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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 2025 On 01-August-19 | | | Bond Future | 136.44 | 136.4610 | 136.4446 | 136.4610 | 1,622.00 |
| 23/05/2019 | 2025 On 07-November-19 | | | Bond Future | 139.25 | 139.2649 | 139.2479 | 139.2649 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 2025 On 06-February-20 | | | Bond Future | 140.53 | 140.5457 | 140.5281 | 140.5457 | 0.00 |
| 23/05/2019 | 2029 On 01-August-19 | | | Bond Future | 103.84 | 103.8277 | 103.8431 | 103.8277 | 4,132.00 |
| 23/05/2019 | 2029 On 07-November-19 | | | Bond Future | 104.89 | 104.8699 | 104.8853 | 104.8699 | 0.00 |
| 23/05/2019 | 2029 On 06-February-20 | | | Bond Future | 106.96 | 106.9412 | 106.9567 | 106.9412 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | | | Bond Future | 9.07 | 92.9866 | 9.0691 | 92.9866 | 49,592.00 |
| 23/05/2019 | 2030 On 01-August-19 | 8.35 | Call | Bond Future | 123 | 0 | 123 | 0 | 2,025.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.22 | Call | Bond Future | 1971 | 2 | 1971 | 2 | 5,400.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.69 | Call | Bond Future | 4152 | 4 | 4152 | 4 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.68 | Call | Bond Future | 4100 | 4 | 4100 | 4 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 5323 | 5 | 5323 | 5 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 5377 | 5 | 5377 | 5 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 8.67 | Call | Bond Future | 445 | 0 | 445 | 0 | 5,400.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.15 | Call | Bond Future | 1708 | 2 | 1708 | 2 | 2,025.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 5268 | 5 | 5268 | 5 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 8.77 | Call | Bond Future | 625 | 1 | 625 | 1 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.27 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.27 | Put | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 8.77 | Put | Bond Future | 2552 | 3 | 2552 | 3 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.68 | Put | Bond Future | 323 | 0 | 323 | 0 | 4,800.00 |
| 23/05/2019 | 2030 On 01-August-19 | 8.67 | Put | Bond Future | 3027 | 3 | 3027 | 3 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.15 | Put | Bond Future | 1195 | 1 | 1195 | 1 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.22 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 8.35 | Put | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 23/05/2019 | 2030 On 01-August-19 | 9.69 | Put | Bond Future | 315 | 0 | 315 | 0 | 5,400.00 |
| 23/05/2019 | 2030 On 07-November-19 | | | Bond Future | 9.12 | 94.8734 | 9.1228 | 94.8734 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.10 | Call | Bond Future | 2218 | 2 | 2218 | 2 | 5,500.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.48 | Call | Bond Future | 3614 | 4 | 3614 | 4 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 8.60 | Call | Bond Future | 901 | 1 | 901 | 1 | 5,500.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.49 | Call | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.76 | Call | Bond Future | 4839 | 5 | 4839 | 5 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.47 | Call | Bond Future | 3573 | 4 | 3573 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 2030 On 07-November-19 | 8.57 | Call | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.12 | Call | Bond Future | 2283 | 2 | 2283 | 2 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.70 | Call | Bond Future | 4566 | 5 | 4566 | 5 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.70 | Put | Bond Future | 1059 | 1 | 1059 | 1 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.47 | Put | Bond Future | 1442 | 1 | 1442 | 1 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.12 | Put | Bond Future | 2301 | 2 | 2301 | 2 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 8.57 | Put | Bond Future | 4376 | 4 | 4376 | 4 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.48 | Put | Bond Future | 1422 | 1 | 1422 | 1 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 8.60 | Put | Bond Future | 4238 | 4 | 4238 | 4 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.10 | Put | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.49 | Put | Bond Future | 1402 | 1 | 1402 | 1 | 0.00 |
| 23/05/2019 | 2030 On 07-November-19 | 9.76 | Put | Bond Future | 976 | 1 | 976 | 1 | 5,500.00 |
| 23/05/2019 | 2030 On 06-February-20 | | | Bond Future | 9.17 | 92.7163 | 9.1661 | 92.7163 | 0.00 |
| 23/05/2019 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 2756 | 3 | 2756 | 3 | 0.00 |
| 23/05/2019 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 23/05/2019 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 2822 | 3 | 2822 | 3 | 0.00 |
| 23/05/2019 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 2859 | 3 | 2859 | 3 | 0.00 |
| 23/05/2019 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 23/05/2019 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 2888 | 3 | 2888 | 3 | 0.00 |
| 23/05/2019 | 2032 On 01-August-19 | | | Bond Future | 9.33 | 94.9477 | 9.3285 | 94.9477 | 41,053.00 |
| 23/05/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 5462 | 5 | 5462 | 5 | 0.00 |
| 23/05/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 5404 | 5 | 5404 | 5 | 0.00 |
| 23/05/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 5347 | 5 | 5347 | 5 | 0.00 |
| 23/05/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 23/05/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 23/05/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | | | Bond Future | 9.39 | 92.7123 | 9.3888 | 92.7123 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | 9.72 | Call | Bond Future | 3904 | 4 | 3904 | 4 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | 9.71 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | 9.70 | Call | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | 9.71 | Put | Bond Future | 1707 | 2 | 1707 | 2 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | 9.70 | Put | Bond Future | 1730 | 2 | 1730 | 2 | 0.00 |
| 23/05/2019 | 2032 On 07-November-19 | 9.72 | Put | Bond Future | 1684 | 2 | 1684 | 2 | 0.00 |
| 23/05/2019 | 2032 On 06-February-20 | | | Bond Future | 9.44 | 94.5228 | 9.4377 | 94.5228 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 23/05/2019 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 3109 | 3 | 3109 | 3 | 0.00 |
| 23/05/2019 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 3041 | 3 | 3041 | 3 | 0.00 |
| 23/05/2019 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 3429 | 3 | 3429 | 3 | 0.00 |
| 23/05/2019 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 3396 | 3 | 3396 | 3 | 0.00 |
| 23/05/2019 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 3363 | 3 | 3363 | 3 | 0.00 |
| 23/05/2019 | 2033 On 01-August-19 | | | Bond Future | 105.90 | 105.8195 | 105.8978 | 105.8195 | 6,090.00 |
| 23/05/2019 | 2033 On 07-November-19 | | | Bond Future | 106.91 | 106.8278 | 106.9073 | 106.8278 | 0.00 |
| 23/05/2019 | 2033 On 06-February-20 | | | Bond Future | 109.02 | 108.9377 | 109.0188 | 108.9377 | 0.00 |
| 23/05/2019 | 2037 On 01-August-19 | | | Bond Future | 9.68 | 90.3297 | 9.6830 | 90.3297 | 41,814.00 |
| 23/05/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 23/05/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 5118 | 5 | 5118 | 5 | 0.00 |
| 23/05/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 5057 | 5 | 5057 | 5 | 0.00 |
| 23/05/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 479 | 0 | 479 | 0 | 0.00 |
| 23/05/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 468 | 0 | 468 | 0 | 0.00 |
| 23/05/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | | | Bond Future | 9.74 | 92.1627 | 9.7445 | 92.1627 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | 9.95 | Call | Bond Future | 3857 | 4 | 3857 | 4 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | 9.97 | Call | Bond Future | 3947 | 4 | 3947 | 4 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | 9.96 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | 9.96 | Put | Bond Future | 2282 | 2 | 2282 | 2 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | 9.97 | Put | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 23/05/2019 | 2037 On 07-November-19 | 9.95 | Put | Bond Future | 2311 | 2 | 2311 | 2 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | | | Bond Future | 9.80 | 89.7021 | 9.7968 | 89.7021 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 3257 | 3 | 3257 | 3 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 3221 | 3 | 3221 | 3 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 4220 | 4 | 4220 | 4 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 23/05/2019 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 23/05/2019 | 2038 On 01-August-19 | | | Bond Future | 121.92 | 122.1765 | 121.9240 | 122.1765 | 11,598.00 |
| 23/05/2019 | 2038 On 07-November-19 | | | Bond Future | 124.43 | 124.6869 | 124.4291 | 124.6869 | 0.00 |
| 23/05/2019 | 2038 On 06-February-20 | | | Bond Future | 125.23 | 125.4962 | 125.2329 | 125.4962 | 0.00 |
| 23/05/2019 | 2040 On 01-August-19 | | | Bond Future | 9.77 | 93.5611 | 9.7730 | 93.5611 | 28,737.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 5253 | 5 | 5253 | 5 | 0.00 |
| 23/05/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 5317 | 5 | 5317 | 5 | 0.00 |
| 23/05/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 5381 | 6 | 5381 | 6 | 0.00 |
| 23/05/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 23/05/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 23/05/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | | | Bond Future | 9.83 | 95.4597 | 9.8347 | 95.4597 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 10.03 | Call | Bond Future | 4044 | 4 | 4044 | 4 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 9.80 | Call | Bond Future | 3009 | 3 | 3009 | 3 | 1,260.00 |
| 23/05/2019 | 2040 On 07-November-19 | 9.30 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 1,260.00 |
| 23/05/2019 | 2040 On 07-November-19 | 10.04 | Call | Bond Future | 4092 | 4 | 4092 | 4 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 10.05 | Call | Bond Future | 4141 | 4 | 4141 | 4 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 10.05 | Put | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 10.03 | Put | Bond Future | 2463 | 2 | 2463 | 2 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 9.80 | Put | Bond Future | 3294 | 3 | 3294 | 3 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 9.30 | Put | Bond Future | 5818 | 6 | 5818 | 6 | 0.00 |
| 23/05/2019 | 2040 On 07-November-19 | 10.04 | Put | Bond Future | 2431 | 2 | 2431 | 2 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | | | Bond Future | 9.89 | 92.8129 | 9.8874 | 92.8129 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 3445 | 4 | 3445 | 4 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 3406 | 4 | 3406 | 4 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 4531 | 4 | 4531 | 4 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 4488 | 4 | 4488 | 4 | 0.00 |
| 23/05/2019 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 4574 | 4 | 4574 | 4 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | | | Bond Future | 9.79 | 90.7888 | 9.7856 | 90.7888 | 42,203.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 5465 | 6 | 5465 | 6 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.53 | Call | Bond Future | 6386 | 7 | 6386 | 7 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.39 | Call | Bond Future | 705 | 1 | 705 | 1 | 228.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 5530 | 6 | 5530 | 6 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.86 | Call | Bond Future | 2394 | 3 | 2394 | 3 | 100.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 5401 | 6 | 5401 | 6 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.36 | Call | Bond Future | 635 | 1 | 635 | 1 | 100.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.74 | Call | Bond Future | 1856 | 2 | 1856 | 2 | 228.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.27 | Call | Bond Future | 4699 | 5 | 4699 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 2044 On 01-August-19 | 10.27 | Put | Bond Future | 735 | 1 | 735 | 1 | 228.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 577 | 1 | 577 | 1 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.36 | Put | Bond Future | 4374 | 4 | 4374 | 4 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.53 | Put | Bond Future | 414 | 0 | 414 | 0 | 100.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.39 | Put | Bond Future | 4172 | 4 | 4172 | 4 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.74 | Put | Bond Future | 2245 | 2 | 2245 | 2 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 552 | 1 | 552 | 1 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 9.86 | Put | Bond Future | 1766 | 2 | 1766 | 2 | 0.00 |
| 23/05/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | | | Bond Future | 9.84 | 92.6311 | 9.8444 | 92.6311 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.06 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.52 | Call | Bond Future | 6736 | 7 | 6736 | 7 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.07 | Call | Bond Future | 4281 | 4 | 4281 | 4 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 9.19 | Call | Bond Future | 979 | 1 | 979 | 1 | 328.00 |
| 23/05/2019 | 2044 On 07-November-19 | 9.74 | Call | Bond Future | 2784 | 3 | 2784 | 3 | 328.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.05 | Call | Bond Future | 4182 | 4 | 4182 | 4 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.05 | Put | Bond Future | 2482 | 2 | 2482 | 2 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 9.19 | Put | Bond Future | 6768 | 7 | 6768 | 7 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 9.74 | Put | Bond Future | 3668 | 4 | 3668 | 4 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.07 | Put | Bond Future | 2418 | 2 | 2418 | 2 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.06 | Put | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 23/05/2019 | 2044 On 07-November-19 | 10.52 | Put | Bond Future | 1346 | 1 | 1346 | 1 | 328.00 |
| 23/05/2019 | 2044 On 06-February-20 | | | Bond Future | 9.89 | 90.0544 | 9.8945 | 90.0544 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 1292 | 1 | 1292 | 1 | 328.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 3415 | 4 | 3415 | 4 | 328.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 8583 | 9 | 8583 | 9 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 4626 | 5 | 4626 | 5 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 4538 | 4 | 4538 | 4 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 1696 | 2 | 1696 | 2 | 328.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 4582 | 4 | 4582 | 4 | 0.00 |
| 23/05/2019 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 4715 | 5 | 4715 | 5 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 8421 | 8 | 8421 | 8 | 0.00 |
| 23/05/2019 | 2046 On 01-August-19 | | | Bond Future | 116.22 | 115.8745 | 116.2167 | 115.8745 | 12,658.00 |
| 23/05/2019 | 2046 On 07-November-19 | | | Bond Future | 116.89 | 116.5408 | 116.8898 | 116.5408 | 0.00 |
| 23/05/2019 | 2046 On 06-February-20 | | | Bond Future | 119.20 | 118.8428 | 119.1985 | 118.8428 | 0.00 |
| 23/05/2019 | 2050 On 01-August-19 | | | Bond Future | 119.80 | 119.4061 | 119.7965 | 119.4061 | 10,989.00 |
| 23/05/2019 | 2050 On 07-November-19 | | | Bond Future | 122.26 | 121.8595 | 122.2575 | 121.8595 | 0.00 |
| 23/05/2019 | 2050 On 06-February-20 | | | Bond Future | 122.84 | 122.4298 | 122.8356 | 122.4298 | 0.00 |
| 23/05/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | AL37 On 01-August-19 | | | Index Future | 648.86 | 648.6330 | 648.8550 | 648.6330 | 0.00 |
| 23/05/2019 | AL37 On 07-November-19 | | | Index Future | 662.02 | 661.7900 | 662.0150 | 661.7900 | 0.00 |
| 23/05/2019 | AL37 On 06-February-20 | | | Index Future | 674.93 | 674.7060 | 674.9340 | 674.7060 | 0.00 |
| 23/05/2019 | AL7T On 01-August-19 | | | Index Future | 752.88 | 752.9600 | 752.8840 | 752.9600 | 0.00 |
| 23/05/2019 | AL7T On 07-November-19 | | | Index Future | 768.15 | 768.2330 | 768.1540 | 768.2330 | 0.00 |
| 23/05/2019 | AL7T On 06-February-20 | | | Index Future | 783.15 | 783.2270 | 783.1450 | 783.2270 | 0.00 |
| 23/05/2019 | ALBI On 01-August-19 | | | Index Future | 679.02 | 679.5820 | 679.0200 | 679.5820 | 973.00 |
| 23/05/2019 | ALBI On 07-November-19 | | | Index Future | 692.79 | 693.3670 | 692.7920 | 693.3670 | 0.00 |
| 23/05/2019 | ALBI On 06-February-20 | | | Index Future | 706.31 | 706.9000 | 706.3120 | 706.9000 | 0.00 |
| 23/05/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/05/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/05/2019 | ES33 On 01-August-19 | | | Bond Future | 10.84 | 79.0941 | 10.8423 | 79.0941 | 350.00 |
| 23/05/2019 | ES33 On 07-November-19 | | | Bond Future | 10.95 | 76.9039 | 10.9538 | 76.9039 | 0.00 |
| 23/05/2019 | ES33 On 06-February-20 | | | Bond Future | 11.05 | 78.4056 | 11.0547 | 78.4056 | 0.00 |
| 23/05/2019 | ES42 On 01-August-19 | | | Bond Future | 11.12 | 80.9082 | 11.1209 | 80.9082 | 4,919.00 |
| 23/05/2019 | ES42 On 07-November-19 | | | Bond Future | 11.23 | 78.2837 | 11.2306 | 78.2837 | 0.00 |
| 23/05/2019 | ES42 On 06-February-20 | | | Bond Future | 11.33 | 79.8128 | 11.3261 | 79.8128 | 0.00 |
| 23/05/2019 | GOVI On 01-August-19 | | | GOVI | 672.30 | 672.9110 | 672.3020 | 672.9110 | 442.00 |
| 23/05/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 336120 | 34 | 336120 | 34 | 0.00 |
| 23/05/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 336220 | 34 | 336220 | 34 | 0.00 |
| 23/05/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 336320 | 34 | 336320 | 34 | 0.00 |
| 23/05/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 07-November-19 | | | GOVI | 685.94 | 686.5610 | 685.9380 | 686.5610 | 0.00 |
| 23/05/2019 | GOVI On 07-November-19 | 672.90 | Call | GOVI | 130380 | 14 | 130380 | 14 | 0.00 |
| 23/05/2019 | GOVI On 07-November-19 | 672.91 | Call | GOVI | 130280 | 14 | 130280 | 14 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | GOVI On 07-November-19 | 672.92 | Call | GOVI | 130180 | 14 | 130180 | 14 | 0.00 |
| 23/05/2019 | GOVI On 07-November-19 | 672.91 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 07-November-19 | 672.92 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 07-November-19 | 672.90 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | | | GOVI | 699.32 | 699.9610 | 699.3240 | 699.9610 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 38060 | 3 | 38060 | 3 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 38260 | 3 | 38260 | 3 | 0.00 |
| 23/05/2019 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 38160 | 3 | 38160 | 3 | 0.00 |
| 23/05/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/05/2019 | IGOV On 01-August-19 | | | Index Future | 263.32 | 263.1820 | 263.3230 | 263.1820 | 815.00 |
| 23/05/2019 | IGOV On 07-November-19 | | | Index Future | 268.73 | 268.5890 | 268.7330 | 268.5890 | 219.00 |
| 23/05/2019 | IGOV On 06-February-20 | | | Index Future | 274.04 | 273.8940 | 274.0400 | 273.8940 | 0.00 |
| 23/05/2019 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.01 | 102.0100 | 102.0100 | 102.0100 | 0.00 |
| 23/05/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.87 | 99.8700 | 99.8700 | 99.8700 | 0.00 |
| 23/05/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7400 | 99.7400 | 99.7400 | 0.00 |
| 23/05/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.87 | 101.8700 | 101.8700 | 101.8700 | 0.00 |
| 23/05/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.77 | 102.7800 | 102.7700 | 102.7800 | 0.00 |
| 23/05/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.70 | 98.7200 | 98.7000 | 98.7200 | 0.00 |
| 23/05/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.21 | 102.2400 | 102.2100 | 102.2400 | 0.00 |
| 23/05/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.10 | 99.1500 | 99.1000 | 99.1500 | 0.00 |
| 23/05/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.80 | 95.8600 | 95.8000 | 95.8600 | 0.00 |
| 23/05/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.88 | 94.9500 | 94.8800 | 94.9500 | 0.00 |
| 23/05/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.93 | 94.0000 | 93.9300 | 94.0000 | 0.00 |
| 23/05/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.93 | 94.0200 | 93.9300 | 94.0200 | 0.00 |
| 23/05/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.96 | 96.0700 | 95.9600 | 96.0700 | 51.00 |
| 23/05/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.93 | 96.0700 | 95.9300 | 96.0700 | 0.00 |
| 23/05/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.98 | 97.1200 | 96.9800 | 97.1200 | 0.00 |
| 23/05/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.80 | 100.9300 | 100.8000 | 100.9300 | 0.00 |
| 23/05/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.95 | 102.0700 | 101.9500 | 102.0700 | 0.00 |
| 23/05/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 95.18 | 95.2900 | 95.1800 | 95.2900 | 0.00 |
| 23/05/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 101.16 | 101.2600 | 101.1600 | 101.2600 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 96.52 | 96.6200 | 96.5200 | 96.6200 | 0.00 |
| 23/05/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 92.51 | 92.6100 | 92.5100 | 92.6100 | 0.00 |
| 23/05/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 89.42 | 89.5200 | 89.4200 | 89.5200 | 0.00 |
| 23/05/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 88.10 | 88.1900 | 88.1000 | 88.1900 | 0.00 |
| 23/05/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 90.26 | 90.3200 | 90.2600 | 90.3200 | 0.00 |
| 23/05/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 94.08 | 94.1100 | 94.0800 | 94.1100 | 0.00 |
| 23/05/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 92.60 | 92.6100 | 92.6000 | 92.6100 | 0.00 |
| 23/05/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 94.68 | 94.6900 | 94.6800 | 94.6900 | 0.00 |
| 23/05/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.17 | 100.1900 | 100.1700 | 100.1900 | 0.00 |
| 23/05/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.51 | 100.5600 | 100.5100 | 100.5600 | 0.00 |
| 23/05/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 93.90 | 93.9800 | 93.9000 | 93.9800 | 0.00 |
| 23/05/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 101.17 | 101.2600 | 101.1700 | 101.2600 | 0.00 |
| 23/05/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 94.62 | 94.7100 | 94.6200 | 94.7100 | 0.00 |
| 23/05/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/05/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/05/2019 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 23/05/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 23/05/2019 | JBAF On 18-December-19 | | | Jibar Tradeable Future | 7.13 | 92.8700 | 7.1300 | 92.8700 | 0.00 |
| 23/05/2019 | R023 On 01-August-19 | | | Bond Future | 7.51 | 104.0399 | 7.5066 | 104.0399 | 56,872.00 |
| 23/05/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 4293 | 4 | 4293 | 4 | 0.00 |
| 23/05/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 4352 | 4 | 4352 | 4 | 0.00 |
| 23/05/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 4323 | 4 | 4323 | 4 | 0.00 |
| 23/05/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/05/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 23/05/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | | | Bond Future | 7.50 | 102.2172 | 7.4988 | 102.2172 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | 7.98 | Call | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | 7.99 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | 8.00 | Call | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | 8.00 | Put | Bond Future | 380 | 0 | 380 | 0 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | 7.99 | Put | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 23/05/2019 | R023 On 07-November-19 | 7.98 | Put | Bond Future | 391 | 0 | 391 | 0 | 0.00 |
| 23/05/2019 | R023 On 06-February-20 | | | Bond Future | 7.47 | 104.2129 | 7.4668 | 104.2129 | 0.00 |
| 23/05/2019 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 1059 | 1 | 1059 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 23/05/2019 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 1075 | 1 | 1075 | 1 | 0.00 |
| 23/05/2019 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 905 | 1 | 905 | 1 | 0.00 |
| 23/05/2019 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 23/05/2019 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 915 | 1 | 915 | 1 | 0.00 |
| 23/05/2019 | R035 On 01-August-19 | | | Bond Future | 9.58 | 98.2519 | 9.5799 | 98.2519 | 64,892.00 |
| 23/05/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 5269 | 5 | 5269 | 5 | 0.00 |
| 23/05/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 5208 | 5 | 5208 | 5 | 0.00 |
| 23/05/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 5147 | 5 | 5147 | 5 | 0.00 |
| 23/05/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 23/05/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 417 | 0 | 417 | 0 | 0.00 |
| 23/05/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | | | Bond Future | 9.65 | 95.7410 | 9.6456 | 95.7410 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.52 | Call | Bond Future | 2433 | 2 | 2433 | 2 | 3,500.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.87 | Call | Bond Future | 3859 | 4 | 3859 | 4 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 8.92 | Call | Bond Future | 758 | 1 | 758 | 1 | 3,500.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.88 | Call | Bond Future | 3905 | 4 | 3905 | 4 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.89 | Call | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 10.21 | Call | Bond Future | 5531 | 6 | 5531 | 6 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.88 | Put | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.87 | Put | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 10.21 | Put | Bond Future | 1403 | 1 | 1403 | 1 | 3,500.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.52 | Put | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 8.92 | Put | Bond Future | 6486 | 6 | 6486 | 6 | 0.00 |
| 23/05/2019 | R035 On 07-November-19 | 9.89 | Put | Bond Future | 2129 | 2 | 2129 | 2 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | | | Bond Future | 9.70 | 97.6104 | 9.7024 | 97.6104 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 3293 | 3 | 3293 | 3 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 3256 | 3 | 3256 | 3 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 4062 | 4 | 4062 | 4 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 3985 | 4 | 3985 | 4 | 0.00 |
| 23/05/2019 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 4024 | 4 | 4024 | 4 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | | | Bond Future | 8.43 | 112.5042 | 8.4335 | 112.5042 | 127,012.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 6131 | 6 | 6131 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 3740 | 4 | 3740 | 4 | 6,000.00 |
| 23/05/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 858 | 1 | 858 | 1 | 6,000.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 6235 | 6 | 6235 | 6 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 8.38 | Call | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 6183 | 6 | 6183 | 6 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 8.70 | Call | Bond Future | 2159 | 2 | 2159 | 2 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.22 | Call | Bond Future | 4587 | 5 | 4587 | 5 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 9038 | 9 | 9038 | 9 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 8.38 | Put | Bond Future | 1375 | 1 | 1375 | 1 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 8.70 | Put | Bond Future | 629 | 1 | 629 | 1 | 6,200.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.22 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 5 | 0 | 5 | 0 | 6,000.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 241 | 0 | 241 | 0 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 23/05/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 1635 | 2 | 1635 | 2 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | | | Bond Future | 8.48 | 114.7866 | 8.4751 | 114.7866 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.73 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.94 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.23 | Call | Bond Future | 1270 | 1 | 1270 | 1 | 5,000.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.96 | Call | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.95 | Call | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.96 | Put | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.23 | Put | Bond Future | 2656 | 3 | 2656 | 3 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.95 | Put | Bond Future | 993 | 1 | 993 | 1 | 0.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.73 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 5,000.00 |
| 23/05/2019 | R186 On 07-November-19 | 8.94 | Put | Bond Future | 1007 | 1 | 1007 | 1 | 0.00 |
| 23/05/2019 | R186 On 06-February-20 | | | Bond Future | 8.50 | 111.7195 | 8.5024 | 111.7195 | 0.00 |
| 23/05/2019 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 2490 | 3 | 2490 | 3 | 0.00 |
| 23/05/2019 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 2553 | 3 | 2553 | 3 | 0.00 |
| 23/05/2019 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 23/05/2019 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |
| 23/05/2019 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 2185 | 2 | 2185 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 2231 | 2 | 2231 | 2 | 0.00 |
| 23/05/2019 | R197 On 01-August-19 | | | Bond Future | 303.59 | 303.1153 | 303.5923 | 303.1153 | 2,507.00 |
| 23/05/2019 | R197 On 07-November-19 | | | Bond Future | 309.83 | 309.3432 | 309.8291 | 309.3432 | 0.00 |
| 23/05/2019 | R197 On 06-February-20 | | | Bond Future | 308.30 | 307.8073 | 308.3022 | 307.8073 | 0.00 |
| 23/05/2019 | R202 On 01-August-19 | | | Bond Future | 237.55 | 237.6444 | 237.5477 | 237.6444 | 9,390.00 |
| 23/05/2019 | R202 On 07-November-19 | | | Bond Future | 242.43 | 242.5271 | 242.4275 | 242.5271 | 0.00 |
| 23/05/2019 | R202 On 06-February-20 | | | Bond Future | 243.15 | 243.2562 | 243.1542 | 243.2562 | 0.00 |
| 23/05/2019 | R207 On 01-August-19 | | | Bond Future | 5.72 | 101.0613 | 5.7218 | 101.0613 | 4,891.00 |
| 23/05/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 699 | 1 | 699 | 1 | 0.00 |
| 23/05/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 23/05/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 707 | 1 | 707 | 1 | 0.00 |
| 23/05/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | | | Bond Future | 2.86 | 103.1117 | 2.8556 | 103.1117 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | 2.07 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | 2.08 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | 2.06 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | 2.06 | Put | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | 2.07 | Put | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 23/05/2019 | R207 On 07-November-19 | 2.08 | Put | Bond Future | 140 | 0 | 140 | 0 | 0.00 |
| 23/05/2019 | R208 On 01-August-19 | | | Bond Future | 6.51 | 102.7071 | 6.5078 | 102.7071 | 10,880.00 |
| 23/05/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2528 | 3 | 2528 | 3 | 0.00 |
| 23/05/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 23/05/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 2498 | 2 | 2498 | 2 | 0.00 |
| 23/05/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/05/2019 | R208 On 07-November-19 | | | Bond Future | 6.28 | 101.3857 | 6.2767 | 101.3857 | 0.00 |
| 23/05/2019 | R208 On 07-November-19 | 6.84 | Call | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 23/05/2019 | R208 On 07-November-19 | 6.83 | Call | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 23/05/2019 | R208 On 07-November-19 | 6.82 | Call | Bond Future | 786 | 1 | 786 | 1 | 0.00 |
| 23/05/2019 | R208 On 07-November-19 | 6.83 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 23/05/2019 | R208 On 07-November-19 | 6.82 | Put | Bond Future | 76 | 0 | 76 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R208 On 07-November-19 | 6.84 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | | | Bond Future | 5.90 | 103.3653 | 5.9000 | 103.3653 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 416 | 0 | 416 | 0 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 23/05/2019 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | | | Bond Future | 9.53 | 75.1227 | 9.5296 | 75.1227 | 87,881.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 4342 | 4 | 4342 | 4 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 9.30 | Call | Bond Future | 914 | 1 | 914 | 1 | 7,560.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 4445 | 5 | 4445 | 5 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 4393 | 4 | 4393 | 4 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 9.80 | Call | Bond Future | 2653 | 3 | 2653 | 3 | 7,560.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.46 | Call | Bond Future | 5975 | 6 | 5975 | 6 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.46 | Put | Bond Future | 206 | 0 | 206 | 0 | 7,560.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 409 | 0 | 409 | 0 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 9.30 | Put | Bond Future | 2449 | 2 | 2449 | 2 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 9.80 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 23/05/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 400 | 0 | 400 | 0 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | | | Bond Future | 9.59 | 73.4940 | 9.5855 | 73.4940 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | 9.80 | Call | Bond Future | 3281 | 3 | 3281 | 3 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | 9.82 | Call | Bond Future | 3359 | 3 | 3359 | 3 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | 9.81 | Call | Bond Future | 3320 | 3 | 3320 | 3 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | 9.81 | Put | Bond Future | 1879 | 2 | 1879 | 2 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | 9.82 | Put | Bond Future | 1855 | 2 | 1855 | 2 | 0.00 |
| 23/05/2019 | R209 On 07-November-19 | 9.80 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 23/05/2019 | R209 On 06-February-20 | | | Bond Future | 9.63 | 74.9291 | 9.6313 | 74.9291 | 0.00 |
| 23/05/2019 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 2742 | 3 | 2742 | 3 | 0.00 |
| 23/05/2019 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 23/05/2019 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 2710 | 3 | 2710 | 3 | 0.00 |
| 23/05/2019 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 3563 | 4 | 3563 | 4 | 0.00 |
| 23/05/2019 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 3530 | 4 | 3530 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 3496 | 3 | 3496 | 3 | 0.00 |
| 23/05/2019 | R210 On 01-August-19 | | | Bond Future | 190.84 | 191.1815 | 190.8382 | 191.1815 | 3,142.00 |
| 23/05/2019 | R210 On 07-November-19 | | | Bond Future | 192.16 | 192.5106 | 192.1599 | 192.5106 | 0.00 |
| 23/05/2019 | R210 On 06-February-20 | | | Bond Future | 195.96 | 196.3132 | 195.9550 | 196.3132 | 0.00 |
| 23/05/2019 | R212 On 01-August-19 | | | Bond Future | 159.79 | 159.7298 | 159.7925 | 159.7298 | 6,690.00 |
| 23/05/2019 | R212 On 07-November-19 | | | Bond Future | 163.08 | 163.0119 | 163.0755 | 163.0119 | 0.00 |
| 23/05/2019 | R212 On 06-February-20 | | | Bond Future | 164.06 | 163.9921 | 164.0567 | 163.9921 | 0.00 |
| 23/05/2019 | R213 On 01-August-19 | | | Bond Future | 9.20 | 87.5147 | 9.2050 | 87.5147 | 17,140.00 |
| 23/05/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 23/05/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 5027 | 5 | 5027 | 5 | 0.00 |
| 23/05/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 4975 | 5 | 4975 | 5 | 0.00 |
| 23/05/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 237 | 0 | 237 | 0 | 0.00 |
| 23/05/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 23/05/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | | | Bond Future | 9.26 | 85.7375 | 9.2635 | 85.7375 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | 9.58 | Call | Bond Future | 3488 | 3 | 3488 | 3 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | 9.60 | Call | Bond Future | 3569 | 4 | 3569 | 4 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | 9.59 | Call | Bond Future | 3529 | 4 | 3529 | 4 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | 9.58 | Put | Bond Future | 1564 | 2 | 1564 | 2 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | 9.60 | Put | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 23/05/2019 | R213 On 07-November-19 | 9.59 | Put | Bond Future | 1544 | 2 | 1544 | 2 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | | | Bond Future | 9.31 | 87.4115 | 9.3128 | 87.4115 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 2690 | 3 | 2690 | 3 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 2658 | 3 | 2658 | 3 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 2980 | 3 | 2980 | 3 | 0.00 |
| 23/05/2019 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 2922 | 3 | 2922 | 3 | 0.00 |
| 23/05/2019 | R214 On 01-August-19 | | | Bond Future | 9.75 | 73.9462 | 9.7453 | 73.9462 | 10,672.00 |
| 23/05/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 23/05/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 4379 | 5 | 4379 | 5 | 0.00 |
| 23/05/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 4275 | 4 | 4275 | 4 | 0.00 |
| 23/05/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 508 | 0 | 508 | 0 | 0.00 |
| 23/05/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 497 | 0 | 497 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 486 | 0 | 486 | 0 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | | | Bond Future | 9.81 | 72.1475 | 9.8050 | 72.1475 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | 10.01 | Call | Bond Future | 3490 | 4 | 3490 | 4 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | 10.00 | Call | Bond Future | 3449 | 4 | 3449 | 4 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | 10.02 | Call | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | 10.00 | Put | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | 10.01 | Put | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 23/05/2019 | R214 On 07-November-19 | 10.02 | Put | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | | | Bond Future | 9.86 | 73.5562 | 9.8567 | 73.5562 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 2843 | 3 | 2843 | 3 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 2909 | 3 | 2909 | 3 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 2876 | 3 | 2876 | 3 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 3802 | 4 | 3802 | 4 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 3767 | 4 | 3767 | 4 | 0.00 |
| 23/05/2019 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 23/05/2019 | R248 On 01-August-19 | | | Bond Future | 9.73 | 94.5412 | 9.7348 | 94.5412 | 105,195.00 |
| 23/05/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 5763 | 6 | 5763 | 6 | 0.00 |
| 23/05/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 5695 | 6 | 5695 | 6 | 0.00 |
| 23/05/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 5628 | 6 | 5628 | 6 | 0.00 |
| 23/05/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 548 | 1 | 548 | 1 | 0.00 |
| 23/05/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 23/05/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 536 | 1 | 536 | 1 | 0.00 |
| 23/05/2019 | R248 On 07-November-19 | | | Bond Future | 9.79 | 92.0184 | 9.7938 | 92.0184 | 48.00 |
| 23/05/2019 | R248 On 07-November-19 | 10.03 | Call | Bond Future | 4533 | 5 | 4533 | 5 | 0.00 |
| 23/05/2019 | R248 On 07-November-19 | 10.02 | Call | Bond Future | 4480 | 5 | 4480 | 5 | 0.00 |
| 23/05/2019 | R248 On 07-November-19 | 10.01 | Call | Bond Future | 4428 | 5 | 4428 | 5 | 0.00 |
| 23/05/2019 | R248 On 07-November-19 | 10.02 | Put | Bond Future | 2547 | 2 | 2547 | 2 | 0.00 |
| 23/05/2019 | R248 On 07-November-19 | 10.01 | Put | Bond Future | 2579 | 3 | 2579 | 3 | 0.00 |
| 23/05/2019 | R248 On 07-November-19 | 10.03 | Put | Bond Future | 2516 | 2 | 2516 | 2 | 0.00 |
| 23/05/2019 | R248 On 06-February-20 | | | Bond Future | 9.84 | 93.8151 | 9.8447 | 93.8151 | 0.00 |
| 23/05/2019 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 3575 | 4 | 3575 | 4 | 0.00 |
| 23/05/2019 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 3618 | 4 | 3618 | 4 | 0.00 |
| 23/05/2019 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 3533 | 4 | 3533 | 4 | 0.00 |
| 23/05/2019 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 4704 | 5 | 4704 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/05/2019 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 4796 | 5 | 4796 | 5 | 0.00 |
| 23/05/2019 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 4750 | 5 | 4750 | 5 | 0.00 |