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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 2025 On 07-February-19 | | | Bond Future | 133.61 | 133.6082 | 133.6051 | 133.6082 | 355.00 |
| 01/02/2019 | 2025 On 02-May-19 | | | Bond Future | 135.92 | 135.9260 | 135.9224 | 135.9260 | 691.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | 2025 On 01-August-19 | | | Bond Future | 138.53 | 138.5329 | 138.5289 | 138.5329 | 0.00 |
| 01/02/2019 | 2029 On 07-February-19 | | | Bond Future | 101.69 | 101.4586 | 101.6854 | 101.4586 | 80.00 |
| 01/02/2019 | 2029 On 02-May-19 | | | Bond Future | 102.38 | 102.1458 | 102.3763 | 102.1458 | 3,020.00 |
| 01/02/2019 | 2029 On 01-August-19 | | | Bond Future | 104.37 | 104.1400 | 104.3748 | 104.1400 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | | | Bond Future | 9.10 | 92.7602 | 9.1042 | 92.7602 | 29,518.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 704 | 1 | 704 | 1 | 3,960.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 3641 | 4 | 3641 | 4 | 3,960.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 6765 | 7 | 6765 | 7 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 42 | 0 | 42 | 0 | 1,320.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 3147 | 3 | 3147 | 3 | 1,320.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 3083 | 3 | 3083 | 3 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 3150 | 3 | 3150 | 3 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 3218 | 3 | 3218 | 3 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,960.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 01/02/2019 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2030 On 02-May-19 | | | Bond Future | 9.16 | 94.3482 | 9.1586 | 94.3482 | 48,134.00 |
| 01/02/2019 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 01/02/2019 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 6571 | 7 | 6571 | 7 | 0.00 |
| 01/02/2019 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 2682 | 3 | 2682 | 3 | 0.00 |
| 01/02/2019 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 998 | 1 | 998 | 1 | 3,000.00 |
| 01/02/2019 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 2641 | 3 | 2641 | 3 | 3,000.00 |
| 01/02/2019 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 01/02/2019 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 1094 | 1 | 1094 | 1 | 0.00 |
| 01/02/2019 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 2670 | 3 | 2670 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 226 | 0 | 226 | 0 | 3,000.00 |
| 01/02/2019 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | | | Bond Future | 9.21 | 92.1623 | 9.2104 | 92.1623 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 5359 | 5 | 5359 | 5 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 5405 | 5 | 5405 | 5 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 5313 | 5 | 5313 | 5 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 01/02/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 1105 | 1 | 1105 | 1 | 0.00 |
| 01/02/2019 | 2032 On 07-February-19 | | | Bond Future | 9.32 | 95.0681 | 9.3243 | 95.0681 | 21,390.00 |
| 01/02/2019 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 01/02/2019 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 01/02/2019 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 01/02/2019 | 2032 On 02-May-19 | | | Bond Future | 9.38 | 92.5394 | 9.3789 | 92.5394 | 38,718.00 |
| 01/02/2019 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 01/02/2019 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 01/02/2019 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 2953 | 3 | 2953 | 3 | 0.00 |
| 01/02/2019 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 1228 | 1 | 1228 | 1 | 0.00 |
| 01/02/2019 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 1275 | 1 | 1275 | 1 | 0.00 |
| 01/02/2019 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | | | Bond Future | 9.43 | 94.3242 | 9.4296 | 94.3242 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 5750 | 6 | 5750 | 6 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 5701 | 6 | 5701 | 6 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 5652 | 6 | 5652 | 6 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 1274 | 1 | 1274 | 1 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 1244 | 1 | 1244 | 1 | 0.00 |
| 01/02/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 01/02/2019 | 2033 On 07-February-19 | | | Bond Future | 104.07 | 104.0114 | 104.0715 | 104.0114 | 120.00 |
| 01/02/2019 | 2033 On 02-May-19 | | | Bond Future | 104.73 | 104.6707 | 104.7316 | 104.6707 | 6,090.00 |
| 01/02/2019 | 2033 On 01-August-19 | | | Bond Future | 106.78 | 106.7141 | 106.7760 | 106.7141 | 0.00 |
| 01/02/2019 | 2037 On 07-February-19 | | | Bond Future | 9.56 | 91.2990 | 9.5642 | 91.2990 | 34,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 4212 | 4 | 4212 | 4 | 0.00 |
| 01/02/2019 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 4043 | 4 | 4043 | 4 | 0.00 |
| 01/02/2019 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |
| 01/02/2019 | 2037 On 02-May-19 | | | Bond Future | 9.62 | 92.8619 | 9.6200 | 92.8619 | 57,644.00 |
| 01/02/2019 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 01/02/2019 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 2933 | 3 | 2933 | 3 | 0.00 |
| 01/02/2019 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 3028 | 3 | 3028 | 3 | 0.00 |
| 01/02/2019 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 1617 | 2 | 1617 | 2 | 0.00 |
| 01/02/2019 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 01/02/2019 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | | | Bond Future | 9.67 | 90.3971 | 9.6748 | 90.3971 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 6104 | 6 | 6104 | 6 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 6211 | 6 | 6211 | 6 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 6157 | 6 | 6157 | 6 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 1515 | 2 | 1515 | 2 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 1498 | 1 | 1498 | 1 | 0.00 |
| 01/02/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 1533 | 2 | 1533 | 2 | 0.00 |
| 01/02/2019 | 2038 On 07-February-19 | | | Bond Future | 121.88 | 121.7000 | 121.8805 | 121.7000 | 1,995.00 |
| 01/02/2019 | 2038 On 02-May-19 | | | Bond Future | 123.99 | 123.8113 | 123.9943 | 123.8113 | 10,004.00 |
| 01/02/2019 | 2038 On 01-August-19 | | | Bond Future | 126.36 | 126.1757 | 126.3622 | 126.1757 | 0.00 |
| 01/02/2019 | 2040 On 07-February-19 | | | Bond Future | 9.63 | 94.7469 | 9.6342 | 94.7469 | 8,592.00 |
| 01/02/2019 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 4555 | 4 | 4555 | 4 | 0.00 |
| 01/02/2019 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 4647 | 5 | 4647 | 5 | 0.00 |
| 01/02/2019 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 4463 | 4 | 4463 | 4 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | | | Bond Future | 9.69 | 96.3688 | 9.6896 | 96.3688 | 21,901.00 |
| 01/02/2019 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 5086 | 5 | 5086 | 5 | 1,150.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 3375 | 3 | 3375 | 3 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 1986 | 2 | 1986 | 2 | 1,150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 3323 | 3 | 3323 | 3 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 3272 | 3 | 3272 | 3 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 1656 | 2 | 1656 | 2 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 2747 | 3 | 2747 | 3 | 0.00 |
| 01/02/2019 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | | | Bond Future | 9.74 | 93.7213 | 9.7442 | 93.7213 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 6486 | 7 | 6486 | 7 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 6544 | 7 | 6544 | 7 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 6601 | 7 | 6601 | 7 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 1528 | 2 | 1528 | 2 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 1567 | 2 | 1567 | 2 | 0.00 |
| 01/02/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 1547 | 2 | 1547 | 2 | 0.00 |
| 01/02/2019 | 2044 On 07-February-19 | | | Bond Future | 9.65 | 91.8906 | 9.6540 | 91.8906 | 20,936.00 |
| 01/02/2019 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 4477 | 4 | 4477 | 4 | 0.00 |
| 01/02/2019 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 4383 | 4 | 4383 | 4 | 0.00 |
| 01/02/2019 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 4289 | 4 | 4289 | 4 | 0.00 |
| 01/02/2019 | 2044 On 02-May-19 | | | Bond Future | 9.71 | 93.4636 | 9.7071 | 93.4636 | 35,976.00 |
| 01/02/2019 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 3353 | 3 | 3353 | 3 | 0.00 |
| 01/02/2019 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 3458 | 4 | 3458 | 4 | 0.00 |
| 01/02/2019 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 3405 | 3 | 3405 | 3 | 0.00 |
| 01/02/2019 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 1653 | 2 | 1653 | 2 | 0.00 |
| 01/02/2019 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 01/02/2019 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 1715 | 2 | 1715 | 2 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | | | Bond Future | 9.76 | 90.8852 | 9.7594 | 90.8852 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 6701 | 7 | 6701 | 7 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.53 | Call | Bond Future | 7524 | 8 | 7524 | 8 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 9.36 | Call | Bond Future | 1863 | 2 | 1863 | 2 | 100.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 6643 | 7 | 6643 | 7 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 9.86 | Call | Bond Future | 3905 | 4 | 3905 | 4 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 6759 | 7 | 6759 | 7 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.53 | Put | Bond Future | 1329 | 1 | 1329 | 1 | 100.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 9.36 | Put | Bond Future | 5379 | 5 | 5379 | 5 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 9.86 | Put | Bond Future | 3053 | 3 | 3053 | 3 | 0.00 |
| 01/02/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 1577 | 2 | 1577 | 2 | 0.00 |
| 01/02/2019 | 2046 On 07-February-19 | | | Bond Future | 115.88 | 115.8857 | 115.8837 | 115.8857 | 2,393.00 |
| 01/02/2019 | 2046 On 02-May-19 | | | Bond Future | 116.21 | 116.2101 | 116.2079 | 116.2101 | 10,458.00 |
| 01/02/2019 | 2046 On 01-August-19 | | | Bond Future | 118.48 | 118.4790 | 118.4764 | 118.4790 | 0.00 |
| 01/02/2019 | 2050 On 07-February-19 | | | Bond Future | 120.99 | 120.2354 | 120.9873 | 120.2354 | 3,083.00 |
| 01/02/2019 | 2050 On 02-May-19 | | | Bond Future | 123.09 | 122.3210 | 123.0858 | 122.3210 | 10,593.00 |
| 01/02/2019 | 2050 On 01-August-19 | | | Bond Future | 123.67 | 122.8909 | 123.6703 | 122.8909 | 0.00 |
| 01/02/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | AL37 On 07-February-19 | | | Index Future | 619.50 | 619.9000 | 619.4970 | 619.9000 | 0.00 |
| 01/02/2019 | AL37 On 02-May-19 | | | Index Future | 630.10 | 630.5120 | 630.1000 | 630.5120 | 0.00 |
| 01/02/2019 | AL37 On 01-August-19 | | | Index Future | 642.25 | 642.6690 | 642.2480 | 642.6690 | 0.00 |
| 01/02/2019 | AL7T On 07-February-19 | | | Index Future | 718.13 | 718.7910 | 718.1290 | 718.7910 | 0.00 |
| 01/02/2019 | AL7T On 02-May-19 | | | Index Future | 730.42 | 731.0960 | 730.4200 | 731.0960 | 0.00 |
| 01/02/2019 | AL7T On 01-August-19 | | | Index Future | 744.50 | 745.1920 | 744.5020 | 745.1920 | 0.00 |
| 01/02/2019 | ALBI On 07-February-19 | | | Index Future | 651.88 | 652.4230 | 651.8820 | 652.4230 | 90.00 |
| 01/02/2019 | ALBI On 02-May-19 | | | Index Future | 663.04 | 663.5910 | 663.0390 | 663.5910 | 819.00 |
| 01/02/2019 | ALBI On 01-August-19 | | | Index Future | 675.82 | 676.3860 | 675.8220 | 676.3860 | 0.00 |
| 01/02/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C040 On 31-January-40 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/02/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/02/2019 | ES33 On 07-February-19 | | | Bond Future | 10.75 | 79.4641 | 10.7523 | 79.4641 | 0.00 |
| 01/02/2019 | ES33 On 02-May-19 | | | Bond Future | 10.85 | 77.0340 | 10.8463 | 77.0340 | 350.00 |
| 01/02/2019 | ES33 On 01-August-19 | | | Bond Future | 10.94 | 78.5197 | 10.9410 | 78.5197 | 0.00 |
| 01/02/2019 | ES42 On 07-February-19 | | | Bond Future | 10.98 | 81.8950 | 10.9819 | 81.8950 | 0.00 |
| 01/02/2019 | ES42 On 02-May-19 | | | Bond Future | 11.08 | 79.0365 | 11.0754 | 79.0365 | 4,919.00 |
| 01/02/2019 | ES42 On 01-August-19 | | | Bond Future | 11.17 | 80.5612 | 11.1679 | 80.5612 | 0.00 |
| 01/02/2019 | GOVI On 07-February-19 | | | GOVI | 645.62 | 646.1340 | 645.6180 | 646.1340 | 46.00 |
| 01/02/2019 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 07-February-19 | 666.51 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 208920 | 20 | 208920 | 20 | 0.00 |
| 01/02/2019 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 209020 | 20 | 209020 | 20 | 0.00 |
| 01/02/2019 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 209120 | 20 | 209120 | 20 | 0.00 |
| 01/02/2019 | GOVI On 02-May-19 | | | GOVI | 656.67 | 657.1950 | 656.6670 | 657.1950 | 434.00 |
| 01/02/2019 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 87870 | 9 | 87870 | 9 | 0.00 |
| 01/02/2019 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 87970 | 9 | 87970 | 9 | 0.00 |
| 01/02/2019 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 88070 | 9 | 88070 | 9 | 0.00 |
| 01/02/2019 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | | | GOVI | 669.33 | 669.8670 | 669.3280 | 669.8670 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 306380 | 31 | 306380 | 31 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 306480 | 31 | 306480 | 31 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 306580 | 31 | 306580 | 31 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/02/2019 | IGOV On 07-February-19 | | | Index Future | 256.72 | 256.4230 | 256.7200 | 256.4230 | 90.00 |
| 01/02/2019 | IGOV On 02-May-19 | | | Index Future | 261.17 | 260.8710 | 261.1730 | 260.8710 | 733.00 |
| 01/02/2019 | IGOV On 01-August-19 | | | Index Future | 266.27 | 265.9640 | 266.2710 | 265.9640 | 0.00 |
| 01/02/2019 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 01/02/2019 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 01/02/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.86 | 99.8600 | 99.8600 | 99.8600 | 0.00 |
| 01/02/2019 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 01/02/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.73 | 99.7400 | 99.7300 | 99.7400 | 0.00 |
| 01/02/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.86 | 101.8600 | 101.8600 | 101.8600 | 0.00 |
| 01/02/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.79 | 102.7900 | 102.7900 | 102.7900 | 0.00 |
| 01/02/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.78 | 98.7900 | 98.7800 | 98.7900 | 0.00 |
| 01/02/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.32 | 102.3300 | 102.3200 | 102.3300 | 0.00 |
| 01/02/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.27 | 99.2900 | 99.2700 | 99.2900 | 0.00 |
| 01/02/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.02 | 96.0400 | 96.0200 | 96.0400 | 0.00 |
| 01/02/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.14 | 95.1600 | 95.1400 | 95.1600 | 0.00 |
| 01/02/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.23 | 94.2500 | 94.2300 | 94.2500 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.29 | 94.3000 | 94.2900 | 94.3000 | 0.00 |
| 01/02/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.40 | 96.4000 | 96.4000 | 96.4000 | 51.00 |
| 01/02/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.46 | 96.4500 | 96.4600 | 96.4500 | 0.00 |
| 01/02/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.56 | 97.5400 | 97.5600 | 97.5400 | 0.00 |
| 01/02/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.42 | 101.3900 | 101.4200 | 101.3900 | 0.00 |
| 01/02/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 102.61 | 102.5600 | 102.6100 | 102.5600 | 0.00 |
| 01/02/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 95.89 | 95.8200 | 95.8900 | 95.8200 | 0.00 |
| 01/02/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 101.89 | 101.8100 | 101.8900 | 101.8100 | 0.00 |
| 01/02/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 97.31 | 97.2200 | 97.3100 | 97.2200 | 0.00 |
| 01/02/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 93.60 | 93.4300 | 93.6000 | 93.4300 | 0.00 |
| 01/02/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 90.55 | 90.3800 | 90.5500 | 90.3800 | 0.00 |
| 01/02/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 89.25 | 89.0900 | 89.2500 | 89.0900 | 0.00 |
| 01/02/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 91.39 | 91.2500 | 91.3900 | 91.2500 | 0.00 |
| 01/02/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 95.19 | 95.0600 | 95.1900 | 95.0600 | 0.00 |
| 01/02/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 93.73 | 93.6000 | 93.7300 | 93.6000 | 0.00 |
| 01/02/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 95.80 | 95.6600 | 95.8000 | 95.6600 | 0.00 |
| 01/02/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 101.27 | 101.1300 | 101.2700 | 101.1300 | 0.00 |
| 01/02/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 101.61 | 101.4700 | 101.6100 | 101.4700 | 0.00 |
| 01/02/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 95.05 | 94.9000 | 95.0500 | 94.9000 | 0.00 |
| 01/02/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 102.28 | 102.1200 | 102.2800 | 102.1200 | 0.00 |
| 01/02/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 95.78 | 95.6000 | 95.7800 | 95.6000 | 0.00 |
| 01/02/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/02/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/02/2019 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 01/02/2019 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 01/02/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 01/02/2019 | R023 On 07-February-19 | | | Bond Future | 7.77 | 103.5340 | 7.7675 | 103.5340 | 32,000.00 |
| 01/02/2019 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 9032 | 9 | 9032 | 9 | 0.00 |
| 01/02/2019 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 9092 | 9 | 9092 | 9 | 0.00 |
| 01/02/2019 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 9062 | 9 | 9062 | 9 | 0.00 |
| 01/02/2019 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R023 On 02-May-19 | | | Bond Future | 7.78 | 101.3777 | 7.7826 | 101.3777 | 67,899.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 2274 | 2 | 2274 | 2 | 0.00 |
| 01/02/2019 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 01/02/2019 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 2216 | 2 | 2216 | 2 | 0.00 |
| 01/02/2019 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 01/02/2019 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 109 | 0 | 109 | 0 | 0.00 |
| 01/02/2019 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | | | Bond Future | 7.78 | 103.3327 | 7.7753 | 103.3327 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 3713 | 4 | 3713 | 4 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 3686 | 4 | 3686 | 4 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 01/02/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 01/02/2019 | R035 On 07-February-19 | | | Bond Future | 9.49 | 99.0975 | 9.4895 | 99.0975 | 11,417.00 |
| 01/02/2019 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 4213 | 4 | 4213 | 4 | 0.00 |
| 01/02/2019 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 4129 | 4 | 4129 | 4 | 0.00 |
| 01/02/2019 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 4297 | 4 | 4297 | 4 | 0.00 |
| 01/02/2019 | R035 On 02-May-19 | | | Bond Future | 9.54 | 96.2949 | 9.5427 | 96.2949 | 72,264.00 |
| 01/02/2019 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 01/02/2019 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 3056 | 3 | 3056 | 3 | 0.00 |
| 01/02/2019 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 2960 | 3 | 2960 | 3 | 0.00 |
| 01/02/2019 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 1524 | 2 | 1524 | 2 | 0.00 |
| 01/02/2019 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 01/02/2019 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 1495 | 1 | 1495 | 1 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | | | Bond Future | 9.59 | 98.1518 | 9.5933 | 98.1518 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 6184 | 6 | 6184 | 6 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 6131 | 6 | 6131 | 6 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 6077 | 6 | 6077 | 6 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 1451 | 1 | 1451 | 1 | 0.00 |
| 01/02/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 1416 | 1 | 1416 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R186 On 07-February-19 | | | Bond Future | 8.60 | 112.3196 | 8.5989 | 112.3196 | 59,333.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.00 | Call | Bond Future | 2380 | 2 | 2380 | 2 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 3539 | 4 | 3539 | 4 | 3,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 4570 | 5 | 4570 | 5 | 6,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 133 | 0 | 133 | 0 | 1,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 5250 | 5 | 5250 | 5 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 7586 | 8 | 7586 | 8 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 3712 | 4 | 3712 | 4 | 3,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 3942 | 4 | 3942 | 4 | 1,170.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 6 | 0 | 6 | 0 | 210.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 1082 | 1 | 1082 | 1 | 1,170.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 7477 | 8 | 7477 | 8 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 59 | 0 | 59 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 2310 | 2 | 2310 | 2 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 729 | 1 | 729 | 1 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 2433 | 2 | 2433 | 2 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 5,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,170.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 01/02/2019 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 2372 | 2 | 2372 | 2 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 7,500.00 |
| 01/02/2019 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | | | Bond Future | 8.65 | 114.2423 | 8.6467 | 114.2423 | 81,702.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 1520 | 2 | 1520 | 2 | 3,250.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 7996 | 8 | 7996 | 8 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 6367 | 6 | 6367 | 6 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 2867 | 3 | 2867 | 3 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 4129 | 4 | 4129 | 4 | 200.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 7432 | 8 | 7432 | 8 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.90 | Call | Bond Future | 2384 | 0 | 2384 | 0 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 3893 | 4 | 3893 | 4 | 3,250.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 2825 | 3 | 2825 | 3 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.80 | Call | Bond Future | 2014 | 2 | 2014 | 2 | 7,500.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.05 | Call | Bond Future | 2995 | 3 | 2995 | 3 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 90.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 1676 | 2 | 1676 | 2 | 200.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 3662 | 4 | 3662 | 4 | 90.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 7,000.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 2783 | 3 | 2783 | 3 | 7,000.00 |
| 01/02/2019 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 7739 | 8 | 7739 | 8 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.80 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.90 | Put | Bond Future | 913 | 0 | 913 | 0 | 4,250.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 1967 | 2 | 1967 | 2 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 387 | 0 | 387 | 0 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.05 | Put | Bond Future | 664 | 1 | 664 | 1 | 3,250.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 61 | 0 | 61 | 0 | 3,250.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 142 | 0 | 142 | 0 | 7,000.00 |
| 01/02/2019 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 52 | 0 | 52 | 0 | 200.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 74 | 0 | 74 | 0 | 90.00 |
| 01/02/2019 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 1500 | 1 | 1500 | 1 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 431 | 0 | 431 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 723 | 1 | 723 | 1 | 0.00 |
| 01/02/2019 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 693 | 1 | 693 | 1 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | | | Bond Future | 8.69 | 111.1445 | 8.6867 | 111.1445 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 5397 | 5 | 5397 | 5 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 6,000.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 3435 | 4 | 3435 | 4 | 6,000.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 5487 | 6 | 5487 | 6 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 7914 | 8 | 7914 | 8 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 5442 | 6 | 5442 | 6 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 772 | 1 | 772 | 1 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 336 | 0 | 336 | 0 | 6,000.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 1390 | 1 | 1390 | 1 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 781 | 1 | 781 | 1 | 0.00 |
| 01/02/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 3416 | 3 | 3416 | 3 | 0.00 |
| 01/02/2019 | R197 On 07-February-19 | | | Bond Future | 300.35 | 300.2994 | 300.3549 | 300.2994 | 5.00 |
| 01/02/2019 | R197 On 02-May-19 | | | Bond Future | 305.56 | 305.5090 | 305.5644 | 305.5090 | 2,350.00 |
| 01/02/2019 | R197 On 01-August-19 | | | Bond Future | 303.97 | 303.9156 | 303.9715 | 303.9156 | 0.00 |
| 01/02/2019 | R202 On 07-February-19 | | | Bond Future | 234.36 | 234.3620 | 234.3574 | 234.3620 | 548.00 |
| 01/02/2019 | R202 On 02-May-19 | | | Bond Future | 238.42 | 238.4277 | 238.4223 | 238.4277 | 8,666.00 |
| 01/02/2019 | R202 On 01-August-19 | | | Bond Future | 239.06 | 239.0680 | 239.0621 | 239.0680 | 0.00 |
| 01/02/2019 | R207 On 07-February-19 | | | Bond Future | 6.38 | 101.4102 | 6.3793 | 101.4102 | 9,309.00 |
| 01/02/2019 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 134 | 0 | 134 | 0 | 0.00 |
| 01/02/2019 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 01/02/2019 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 01/02/2019 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 02-May-19 | | | Bond Future | 6.01 | 103.1462 | 6.0121 | 103.1462 | 6,967.00 |
| 01/02/2019 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1066 | 1 | 1066 | 1 | 0.00 |
| 01/02/2019 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 01/02/2019 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1073 | 1 | 1073 | 1 | 0.00 |
| 01/02/2019 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | | | Bond Future | 4.94 | 101.4933 | 4.9419 | 101.4933 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1041 | 1 | 1041 | 1 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1050 | 1 | 1050 | 1 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R208 On 07-February-19 | | | Bond Future | 7.01 | 102.0896 | 7.0076 | 102.0896 | 2,320.00 |
| 01/02/2019 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 152 | 0 | 152 | 0 | 0.00 |
| 01/02/2019 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 01/02/2019 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 120 | 0 | 120 | 0 | 0.00 |
| 01/02/2019 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 01/02/2019 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 01/02/2019 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 01/02/2019 | R208 On 02-May-19 | | | Bond Future | 6.94 | 100.4368 | 6.9426 | 100.4368 | 13,637.00 |
| 01/02/2019 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 1871 | 2 | 1871 | 2 | 0.00 |
| 01/02/2019 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 01/02/2019 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 01/02/2019 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 01/02/2019 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 01/02/2019 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | | | Bond Future | 6.80 | 102.3738 | 6.8008 | 102.3738 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 2074 | 2 | 2074 | 2 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 01/02/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | | | Bond Future | 9.44 | 75.5432 | 9.4388 | 75.5432 | 13,397.00 |
| 01/02/2019 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 863 | 1 | 863 | 1 | 4,000.00 |
| 01/02/2019 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 2 | 0 | 2 | 0 | 4,000.00 |
| 01/02/2019 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 4857 | 5 | 4857 | 5 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 3390 | 3 | 3390 | 3 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 188 | 0 | 188 | 0 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 3319 | 3 | 3319 | 3 | 0.00 |
| 01/02/2019 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 4,000.00 |
| 01/02/2019 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 3247 | 3 | 3247 | 3 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | | | Bond Future | 9.49 | 73.6878 | 9.4872 | 73.6878 | 102,944.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 3747 | 4 | 3747 | 4 | 760.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 1383 | 1 | 1383 | 1 | 760.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 2641 | 3 | 2641 | 3 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 10.50 | Call | Bond Future | 6558 | 7 | 6558 | 7 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 7676 | 8 | 7676 | 8 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 171 | 0 | 171 | 0 | 760.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 764 | 1 | 764 | 1 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 10.50 | Put | Bond Future | 257 | 0 | 257 | 0 | 11,560.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 2303 | 2 | 2303 | 2 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 01/02/2019 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | | | Bond Future | 9.53 | 75.1090 | 9.5321 | 75.1090 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 5177 | 5 | 5177 | 5 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 5268 | 5 | 5268 | 5 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 5222 | 5 | 5222 | 5 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 1254 | 1 | 1254 | 1 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 01/02/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 01/02/2019 | R210 On 07-February-19 | | | Bond Future | 187.90 | 187.7506 | 187.8967 | 187.7506 | 840.00 |
| 01/02/2019 | R210 On 02-May-19 | | | Bond Future | 188.60 | 188.4524 | 188.6002 | 188.4524 | 2,448.00 |
| 01/02/2019 | R210 On 01-August-19 | | | Bond Future | 192.28 | 192.1315 | 192.2819 | 192.1315 | 0.00 |
| 01/02/2019 | R212 On 07-February-19 | | | Bond Future | 156.23 | 156.1478 | 156.2322 | 156.1478 | 2,420.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R212 On 02-May-19 | | | Bond Future | 158.94 | 158.8566 | 158.9420 | 158.8566 | 4,473.00 |
| 01/02/2019 | R212 On 01-August-19 | | | Bond Future | 161.97 | 161.8866 | 161.9734 | 161.8866 | 0.00 |
| 01/02/2019 | R213 On 07-February-19 | | | Bond Future | 9.22 | 87.2371 | 9.2243 | 87.2371 | 2,102.00 |
| 01/02/2019 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 3508 | 3 | 3508 | 3 | 0.00 |
| 01/02/2019 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 3441 | 3 | 3441 | 3 | 0.00 |
| 01/02/2019 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 3576 | 4 | 3576 | 4 | 0.00 |
| 01/02/2019 | R213 On 02-May-19 | | | Bond Future | 9.27 | 85.1820 | 9.2744 | 85.1820 | 31,029.00 |
| 01/02/2019 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 01/02/2019 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 2494 | 3 | 2494 | 3 | 0.00 |
| 01/02/2019 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 2455 | 2 | 2455 | 2 | 0.00 |
| 01/02/2019 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 01/02/2019 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 01/02/2019 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | | | Bond Future | 9.32 | 86.8246 | 9.3208 | 86.8246 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 5091 | 5 | 5091 | 5 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 5136 | 5 | 5136 | 5 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 1129 | 1 | 1129 | 1 | 0.00 |
| 01/02/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 01/02/2019 | R214 On 07-February-19 | | | Bond Future | 9.61 | 74.7544 | 9.6090 | 74.7544 | 3,837.00 |
| 01/02/2019 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 01/02/2019 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 01/02/2019 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 01/02/2019 | R214 On 02-May-19 | | | Bond Future | 9.66 | 72.7390 | 9.6566 | 72.7390 | 28,045.00 |
| 01/02/2019 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 2827 | 3 | 2827 | 3 | 0.00 |
| 01/02/2019 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 01/02/2019 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 2784 | 3 | 2784 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/02/2019 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 1392 | 1 | 1392 | 1 | 0.00 |
| 01/02/2019 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 1368 | 1 | 1368 | 1 | 0.00 |
| 01/02/2019 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 1417 | 1 | 1417 | 1 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | | | Bond Future | 9.70 | 74.1418 | 9.7019 | 74.1418 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 5526 | 6 | 5526 | 6 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 5573 | 6 | 5573 | 6 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 5479 | 6 | 5479 | 6 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 1414 | 1 | 1414 | 1 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 1398 | 1 | 1398 | 1 | 0.00 |
| 01/02/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 1383 | 1 | 1383 | 1 | 0.00 |
| 01/02/2019 | R248 On 07-February-19 | | | Bond Future | 9.63 | 95.5298 | 9.6290 | 95.5298 | 76,086.00 |
| 01/02/2019 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/02/2019 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 5473 | 5 | 5473 | 5 | 0.00 |
| 01/02/2019 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 5275 | 5 | 5275 | 5 | 0.00 |
| 01/02/2019 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 5374 | 5 | 5374 | 5 | 0.00 |
| 01/02/2019 | R248 On 02-May-19 | | | Bond Future | 9.68 | 92.7296 | 9.6769 | 92.7296 | 107,637.00 |
| 01/02/2019 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 3605 | 4 | 3605 | 4 | 0.00 |
| 01/02/2019 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 01/02/2019 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 3660 | 4 | 3660 | 4 | 0.00 |
| 01/02/2019 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 01/02/2019 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 1624 | 2 | 1624 | 2 | 0.00 |
| 01/02/2019 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | | | Bond Future | 9.72 | 94.5178 | 9.7225 | 94.5178 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 6926 | 7 | 6926 | 7 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 6866 | 7 | 6866 | 7 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 6807 | 7 | 6807 | 7 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 1610 | 2 | 1610 | 2 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 1630 | 2 | 1630 | 2 | 0.00 |
| 01/02/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 1590 | 2 | 1590 | 2 | 0.00 |