2019 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.00 | Put | Bond Future | 307 | 0 | 307 | 0 | 7,500.00 |
| 22/01/2019 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | | | Bond Future | 8.91 | 112.2540 | 8.9122 | 112.2540 | 26,654.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 942 | 1 | 942 | 1 | 3,250.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 6557 | 6 | 6557 | 6 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 5034 | 5 | 5034 | 5 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 1962 | 2 | 1962 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 3018 | 3 | 3018 | 3 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 6023 | 6 | 6023 | 6 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 2815 | 3 | 2815 | 3 | 3,250.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 1928 | 2 | 1928 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 2618 | 2 | 2618 | 2 | 90.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 878 | 1 | 878 | 1 | 90.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 1053 | 1 | 1053 | 1 | 200.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 7,000.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.80 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 7,500.00 |
| 22/01/2019 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 6313 | 6 | 6313 | 6 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 654 | 1 | 654 | 1 | 7,000.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.80 | Put | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 3060 | 3 | 3060 | 3 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 1391 | 2 | 1391 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 2577 | 3 | 2577 | 3 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 177 | 0 | 177 | 0 | 3,250.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 1344 | 1 | 1344 | 1 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 154 | 0 | 154 | 0 | 200.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 351 | 0 | 351 | 0 | 7,000.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 207 | 0 | 207 | 0 | 90.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 894 | 1 | 894 | 1 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 2464 | 3 | 2464 | 3 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 1367 | 2 | 1367 | 2 | 0.00 |
| 22/01/2019 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | | | Bond Future | 8.96 | 109.1389 | 8.9646 | 109.1389 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 2428 | 2 | 2428 | 2 | 6,000.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 4144 | 4 | 4144 | 4 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 661 | 1 | 661 | 1 | 6,000.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 4226 | 4 | 4226 | 4 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 6558 | 6 | 6558 | 6 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 548 | 1 | 548 | 1 | 6,000.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 1096 | 1 | 1096 | 1 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 4462 | 5 | 4462 | 5 | 0.00 |
| 22/01/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 1952 | 2 | 1952 | 2 | 0.00 |
| 22/01/2019 | R197 On 07-February-19 | | | Bond Future | 300.54 | 300.5540 | 300.5351 | 300.5540 | 5.00 |
| 22/01/2019 | R197 On 02-May-19 | | | Bond Future | 305.76 | 305.8606 | 305.7591 | 305.8606 | 2,350.00 |
| 22/01/2019 | R197 On 01-August-19 | | | Bond Future | 304.18 | 304.3319 | 304.1777 | 304.3319 | 0.00 |
| 22/01/2019 | R202 On 07-February-19 | | | Bond Future | 235.14 | 235.1517 | 235.1389 | 235.1517 | 948.00 |
| 22/01/2019 | R202 On 02-May-19 | | | Bond Future | 239.23 | 239.3036 | 239.2262 | 239.3036 | 7,937.00 |
| 22/01/2019 | R202 On 01-August-19 | | | Bond Future | 239.89 | 240.0067 | 239.8877 | 240.0067 | 0.00 |
| 22/01/2019 | R207 On 07-February-19 | | | Bond Future | 6.22 | 101.4261 | 6.2220 | 101.4261 | 15,739.00 |
| 22/01/2019 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 22/01/2019 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 22/01/2019 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 22/01/2019 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | | | Bond Future | 5.80 | 103.1938 | 5.7950 | 103.1938 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | | | Bond Future | 4.60 | 101.5617 | 4.5974 | 101.5617 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1193 | 1 | 1193 | 1 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1197 | 1 | 1197 | 1 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R208 On 07-February-19 | | | Bond Future | 7.12 | 101.6710 | 7.1210 | 101.6710 | 14,729.00 |
| 22/01/2019 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 22/01/2019 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 22/01/2019 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 22/01/2019 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 163 | 0 | 163 | 0 | 0.00 |
| 22/01/2019 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 22/01/2019 | R208 On 02-May-19 | | | Bond Future | 7.07 | 100.0422 | 7.0684 | 100.0422 | 2,606.00 |
| 22/01/2019 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 1674 | 2 | 1674 | 2 | 0.00 |
| 22/01/2019 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 1690 | 2 | 1690 | 2 | 0.00 |
| 22/01/2019 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 1706 | 2 | 1706 | 2 | 0.00 |
| 22/01/2019 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 22/01/2019 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 22/01/2019 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | | | Bond Future | 6.94 | 101.9909 | 6.9448 | 101.9909 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 1902 | 2 | 1902 | 2 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 22/01/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | | | Bond Future | 9.68 | 73.4803 | 9.6829 | 73.4803 | 27,304.00 |
| 22/01/2019 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 393 | 0 | 393 | 0 | 4,000.00 |
| 22/01/2019 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 5 | 0 | 5 | 0 | 4,000.00 |
| 22/01/2019 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 3300 | 3 | 3300 | 3 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5003 | 5 | 5003 | 5 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 4366 | 5 | 4366 | 5 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 1330 | 2 | 1330 | 2 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 4932 | 5 | 4932 | 5 | 0.00 |
| 22/01/2019 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 55 | 0 | 55 | 0 | 4,000.00 |
| 22/01/2019 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 4860 | 5 | 4860 | 5 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | | | Bond Future | 9.74 | 71.6120 | 9.7374 | 71.6120 | 90,755.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 1784 | 2 | 1784 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 1752 | 2 | 1752 | 2 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 869 | 1 | 869 | 1 | 760.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 2715 | 2 | 2715 | 2 | 760.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 10.50 | Call | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 6247 | 6 | 6247 | 6 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 10.50 | Put | Bond Future | 540 | 1 | 540 | 1 | 11,560.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 3425 | 4 | 3425 | 4 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 377 | 0 | 377 | 0 | 760.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 1368 | 2 | 1368 | 2 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 2090 | 2 | 2090 | 2 | 0.00 |
| 22/01/2019 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | | | Bond Future | 9.79 | 73.0070 | 9.7894 | 73.0070 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 4012 | 4 | 4012 | 4 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 4093 | 4 | 4093 | 4 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 4052 | 4 | 4052 | 4 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 22/01/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 22/01/2019 | R210 On 07-February-19 | | | Bond Future | 188.02 | 188.0331 | 188.0226 | 188.0331 | 2,020.00 |
| 22/01/2019 | R210 On 02-May-19 | | | Bond Future | 188.74 | 188.7974 | 188.7356 | 188.7974 | 1,268.00 |
| 22/01/2019 | R210 On 01-August-19 | | | Bond Future | 192.42 | 192.5196 | 192.4247 | 192.5196 | 0.00 |
| 22/01/2019 | R212 On 07-February-19 | | | Bond Future | 156.27 | 156.0577 | 156.2724 | 156.0577 | 3,450.00 |
| 22/01/2019 | R212 On 02-May-19 | | | Bond Future | 158.99 | 158.8132 | 158.9889 | 158.8132 | 1,526.00 |
| 22/01/2019 | R212 On 01-August-19 | | | Bond Future | 162.03 | 161.8730 | 162.0252 | 161.8730 | 0.00 |
| 22/01/2019 | R213 On 07-February-19 | | | Bond Future | 9.47 | 85.2897 | 9.4746 | 85.2897 | 15,204.00 |
| 22/01/2019 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 5087 | 5 | 5087 | 5 | 0.00 |
| 22/01/2019 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5020 | 5 | 5020 | 5 | 0.00 |
| 22/01/2019 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 5155 | 5 | 5155 | 5 | 0.00 |
| 22/01/2019 | R213 On 02-May-19 | | | Bond Future | 9.53 | 83.2269 | 9.5320 | 83.2269 | 18,463.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 22/01/2019 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 1691 | 2 | 1691 | 2 | 0.00 |
| 22/01/2019 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 1660 | 2 | 1660 | 2 | 0.00 |
| 22/01/2019 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 1949 | 2 | 1949 | 2 | 0.00 |
| 22/01/2019 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 22/01/2019 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 1918 | 2 | 1918 | 2 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | | | Bond Future | 9.59 | 84.8480 | 9.5869 | 84.8480 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 3944 | 4 | 3944 | 4 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 1576 | 2 | 1576 | 2 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 0.00 |
| 22/01/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 1594 | 2 | 1594 | 2 | 0.00 |
| 22/01/2019 | R214 On 07-February-19 | | | Bond Future | 9.87 | 72.4687 | 9.8685 | 72.4687 | 13,957.00 |
| 22/01/2019 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 22/01/2019 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6032 | 6 | 6032 | 6 | 0.00 |
| 22/01/2019 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 5956 | 6 | 5956 | 6 | 0.00 |
| 22/01/2019 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5879 | 6 | 5879 | 6 | 0.00 |
| 22/01/2019 | R214 On 02-May-19 | | | Bond Future | 9.92 | 70.4359 | 9.9225 | 70.4359 | 16,395.00 |
| 22/01/2019 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 22/01/2019 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 22/01/2019 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 22/01/2019 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 2307 | 3 | 2307 | 3 | 0.00 |
| 22/01/2019 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 2273 | 3 | 2273 | 3 | 0.00 |
| 22/01/2019 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 2341 | 3 | 2341 | 3 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | | | Bond Future | 9.98 | 71.8079 | 9.9751 | 71.8079 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 4152 | 4 | 4152 | 4 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 4111 | 4 | 4111 | 4 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 1890 | 2 | 1890 | 2 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 22/01/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 1847 | 2 | 1847 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 22/01/2019 | R248 On 07-February-19 | | | Bond Future | 9.89 | 92.5627 | 9.8936 | 92.5627 | 89,045.00 |
| 22/01/2019 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 22/01/2019 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 7799 | 8 | 7799 | 8 | 0.00 |
| 22/01/2019 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 7601 | 8 | 7601 | 8 | 0.00 |
| 22/01/2019 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 7700 | 8 | 7700 | 8 | 0.00 |
| 22/01/2019 | R248 On 02-May-19 | | | Bond Future | 9.95 | 89.7394 | 9.9482 | 89.7394 | 39,122.00 |
| 22/01/2019 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 2404 | 2 | 2404 | 2 | 0.00 |
| 22/01/2019 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 22/01/2019 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 2447 | 2 | 2447 | 2 | 0.00 |
| 22/01/2019 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 22/01/2019 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 22/01/2019 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | | | Bond Future | 10.00 | 91.4873 | 10.0015 | 91.4873 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 5230 | 5 | 5230 | 5 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 5178 | 5 | 5178 | 5 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 2326 | 3 | 2326 | 3 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 2353 | 3 | 2353 | 3 | 0.00 |
| 22/01/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 2300 | 3 | 2300 | 3 | 0.00 |