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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 2025 On 07-February-19 | | | Bond Future | 133.53 | 133.5932 | 133.5302 | 133.5932 | 355.00 |
| 23/01/2019 | 2025 On 02-May-19 | | | Bond Future | 135.85 | 135.9155 | 135.8501 | 135.9155 | 520.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | 2025 On 01-August-19 | | | Bond Future | 138.46 | 138.5252 | 138.4577 | 138.5252 | 0.00 |
| 23/01/2019 | 2029 On 07-February-19 | | | Bond Future | 101.68 | 101.6725 | 101.6826 | 101.6725 | 80.00 |
| 23/01/2019 | 2029 On 02-May-19 | | | Bond Future | 102.38 | 102.3670 | 102.3764 | 102.3670 | 2,954.00 |
| 23/01/2019 | 2029 On 01-August-19 | | | Bond Future | 104.38 | 104.3679 | 104.3768 | 104.3679 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | | | Bond Future | 9.37 | 91.0318 | 9.3719 | 91.0318 | 43,052.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 225 | 0 | 225 | 0 | 3,960.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 2049 | 2 | 2049 | 2 | 3,960.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 5050 | 5 | 5050 | 5 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 19 | 0 | 19 | 0 | 1,320.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 1634 | 2 | 1634 | 2 | 1,320.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 4395 | 4 | 4395 | 4 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 4868 | 5 | 4868 | 5 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 596 | 1 | 596 | 1 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4800 | 5 | 4800 | 5 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 204 | 0 | 204 | 0 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 2 | 0 | 2 | 0 | 3,960.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 1452 | 1 | 1452 | 1 | 0.00 |
| 23/01/2019 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 23/01/2019 | 2030 On 02-May-19 | | | Bond Future | 9.44 | 92.5934 | 9.4351 | 92.5934 | 36,027.00 |
| 23/01/2019 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 23/01/2019 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 5013 | 5 | 5013 | 5 | 0.00 |
| 23/01/2019 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 1650 | 2 | 1650 | 2 | 0.00 |
| 23/01/2019 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 464 | 1 | 464 | 1 | 3,000.00 |
| 23/01/2019 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 1618 | 2 | 1618 | 2 | 3,000.00 |
| 23/01/2019 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 23/01/2019 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 1806 | 2 | 1806 | 2 | 0.00 |
| 23/01/2019 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 3880 | 4 | 3880 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 412 | 1 | 412 | 1 | 3,000.00 |
| 23/01/2019 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 1868 | 2 | 1868 | 2 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | | | Bond Future | 9.50 | 90.3760 | 9.4971 | 90.3760 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 3990 | 4 | 3990 | 4 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 4031 | 4 | 4031 | 4 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 1494 | 1 | 1494 | 1 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 23/01/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 1512 | 2 | 1512 | 2 | 0.00 |
| 23/01/2019 | 2032 On 07-February-19 | | | Bond Future | 9.60 | 93.1202 | 9.6024 | 93.1202 | 30,777.00 |
| 23/01/2019 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 23/01/2019 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 5742 | 6 | 5742 | 6 | 0.00 |
| 23/01/2019 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 5593 | 6 | 5593 | 6 | 0.00 |
| 23/01/2019 | 2032 On 02-May-19 | | | Bond Future | 9.67 | 90.5616 | 9.6655 | 90.5616 | 29,102.00 |
| 23/01/2019 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 1723 | 2 | 1723 | 2 | 0.00 |
| 23/01/2019 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 1757 | 2 | 1757 | 2 | 0.00 |
| 23/01/2019 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 23/01/2019 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 2031 | 2 | 2031 | 2 | 0.00 |
| 23/01/2019 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 2099 | 2 | 2099 | 2 | 0.00 |
| 23/01/2019 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | | | Bond Future | 9.73 | 92.3105 | 9.7257 | 92.3105 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4228 | 4 | 4228 | 4 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 4142 | 4 | 4142 | 4 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 1764 | 2 | 1764 | 2 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 1723 | 2 | 1723 | 2 | 0.00 |
| 23/01/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 1743 | 2 | 1743 | 2 | 0.00 |
| 23/01/2019 | 2033 On 07-February-19 | | | Bond Future | 104.38 | 104.4938 | 104.3792 | 104.4938 | 120.00 |
| 23/01/2019 | 2033 On 02-May-19 | | | Bond Future | 105.05 | 105.1652 | 105.0477 | 105.1652 | 5,970.00 |
| 23/01/2019 | 2033 On 01-August-19 | | | Bond Future | 107.10 | 107.2207 | 107.1002 | 107.2207 | 0.00 |
| 23/01/2019 | 2037 On 07-February-19 | | | Bond Future | 9.84 | 89.2813 | 9.8368 | 89.2813 | 38,993.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 6332 | 6 | 6332 | 6 | 0.00 |
| 23/01/2019 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 6163 | 6 | 6163 | 6 | 0.00 |
| 23/01/2019 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 6247 | 6 | 6247 | 6 | 0.00 |
| 23/01/2019 | 2037 On 02-May-19 | | | Bond Future | 9.90 | 90.8129 | 9.9002 | 90.8129 | 40,791.00 |
| 23/01/2019 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 23/01/2019 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 23/01/2019 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 23/01/2019 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 2578 | 3 | 2578 | 3 | 0.00 |
| 23/01/2019 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 23/01/2019 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 2496 | 3 | 2496 | 3 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | | | Bond Future | 9.96 | 88.3108 | 9.9638 | 88.3108 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 4465 | 5 | 4465 | 5 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 4559 | 5 | 4559 | 5 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 4512 | 5 | 4512 | 5 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 2063 | 2 | 2063 | 2 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 23/01/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 23/01/2019 | 2038 On 07-February-19 | | | Bond Future | 121.78 | 121.9520 | 121.7820 | 121.9520 | 2,995.00 |
| 23/01/2019 | 2038 On 02-May-19 | | | Bond Future | 123.90 | 124.0718 | 123.8977 | 124.0718 | 9,441.00 |
| 23/01/2019 | 2038 On 01-August-19 | | | Bond Future | 126.27 | 126.4443 | 126.2660 | 126.4443 | 0.00 |
| 23/01/2019 | 2040 On 07-February-19 | | | Bond Future | 9.91 | 92.4914 | 9.9117 | 92.4914 | 18,370.00 |
| 23/01/2019 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 6876 | 7 | 6876 | 7 | 0.00 |
| 23/01/2019 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 6968 | 7 | 6968 | 7 | 0.00 |
| 23/01/2019 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 6784 | 7 | 6784 | 7 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | | | Bond Future | 9.97 | 94.0780 | 9.9748 | 94.0780 | 12,233.00 |
| 23/01/2019 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 3374 | 4 | 3374 | 4 | 1,150.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 2022 | 2 | 2022 | 2 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 1016 | 1 | 1016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 1983 | 2 | 1983 | 2 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 2674 | 3 | 2674 | 3 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 2717 | 3 | 2717 | 3 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 2631 | 3 | 2631 | 3 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 4135 | 4 | 4135 | 4 | 0.00 |
| 23/01/2019 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | | | Bond Future | 10.04 | 91.3886 | 10.0382 | 91.3886 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 4897 | 5 | 4897 | 5 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 2226 | 2 | 2226 | 2 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 2278 | 2 | 2278 | 2 | 0.00 |
| 23/01/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 23/01/2019 | 2044 On 07-February-19 | | | Bond Future | 9.93 | 89.5968 | 9.9313 | 89.5968 | 32,430.00 |
| 23/01/2019 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 6840 | 7 | 6840 | 7 | 0.00 |
| 23/01/2019 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 6746 | 7 | 6746 | 7 | 0.00 |
| 23/01/2019 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 6652 | 7 | 6652 | 7 | 0.00 |
| 23/01/2019 | 2044 On 02-May-19 | | | Bond Future | 9.99 | 91.1337 | 9.9918 | 91.1337 | 16,922.00 |
| 23/01/2019 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 1994 | 2 | 1994 | 2 | 0.00 |
| 23/01/2019 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 23/01/2019 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 23/01/2019 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 2668 | 3 | 2668 | 3 | 0.00 |
| 23/01/2019 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 2711 | 3 | 2711 | 3 | 0.00 |
| 23/01/2019 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 2755 | 3 | 2755 | 3 | 0.00 |
| 23/01/2019 | 2044 On 01-August-19 | | | Bond Future | 10.05 | 88.5127 | 10.0525 | 88.5127 | 0.00 |
| 23/01/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 23/01/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 4912 | 5 | 4912 | 5 | 0.00 |
| 23/01/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 5013 | 5 | 5013 | 5 | 0.00 |
| 23/01/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 23/01/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 2283 | 2 | 2283 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 2257 | 2 | 2257 | 2 | 0.00 |
| 23/01/2019 | 2046 On 07-February-19 | | | Bond Future | 116.31 | 116.2980 | 116.3108 | 116.2980 | 2,393.00 |
| 23/01/2019 | 2046 On 02-May-19 | | | Bond Future | 116.65 | 116.6338 | 116.6459 | 116.6338 | 10,458.00 |
| 23/01/2019 | 2046 On 01-August-19 | | | Bond Future | 118.93 | 118.9135 | 118.9251 | 118.9135 | 0.00 |
| 23/01/2019 | 2050 On 07-February-19 | | | Bond Future | 120.73 | 120.7138 | 120.7274 | 120.7138 | 3,083.00 |
| 23/01/2019 | 2050 On 02-May-19 | | | Bond Future | 122.82 | 122.8121 | 122.8248 | 122.8121 | 10,571.00 |
| 23/01/2019 | 2050 On 01-August-19 | | | Bond Future | 123.41 | 123.3943 | 123.4065 | 123.3943 | 0.00 |
| 23/01/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | AL37 On 07-February-19 | | | Index Future | 614.24 | 614.1230 | 614.2380 | 614.1230 | 0.00 |
| 23/01/2019 | AL37 On 02-May-19 | | | Index Future | 624.77 | 624.6540 | 624.7680 | 624.6540 | 0.00 |
| 23/01/2019 | AL37 On 01-August-19 | | | Index Future | 636.83 | 636.7110 | 636.8260 | 636.7110 | 0.00 |
| 23/01/2019 | AL7T On 07-February-19 | | | Index Future | 707.44 | 707.5510 | 707.4370 | 707.5510 | 0.00 |
| 23/01/2019 | AL7T On 02-May-19 | | | Index Future | 719.57 | 719.6840 | 719.5650 | 719.6840 | 0.00 |
| 23/01/2019 | AL7T On 01-August-19 | | | Index Future | 733.45 | 733.5740 | 733.4530 | 733.5740 | 0.00 |
| 23/01/2019 | ALBI On 07-February-19 | | | Index Future | 639.36 | 640.0230 | 639.3630 | 640.0230 | 396.00 |
| 23/01/2019 | ALBI On 02-May-19 | | | Index Future | 650.32 | 650.9980 | 650.3240 | 650.9980 | 751.00 |
| 23/01/2019 | ALBI On 01-August-19 | | | Index Future | 662.88 | 663.5630 | 662.8750 | 663.5630 | 0.00 |
| 23/01/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/01/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2019 | ES33 On 07-February-19 | | | Bond Future | 11.02 | 77.9269 | 11.0250 | 77.9269 | 0.00 |
| 23/01/2019 | ES33 On 02-May-19 | | | Bond Future | 11.13 | 75.4732 | 11.1275 | 75.4732 | 350.00 |
| 23/01/2019 | ES33 On 01-August-19 | | | Bond Future | 11.23 | 76.9307 | 11.2319 | 76.9307 | 0.00 |
| 23/01/2019 | ES42 On 07-February-19 | | | Bond Future | 11.26 | 80.0425 | 11.2639 | 80.0425 | 0.00 |
| 23/01/2019 | ES42 On 02-May-19 | | | Bond Future | 11.37 | 77.1551 | 11.3663 | 77.1551 | 4,919.00 |
| 23/01/2019 | ES42 On 01-August-19 | | | Bond Future | 11.47 | 78.6456 | 11.4687 | 78.6456 | 0.00 |
| 23/01/2019 | GOVI On 07-February-19 | | | GOVI | 632.90 | 633.5480 | 632.9040 | 633.5480 | 46.00 |
| 23/01/2019 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 336060 | 33 | 336060 | 33 | 0.00 |
| 23/01/2019 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 336160 | 33 | 336160 | 33 | 0.00 |
| 23/01/2019 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 336260 | 33 | 336260 | 33 | 0.00 |
| 23/01/2019 | GOVI On 02-May-19 | | | GOVI | 643.76 | 644.4120 | 643.7550 | 644.4120 | 436.00 |
| 23/01/2019 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 41250 | 3 | 41250 | 3 | 0.00 |
| 23/01/2019 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 41050 | 3 | 41050 | 3 | 0.00 |
| 23/01/2019 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 41150 | 3 | 41150 | 3 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | | | GOVI | 656.18 | 656.8500 | 656.1790 | 656.8500 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 174890 | 18 | 174890 | 18 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 174990 | 18 | 174990 | 18 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 175090 | 18 | 175090 | 18 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/01/2019 | IGOV On 07-February-19 | | | Index Future | 256.89 | 256.9240 | 256.8930 | 256.9240 | 105.00 |
| 23/01/2019 | IGOV On 02-May-19 | | | Index Future | 261.36 | 261.3880 | 261.3560 | 261.3880 | 715.00 |
| 23/01/2019 | IGOV On 01-August-19 | | | Index Future | 266.46 | 266.4960 | 266.4620 | 266.4960 | 0.00 |
| 23/01/2019 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 23/01/2019 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 23/01/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.88 | 99.8800 | 99.8800 | 99.8800 | 0.00 |
| 23/01/2019 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 23/01/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7400 | 99.7400 | 99.7400 | 0.00 |
| 23/01/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.87 | 101.8700 | 101.8700 | 101.8700 | 0.00 |
| 23/01/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.83 | 102.8300 | 102.8300 | 102.8300 | 0.00 |
| 23/01/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.85 | 98.8600 | 98.8500 | 98.8600 | 0.00 |
| 23/01/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.43 | 102.4400 | 102.4300 | 102.4400 | 0.00 |
| 23/01/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.42 | 99.4400 | 99.4200 | 99.4400 | 0.00 |
| 23/01/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.22 | 96.2600 | 96.2200 | 96.2600 | 0.00 |
| 23/01/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.40 | 95.4500 | 95.4000 | 95.4500 | 0.00 |
| 23/01/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.54 | 94.5900 | 94.5400 | 94.5900 | 0.00 |
| 23/01/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.65 | 94.7000 | 94.6500 | 94.7000 | 0.00 |
| 23/01/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.81 | 96.8500 | 96.8100 | 96.8500 | 51.00 |
| 23/01/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.92 | 96.9600 | 96.9200 | 96.9600 | 0.00 |
| 23/01/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.08 | 98.1200 | 98.0800 | 98.1200 | 0.00 |
| 23/01/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.99 | 102.0400 | 101.9900 | 102.0400 | 0.00 |
| 23/01/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 103.22 | 103.2700 | 103.2200 | 103.2700 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.57 | 96.6200 | 96.5700 | 96.6200 | 0.00 |
| 23/01/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 102.61 | 102.6600 | 102.6100 | 102.6600 | 0.00 |
| 23/01/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 98.09 | 98.1400 | 98.0900 | 98.1400 | 0.00 |
| 23/01/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.73 | 94.8200 | 94.7300 | 94.8200 | 0.00 |
| 23/01/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.72 | 91.8100 | 91.7200 | 91.8100 | 0.00 |
| 23/01/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.46 | 90.5400 | 90.4600 | 90.5400 | 0.00 |
| 23/01/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.62 | 92.6900 | 92.6200 | 92.6900 | 0.00 |
| 23/01/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.42 | 96.4800 | 96.4200 | 96.4800 | 0.00 |
| 23/01/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.99 | 95.0600 | 94.9900 | 95.0600 | 0.00 |
| 23/01/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.08 | 97.1300 | 97.0800 | 97.1300 | 0.00 |
| 23/01/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.55 | 102.6100 | 102.5500 | 102.6100 | 0.00 |
| 23/01/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 102.92 | 102.9700 | 102.9200 | 102.9700 | 0.00 |
| 23/01/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.43 | 96.4800 | 96.4300 | 96.4800 | 0.00 |
| 23/01/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 103.65 | 103.6900 | 103.6500 | 103.6900 | 0.00 |
| 23/01/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 97.21 | 97.2600 | 97.2100 | 97.2600 | 0.00 |
| 23/01/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/01/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/01/2019 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 23/01/2019 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 23/01/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 23/01/2019 | R023 On 07-February-19 | | | Bond Future | 8.02 | 102.5881 | 8.0193 | 102.5881 | 46,371.00 |
| 23/01/2019 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 8177 | 8 | 8177 | 8 | 0.00 |
| 23/01/2019 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 8237 | 8 | 8237 | 8 | 0.00 |
| 23/01/2019 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 8207 | 8 | 8207 | 8 | 0.00 |
| 23/01/2019 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R023 On 02-May-19 | | | Bond Future | 8.05 | 100.4193 | 8.0510 | 100.4193 | 50,363.00 |
| 23/01/2019 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1580 | 2 | 1580 | 2 | 0.00 |
| 23/01/2019 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1554 | 2 | 1554 | 2 | 0.00 |
| 23/01/2019 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1529 | 2 | 1529 | 2 | 0.00 |
| 23/01/2019 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 23/01/2019 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 23/01/2019 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 276 | 0 | 276 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R023 On 01-August-19 | | | Bond Future | 8.06 | 102.3583 | 8.0645 | 102.3583 | 0.00 |
| 23/01/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 23/01/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 3001 | 3 | 3001 | 3 | 0.00 |
| 23/01/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 2976 | 3 | 2976 | 3 | 0.00 |
| 23/01/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 366 | 0 | 366 | 0 | 0.00 |
| 23/01/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 362 | 0 | 362 | 0 | 0.00 |
| 23/01/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 23/01/2019 | R035 On 07-February-19 | | | Bond Future | 9.76 | 97.0478 | 9.7627 | 97.0478 | 21,630.00 |
| 23/01/2019 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 6323 | 6 | 6323 | 6 | 0.00 |
| 23/01/2019 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 6240 | 6 | 6240 | 6 | 0.00 |
| 23/01/2019 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 6407 | 6 | 6407 | 6 | 0.00 |
| 23/01/2019 | R035 On 02-May-19 | | | Bond Future | 9.82 | 94.2136 | 9.8238 | 94.2136 | 61,802.00 |
| 23/01/2019 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 23/01/2019 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 1892 | 2 | 1892 | 2 | 0.00 |
| 23/01/2019 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 23/01/2019 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 2527 | 3 | 2527 | 3 | 0.00 |
| 23/01/2019 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 2447 | 2 | 2447 | 2 | 0.00 |
| 23/01/2019 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 2487 | 3 | 2487 | 3 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | | | Bond Future | 9.88 | 96.0328 | 9.8832 | 96.0328 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 4634 | 5 | 4634 | 5 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 4586 | 5 | 4586 | 5 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 4539 | 5 | 4539 | 5 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 2072 | 2 | 2072 | 2 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 23/01/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 2049 | 2 | 2049 | 2 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | | | Bond Future | 8.85 | 110.6829 | 8.8515 | 110.6829 | 77,211.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.00 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 3,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 3081 | 3 | 3081 | 3 | 6,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 1 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 46 | 0 | 46 | 0 | 1,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 3750 | 4 | 3750 | 4 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 6080 | 6 | 6080 | 6 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 2262 | 2 | 2262 | 2 | 3,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 378 | 0 | 378 | 0 | 1,170.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 2477 | 2 | 2477 | 2 | 1,170.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 4 | 0 | 4 | 0 | 210.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 5971 | 6 | 5971 | 6 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 3327 | 3 | 3327 | 3 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 2149 | 2 | 2149 | 2 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 6 | 0 | 6 | 0 | 5,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 3940 | 4 | 3940 | 4 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,170.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 141 | 0 | 141 | 0 | 1,000.00 |
| 23/01/2019 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.00 | Put | Bond Future | 264 | 0 | 264 | 0 | 7,500.00 |
| 23/01/2019 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | | | Bond Future | 8.91 | 112.5816 | 8.9100 | 112.5816 | 33,779.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 845 | 1 | 845 | 1 | 3,250.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 1889 | 2 | 1889 | 2 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 1856 | 2 | 1856 | 2 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 6544 | 7 | 6544 | 7 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 2910 | 3 | 2910 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 6000 | 6 | 6000 | 6 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 2704 | 3 | 2704 | 3 | 3,250.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.80 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 7,500.00 |
| 23/01/2019 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 6298 | 6 | 6298 | 6 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 2507 | 3 | 2507 | 3 | 90.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 783 | 1 | 783 | 1 | 90.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 955 | 1 | 955 | 1 | 200.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 1789 | 2 | 1789 | 2 | 7,000.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 564 | 1 | 564 | 1 | 7,000.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.80 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 2957 | 3 | 2957 | 3 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 2172 | 2 | 2172 | 2 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 2468 | 3 | 2468 | 3 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 148 | 0 | 148 | 0 | 3,250.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 128 | 0 | 128 | 0 | 200.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 855 | 1 | 855 | 1 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 269 | 0 | 269 | 0 | 7,000.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 171 | 0 | 171 | 0 | 90.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 1249 | 1 | 1249 | 1 | 0.00 |
| 23/01/2019 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | | | Bond Future | 8.96 | 109.4544 | 8.9624 | 109.4544 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 2413 | 2 | 2413 | 2 | 6,000.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 4134 | 4 | 4134 | 4 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 651 | 1 | 651 | 1 | 6,000.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 4216 | 4 | 4216 | 4 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 6553 | 7 | 6553 | 7 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1060 | 1 | 1060 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 531 | 1 | 531 | 1 | 6,000.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 4438 | 4 | 4438 | 4 | 0.00 |
| 23/01/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 23/01/2019 | R197 On 07-February-19 | | | Bond Future | 300.56 | 300.5351 | 300.5582 | 300.5351 | 5.00 |
| 23/01/2019 | R197 On 02-May-19 | | | Bond Future | 305.78 | 305.7591 | 305.7798 | 305.7591 | 2,350.00 |
| 23/01/2019 | R197 On 01-August-19 | | | Bond Future | 304.20 | 304.1777 | 304.1969 | 304.1777 | 0.00 |
| 23/01/2019 | R202 On 07-February-19 | | | Bond Future | 235.16 | 235.1389 | 235.1628 | 235.1389 | 948.00 |
| 23/01/2019 | R202 On 02-May-19 | | | Bond Future | 239.25 | 239.2262 | 239.2484 | 239.2262 | 8,266.00 |
| 23/01/2019 | R202 On 01-August-19 | | | Bond Future | 239.91 | 239.8877 | 239.9088 | 239.8877 | 0.00 |
| 23/01/2019 | R207 On 07-February-19 | | | Bond Future | 6.24 | 101.4617 | 6.2360 | 101.4617 | 15,739.00 |
| 23/01/2019 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 23/01/2019 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 23/01/2019 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 244 | 0 | 244 | 0 | 0.00 |
| 23/01/2019 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 02-May-19 | | | Bond Future | 5.82 | 103.2021 | 5.8152 | 103.2021 | 1,699.00 |
| 23/01/2019 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1199 | 1 | 1199 | 1 | 0.00 |
| 23/01/2019 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 23/01/2019 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1206 | 1 | 1206 | 1 | 0.00 |
| 23/01/2019 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | | | Bond Future | 4.63 | 101.5528 | 4.6304 | 101.5528 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1178 | 1 | 1178 | 1 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1183 | 1 | 1183 | 1 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R208 On 07-February-19 | | | Bond Future | 7.11 | 101.7709 | 7.1114 | 101.7709 | 14,729.00 |
| 23/01/2019 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 71 | 0 | 71 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 23/01/2019 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 23/01/2019 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 23/01/2019 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 154 | 0 | 154 | 0 | 0.00 |
| 23/01/2019 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 23/01/2019 | R208 On 02-May-19 | | | Bond Future | 7.06 | 100.1163 | 7.0581 | 100.1163 | 6,772.00 |
| 23/01/2019 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 1688 | 2 | 1688 | 2 | 0.00 |
| 23/01/2019 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 23/01/2019 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 1720 | 2 | 1720 | 2 | 0.00 |
| 23/01/2019 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 23/01/2019 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 23/01/2019 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | | | Bond Future | 6.93 | 102.0496 | 6.9334 | 102.0496 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 1921 | 2 | 1921 | 2 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 51 | 0 | 51 | 0 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 23/01/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | | | Bond Future | 9.71 | 73.8690 | 9.7059 | 73.8690 | 21,458.00 |
| 23/01/2019 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 2 | 0 | 2 | 0 | 4,000.00 |
| 23/01/2019 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 282 | 0 | 282 | 0 | 4,000.00 |
| 23/01/2019 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 4511 | 4 | 4511 | 4 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 5151 | 5 | 5151 | 5 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 5079 | 5 | 5079 | 5 | 0.00 |
| 23/01/2019 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 38 | 0 | 38 | 0 | 4,000.00 |
| 23/01/2019 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 5008 | 5 | 5008 | 5 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | | | Bond Future | 9.76 | 71.9876 | 9.7612 | 71.9876 | 96,969.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 1627 | 2 | 1627 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 1596 | 2 | 1596 | 2 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 2538 | 3 | 2538 | 3 | 760.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 753 | 1 | 753 | 1 | 760.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 1658 | 2 | 1658 | 2 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 10.50 | Call | Bond Future | 5021 | 5 | 5021 | 5 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 6067 | 6 | 6067 | 6 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 350 | 0 | 350 | 0 | 760.00 |
| 23/01/2019 | R209 On 02-May-19 | 10.50 | Put | Bond Future | 509 | 1 | 509 | 1 | 11,560.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 1343 | 1 | 1343 | 1 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 2085 | 2 | 2085 | 2 | 0.00 |
| 23/01/2019 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | | | Bond Future | 9.81 | 73.3779 | 9.8139 | 73.3779 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 3893 | 4 | 3893 | 4 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 3974 | 4 | 3974 | 4 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 3933 | 4 | 3933 | 4 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 23/01/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 23/01/2019 | R210 On 07-February-19 | | | Bond Future | 188.19 | 188.0226 | 188.1917 | 188.0226 | 2,020.00 |
| 23/01/2019 | R210 On 02-May-19 | | | Bond Future | 188.91 | 188.7356 | 188.9058 | 188.7356 | 1,268.00 |
| 23/01/2019 | R210 On 01-August-19 | | | Bond Future | 192.60 | 192.4247 | 192.5971 | 192.4247 | 0.00 |
| 23/01/2019 | R212 On 07-February-19 | | | Bond Future | 156.28 | 156.2724 | 156.2838 | 156.2724 | 3,450.00 |
| 23/01/2019 | R212 On 02-May-19 | | | Bond Future | 159.00 | 158.9889 | 158.9989 | 158.9889 | 1,526.00 |
| 23/01/2019 | R212 On 01-August-19 | | | Bond Future | 162.03 | 162.0252 | 162.0344 | 162.0252 | 0.00 |
| 23/01/2019 | R213 On 07-February-19 | | | Bond Future | 9.48 | 85.6312 | 9.4822 | 85.6312 | 14,981.00 |
| 23/01/2019 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 5134 | 5 | 5134 | 5 | 0.00 |
| 23/01/2019 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 5067 | 5 | 5067 | 5 | 0.00 |
| 23/01/2019 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 5202 | 5 | 5202 | 5 | 0.00 |
| 23/01/2019 | R213 On 02-May-19 | | | Bond Future | 9.54 | 83.5517 | 9.5400 | 83.5517 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 1617 | 2 | 1617 | 2 | 0.00 |
| 23/01/2019 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 23/01/2019 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 23/01/2019 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 23/01/2019 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 1926 | 2 | 1926 | 2 | 0.00 |
| 23/01/2019 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | | | Bond Future | 9.60 | 85.1650 | 9.5953 | 85.1650 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 3931 | 4 | 3931 | 4 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 3971 | 4 | 3971 | 4 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 1574 | 2 | 1574 | 2 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 23/01/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 1592 | 2 | 1592 | 2 | 0.00 |
| 23/01/2019 | R214 On 07-February-19 | | | Bond Future | 9.89 | 72.9056 | 9.8863 | 72.9056 | 13,957.00 |
| 23/01/2019 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 6152 | 6 | 6152 | 6 | 0.00 |
| 23/01/2019 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 6075 | 6 | 6075 | 6 | 0.00 |
| 23/01/2019 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5999 | 6 | 5999 | 6 | 0.00 |
| 23/01/2019 | R214 On 02-May-19 | | | Bond Future | 9.94 | 70.8613 | 9.9409 | 70.8613 | 16,395.00 |
| 23/01/2019 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 0.00 |
| 23/01/2019 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 1644 | 2 | 1644 | 2 | 0.00 |
| 23/01/2019 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 23/01/2019 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 23/01/2019 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 23/01/2019 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | | | Bond Future | 9.99 | 72.2295 | 9.9941 | 72.2295 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 4045 | 4 | 4045 | 4 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 4086 | 4 | 4086 | 4 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 4004 | 4 | 4004 | 4 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 23/01/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 1865 | 2 | 1865 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2019 | R248 On 07-February-19 | | | Bond Future | 9.91 | 93.1200 | 9.9114 | 93.1200 | 84,393.00 |
| 23/01/2019 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2019 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 7952 | 8 | 7952 | 8 | 0.00 |
| 23/01/2019 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 7754 | 8 | 7754 | 8 | 0.00 |
| 23/01/2019 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 7853 | 8 | 7853 | 8 | 0.00 |
| 23/01/2019 | R248 On 02-May-19 | | | Bond Future | 9.97 | 90.2820 | 9.9666 | 90.2820 | 89,832.00 |
| 23/01/2019 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 2137 | 2 | 2137 | 2 | 0.00 |
| 23/01/2019 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 2096 | 2 | 2096 | 2 | 0.00 |
| 23/01/2019 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 23/01/2019 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 23/01/2019 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 2661 | 3 | 2661 | 3 | 0.00 |
| 23/01/2019 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 2705 | 3 | 2705 | 3 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | | | Bond Future | 10.02 | 92.0252 | 10.0205 | 92.0252 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 5091 | 5 | 5091 | 5 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 5039 | 5 | 5039 | 5 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 4987 | 5 | 4987 | 5 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 2375 | 2 | 2375 | 2 | 0.00 |
| 23/01/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |