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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 2025 On 07-February-19 | | | Bond Future | 132.65 | 132.4984 | 132.6519 | 132.4984 | 355.00 |
| 07/01/2019 | 2025 On 02-May-19 | | | Bond Future | 135.00 | 134.8416 | 134.9976 | 134.8416 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | 2025 On 01-August-19 | | | Bond Future | 137.61 | 137.4559 | 137.6148 | 137.4559 | 0.00 |
| 07/01/2019 | 2029 On 07-February-19 | | | Bond Future | 100.72 | 100.3493 | 100.7177 | 100.3493 | 2,954.00 |
| 07/01/2019 | 2029 On 02-May-19 | | | Bond Future | 101.43 | 101.0510 | 101.4257 | 101.0510 | 0.00 |
| 07/01/2019 | 2029 On 01-August-19 | | | Bond Future | 103.43 | 103.0452 | 103.4272 | 103.0452 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | | | Bond Future | 9.27 | 91.4489 | 9.2725 | 91.4489 | 56,795.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.18 | Call | Bond Future | 719 | 1 | 719 | 1 | 3,960.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.68 | Call | Bond Future | 2779 | 3 | 2779 | 3 | 3,960.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.62 | Call | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 10.20 | Call | Bond Future | 5701 | 6 | 5701 | 6 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.90 | Call | Bond Future | 199 | 0 | 199 | 0 | 1,320.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.63 | Call | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.64 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.60 | Call | Bond Future | 2371 | 2 | 2371 | 2 | 1,320.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.70 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.40 | Call | Bond Future | 1466 | 1 | 1466 | 1 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.70 | Put | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.90 | Put | Bond Future | 2623 | 3 | 2623 | 3 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.40 | Put | Bond Future | 655 | 1 | 655 | 1 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.64 | Put | Bond Future | 4209 | 4 | 4209 | 4 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.60 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.63 | Put | Bond Future | 4274 | 4 | 4274 | 4 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 8.62 | Put | Bond Future | 4340 | 5 | 4340 | 5 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 10.20 | Put | Bond Future | 21 | 0 | 21 | 0 | 3,960.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.18 | Put | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 07/01/2019 | 2030 On 07-February-19 | 9.68 | Put | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | | | Bond Future | 9.33 | 93.0456 | 9.3277 | 93.0456 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | 9.39 | Call | Bond Future | 2177 | 2 | 2177 | 2 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | 10.20 | Call | Bond Future | 5736 | 6 | 5736 | 6 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | 9.41 | Call | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | 8.90 | Call | Bond Future | 818 | 1 | 818 | 1 | 3,000.00 |
| 07/01/2019 | 2030 On 02-May-19 | 9.40 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 3,000.00 |
| 07/01/2019 | 2030 On 02-May-19 | 9.40 | Put | Bond Future | 1758 | 2 | 1758 | 2 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | 9.41 | Put | Bond Future | 1731 | 2 | 1731 | 2 | 0.00 |
| 07/01/2019 | 2030 On 02-May-19 | 8.90 | Put | Bond Future | 3562 | 4 | 3562 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | 2030 On 02-May-19 | 10.20 | Put | Bond Future | 463 | 1 | 463 | 1 | 3,000.00 |
| 07/01/2019 | 2030 On 02-May-19 | 9.39 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | | | Bond Future | 9.38 | 90.8546 | 9.3826 | 90.8546 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 4658 | 5 | 4658 | 5 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 4572 | 4 | 4572 | 4 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 1418 | 1 | 1418 | 1 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 1450 | 2 | 1450 | 2 | 0.00 |
| 07/01/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 07/01/2019 | 2032 On 07-February-19 | | | Bond Future | 9.49 | 93.6713 | 9.4887 | 93.6713 | 42,475.00 |
| 07/01/2019 | 2032 On 07-February-19 | 8.82 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 07/01/2019 | 2032 On 07-February-19 | 8.81 | Call | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 07/01/2019 | 2032 On 07-February-19 | 8.80 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 07/01/2019 | 2032 On 07-February-19 | 8.81 | Put | Bond Future | 4919 | 5 | 4919 | 5 | 0.00 |
| 07/01/2019 | 2032 On 07-February-19 | 8.80 | Put | Bond Future | 4992 | 5 | 4992 | 5 | 0.00 |
| 07/01/2019 | 2032 On 07-February-19 | 8.82 | Put | Bond Future | 4847 | 5 | 4847 | 5 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | | | Bond Future | 9.54 | 91.1500 | 9.5440 | 91.1500 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | 9.61 | Call | Bond Future | 2416 | 2 | 2416 | 2 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | 9.62 | Call | Bond Future | 2454 | 2 | 2454 | 2 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | 9.63 | Call | Bond Future | 2493 | 2 | 2493 | 2 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | 9.63 | Put | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | 9.61 | Put | Bond Future | 1966 | 2 | 1966 | 2 | 0.00 |
| 07/01/2019 | 2032 On 02-May-19 | 9.62 | Put | Bond Future | 1937 | 2 | 1937 | 2 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | | | Bond Future | 9.60 | 92.9276 | 9.5974 | 92.9276 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4967 | 5 | 4967 | 5 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 07/01/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 1621 | 2 | 1621 | 2 | 0.00 |
| 07/01/2019 | 2033 On 07-February-19 | | | Bond Future | 102.22 | 102.2174 | 102.2209 | 102.2174 | 5,890.00 |
| 07/01/2019 | 2033 On 02-May-19 | | | Bond Future | 102.88 | 102.8798 | 102.8832 | 102.8798 | 0.00 |
| 07/01/2019 | 2033 On 01-August-19 | | | Bond Future | 104.91 | 104.9100 | 104.9134 | 104.9100 | 0.00 |
| 07/01/2019 | 2037 On 07-February-19 | | | Bond Future | 9.70 | 89.9380 | 9.6976 | 89.9380 | 57,488.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | 2037 On 07-February-19 | 9.05 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 07/01/2019 | 2037 On 07-February-19 | 9.07 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 07/01/2019 | 2037 On 07-February-19 | 9.06 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 07/01/2019 | 2037 On 07-February-19 | 9.05 | Put | Bond Future | 5308 | 6 | 5308 | 6 | 0.00 |
| 07/01/2019 | 2037 On 07-February-19 | 9.07 | Put | Bond Future | 5146 | 5 | 5146 | 5 | 0.00 |
| 07/01/2019 | 2037 On 07-February-19 | 9.06 | Put | Bond Future | 5227 | 5 | 5227 | 5 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | | | Bond Future | 9.75 | 91.5083 | 9.7532 | 91.5083 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | 9.80 | Call | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | 9.79 | Call | Bond Future | 2595 | 2 | 2595 | 2 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | 9.81 | Call | Bond Future | 2679 | 3 | 2679 | 3 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | 9.79 | Put | Bond Future | 2313 | 2 | 2313 | 2 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | 9.80 | Put | Bond Future | 2279 | 2 | 2279 | 2 | 0.00 |
| 07/01/2019 | 2037 On 02-May-19 | 9.81 | Put | Bond Future | 2244 | 2 | 2244 | 2 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | | | Bond Future | 9.81 | 89.0371 | 9.8097 | 89.0371 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 5412 | 5 | 5412 | 5 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 5512 | 5 | 5512 | 5 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 5462 | 5 | 5462 | 5 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 1853 | 2 | 1853 | 2 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 1832 | 2 | 1832 | 2 | 0.00 |
| 07/01/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 1875 | 2 | 1875 | 2 | 0.00 |
| 07/01/2019 | 2038 On 07-February-19 | | | Bond Future | 120.27 | 120.2611 | 120.2652 | 120.2611 | 9,955.00 |
| 07/01/2019 | 2038 On 02-May-19 | | | Bond Future | 122.39 | 122.3879 | 122.3920 | 122.3879 | 0.00 |
| 07/01/2019 | 2038 On 01-August-19 | | | Bond Future | 124.75 | 124.7506 | 124.7545 | 124.7506 | 0.00 |
| 07/01/2019 | 2040 On 07-February-19 | | | Bond Future | 9.77 | 93.2391 | 9.7725 | 93.2391 | 31,965.00 |
| 07/01/2019 | 2040 On 07-February-19 | 9.11 | Call | Bond Future | 47 | 0 | 47 | 0 | 0.00 |
| 07/01/2019 | 2040 On 07-February-19 | 9.13 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 07/01/2019 | 2040 On 07-February-19 | 9.12 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 07/01/2019 | 2040 On 07-February-19 | 9.12 | Put | Bond Future | 5773 | 6 | 5773 | 6 | 0.00 |
| 07/01/2019 | 2040 On 07-February-19 | 9.11 | Put | Bond Future | 5862 | 6 | 5862 | 6 | 0.00 |
| 07/01/2019 | 2040 On 07-February-19 | 9.13 | Put | Bond Future | 5685 | 6 | 5685 | 6 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | | | Bond Future | 9.83 | 94.8669 | 9.8280 | 94.8669 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 10.20 | Call | Bond Future | 4473 | 4 | 4473 | 4 | 1,150.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.90 | Call | Bond Future | 2963 | 3 | 2963 | 3 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.60 | Call | Bond Future | 1732 | 2 | 1732 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | 2040 On 02-May-19 | 9.89 | Call | Bond Future | 2918 | 3 | 2918 | 3 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.88 | Call | Bond Future | 2872 | 3 | 2872 | 3 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.89 | Put | Bond Future | 2407 | 3 | 2407 | 3 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.88 | Put | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.90 | Put | Bond Future | 2370 | 3 | 2370 | 3 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 9.60 | Put | Bond Future | 3649 | 4 | 3649 | 4 | 0.00 |
| 07/01/2019 | 2040 On 02-May-19 | 10.20 | Put | Bond Future | 1475 | 2 | 1475 | 2 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | | | Bond Future | 9.88 | 92.2109 | 9.8845 | 92.2109 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 5812 | 6 | 5812 | 6 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 5865 | 6 | 5865 | 6 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 5919 | 6 | 5919 | 6 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 2005 | 2 | 2005 | 2 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 2050 | 2 | 2050 | 2 | 0.00 |
| 07/01/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 2027 | 2 | 2027 | 2 | 0.00 |
| 07/01/2019 | 2044 On 07-February-19 | | | Bond Future | 9.79 | 90.4030 | 9.7916 | 90.4030 | 37,882.00 |
| 07/01/2019 | 2044 On 07-February-19 | 9.17 | Call | Bond Future | 60 | 0 | 60 | 0 | 0.00 |
| 07/01/2019 | 2044 On 07-February-19 | 9.18 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 07/01/2019 | 2044 On 07-February-19 | 9.16 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 07/01/2019 | 2044 On 07-February-19 | 9.16 | Put | Bond Future | 5719 | 6 | 5719 | 6 | 0.00 |
| 07/01/2019 | 2044 On 07-February-19 | 9.17 | Put | Bond Future | 5629 | 6 | 5629 | 6 | 0.00 |
| 07/01/2019 | 2044 On 07-February-19 | 9.18 | Put | Bond Future | 5539 | 6 | 5539 | 6 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | | | Bond Future | 9.84 | 91.9814 | 9.8448 | 91.9814 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | 9.90 | Call | Bond Future | 2943 | 3 | 2943 | 3 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | 9.92 | Call | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | 9.91 | Call | Bond Future | 2989 | 3 | 2989 | 3 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | 9.92 | Put | Bond Future | 2405 | 3 | 2405 | 3 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | 9.91 | Put | Bond Future | 2442 | 3 | 2442 | 3 | 0.00 |
| 07/01/2019 | 2044 On 02-May-19 | 9.90 | Put | Bond Future | 2480 | 3 | 2480 | 3 | 0.00 |
| 07/01/2019 | 2044 On 01-August-19 | | | Bond Future | 9.90 | 89.3942 | 9.8989 | 89.3942 | 0.00 |
| 07/01/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 6002 | 6 | 6002 | 6 | 0.00 |
| 07/01/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 5947 | 6 | 5947 | 6 | 0.00 |
| 07/01/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 07/01/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 07/01/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 2055 | 2 | 2055 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 07/01/2019 | 2046 On 07-February-19 | | | Bond Future | 114.63 | 114.6212 | 114.6253 | 114.6212 | 12,458.00 |
| 07/01/2019 | 2046 On 02-May-19 | | | Bond Future | 114.97 | 114.9624 | 114.9664 | 114.9624 | 0.00 |
| 07/01/2019 | 2046 On 01-August-19 | | | Bond Future | 117.24 | 117.2311 | 117.2350 | 117.2311 | 0.00 |
| 07/01/2019 | 2050 On 07-February-19 | | | Bond Future | 118.17 | 118.1696 | 118.1738 | 118.1696 | 10,568.00 |
| 07/01/2019 | 2050 On 02-May-19 | | | Bond Future | 120.26 | 120.2592 | 120.2634 | 120.2592 | 0.00 |
| 07/01/2019 | 2050 On 01-August-19 | | | Bond Future | 120.82 | 120.8142 | 120.8183 | 120.8142 | 0.00 |
| 07/01/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | AL37 On 07-February-19 | | | Index Future | 614.48 | 613.8960 | 614.4750 | 613.8960 | 0.00 |
| 07/01/2019 | AL37 On 02-May-19 | | | Index Future | 625.20 | 624.6130 | 625.1990 | 624.6130 | 0.00 |
| 07/01/2019 | AL37 On 01-August-19 | | | Index Future | 637.39 | 636.7910 | 637.3860 | 636.7910 | 0.00 |
| 07/01/2019 | AL7T On 07-February-19 | | | Index Future | 710.75 | 709.4970 | 710.7540 | 709.4970 | 0.00 |
| 07/01/2019 | AL7T On 02-May-19 | | | Index Future | 723.16 | 721.8830 | 723.1580 | 721.8830 | 0.00 |
| 07/01/2019 | AL7T On 01-August-19 | | | Index Future | 737.25 | 735.9570 | 737.2540 | 735.9570 | 0.00 |
| 07/01/2019 | ALBI On 07-February-19 | | | Index Future | 644.82 | 643.5290 | 644.8200 | 643.5290 | 905.00 |
| 07/01/2019 | ALBI On 02-May-19 | | | Index Future | 656.07 | 654.7630 | 656.0730 | 654.7630 | 0.00 |
| 07/01/2019 | ALBI On 01-August-19 | | | Index Future | 668.86 | 667.5290 | 668.8610 | 667.5290 | 0.00 |
| 07/01/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/01/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/01/2019 | ES33 On 07-February-19 | | | Bond Future | 10.90 | 78.3478 | 10.9001 | 78.3478 | 494.00 |
| 07/01/2019 | ES33 On 02-May-19 | | | Bond Future | 10.99 | 75.9244 | 10.9945 | 75.9244 | 0.00 |
| 07/01/2019 | ES33 On 01-August-19 | | | Bond Future | 11.09 | 77.4051 | 11.0915 | 77.4051 | 0.00 |
| 07/01/2019 | ES42 On 07-February-19 | | | Bond Future | 11.13 | 80.6291 | 11.1329 | 80.6291 | 5,169.00 |
| 07/01/2019 | ES42 On 02-May-19 | | | Bond Future | 11.23 | 77.7761 | 11.2272 | 77.7761 | 0.00 |
| 07/01/2019 | ES42 On 01-August-19 | | | Bond Future | 11.32 | 79.2931 | 11.3224 | 79.2931 | 0.00 |
| 07/01/2019 | GOVI On 07-February-19 | | | GOVI | 638.33 | 637.0280 | 638.3270 | 637.0280 | 451.00 |
| 07/01/2019 | GOVI On 07-February-19 | 666.52 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 07-February-19 | 666.53 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 07-February-19 | 666.51 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 07-February-19 | 666.51 | Put | GOVI | 281830 | 29 | 281830 | 29 | 0.00 |
| 07/01/2019 | GOVI On 07-February-19 | 666.52 | Put | GOVI | 281930 | 29 | 281930 | 29 | 0.00 |
| 07/01/2019 | GOVI On 07-February-19 | 666.53 | Put | GOVI | 282030 | 30 | 282030 | 30 | 0.00 |
| 07/01/2019 | GOVI On 02-May-19 | | | GOVI | 649.47 | 648.1490 | 649.4670 | 648.1490 | 0.00 |
| 07/01/2019 | GOVI On 02-May-19 | 647.88 | Call | GOVI | 15870 | 0 | 15870 | 0 | 0.00 |
| 07/01/2019 | GOVI On 02-May-19 | 647.87 | Call | GOVI | 15970 | 0 | 15970 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | GOVI On 02-May-19 | 647.86 | Call | GOVI | 16070 | 0 | 16070 | 0 | 0.00 |
| 07/01/2019 | GOVI On 02-May-19 | 647.88 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 02-May-19 | 647.86 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 02-May-19 | 647.87 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | | | GOVI | 662.13 | 660.7850 | 662.1270 | 660.7850 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 234370 | 22 | 234370 | 22 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 234470 | 22 | 234470 | 22 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 234570 | 22 | 234570 | 22 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/01/2019 | IGOV On 07-February-19 | | | Index Future | 254.03 | 253.8650 | 254.0290 | 253.8650 | 518.00 |
| 07/01/2019 | IGOV On 02-May-19 | | | Index Future | 258.52 | 258.3540 | 258.5200 | 258.3540 | 215.00 |
| 07/01/2019 | IGOV On 01-August-19 | | | Index Future | 263.62 | 263.4530 | 263.6210 | 263.4530 | 0.00 |
| 07/01/2019 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.58 | 99.5800 | 99.5800 | 99.5800 | 0.00 |
| 07/01/2019 | IS01 On 20-June-19 | | | Interest Rate Swap | 102.02 | 102.0200 | 102.0200 | 102.0200 | 0.00 |
| 07/01/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.89 | 99.9000 | 99.8900 | 99.9000 | 0.00 |
| 07/01/2019 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.33 | 99.3300 | 99.3300 | 99.3300 | 0.00 |
| 07/01/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7500 | 99.7400 | 99.7500 | 0.00 |
| 07/01/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.89 | 101.9000 | 101.8900 | 101.9000 | 0.00 |
| 07/01/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.85 | 102.8600 | 102.8500 | 102.8600 | 0.00 |
| 07/01/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.88 | 98.8900 | 98.8800 | 98.8900 | 0.00 |
| 07/01/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.47 | 102.4900 | 102.4700 | 102.4900 | 0.00 |
| 07/01/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 99.47 | 99.5000 | 99.4700 | 99.5000 | 0.00 |
| 07/01/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.27 | 96.3100 | 96.2700 | 96.3100 | 0.00 |
| 07/01/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.45 | 95.5000 | 95.4500 | 95.5000 | 0.00 |
| 07/01/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.59 | 94.6400 | 94.5900 | 94.6400 | 0.00 |
| 07/01/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.70 | 94.7500 | 94.7000 | 94.7500 | 0.00 |
| 07/01/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.85 | 96.9000 | 96.8500 | 96.9000 | 51.00 |
| 07/01/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.94 | 97.0000 | 96.9400 | 97.0000 | 0.00 |
| 07/01/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.07 | 98.1500 | 98.0700 | 98.1500 | 0.00 |
| 07/01/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 101.94 | 102.0300 | 101.9400 | 102.0300 | 0.00 |
| 07/01/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 103.14 | 103.2400 | 103.1400 | 103.2400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.46 | 96.5700 | 96.4600 | 96.5700 | 0.00 |
| 07/01/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 102.47 | 102.5800 | 102.4700 | 102.5800 | 0.00 |
| 07/01/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 97.93 | 98.0300 | 97.9300 | 98.0300 | 0.00 |
| 07/01/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.34 | 94.4900 | 94.3400 | 94.4900 | 0.00 |
| 07/01/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.32 | 91.4700 | 91.3200 | 91.4700 | 0.00 |
| 07/01/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.05 | 90.2000 | 90.0500 | 90.2000 | 0.00 |
| 07/01/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.21 | 92.3600 | 92.2100 | 92.3600 | 0.00 |
| 07/01/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.02 | 96.1600 | 96.0200 | 96.1600 | 0.00 |
| 07/01/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.58 | 94.7300 | 94.5800 | 94.7300 | 0.00 |
| 07/01/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.65 | 96.8100 | 96.6500 | 96.8100 | 0.00 |
| 07/01/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 102.12 | 102.2900 | 102.1200 | 102.2900 | 0.00 |
| 07/01/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 102.48 | 102.6500 | 102.4800 | 102.6500 | 0.00 |
| 07/01/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 95.96 | 96.1400 | 95.9600 | 96.1400 | 0.00 |
| 07/01/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 103.16 | 103.3300 | 103.1600 | 103.3300 | 0.00 |
| 07/01/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 96.70 | 96.8700 | 96.7000 | 96.8700 | 0.00 |
| 07/01/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 07/01/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 07/01/2019 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.01 | 92.9900 | 7.0100 | 92.9900 | 0.00 |
| 07/01/2019 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.03 | 92.9700 | 7.0300 | 92.9700 | 0.00 |
| 07/01/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 07/01/2019 | R023 On 07-February-19 | | | Bond Future | 8.01 | 102.5695 | 8.0056 | 102.5695 | 63,540.00 |
| 07/01/2019 | R023 On 07-February-19 | 10.57 | Call | Bond Future | 8223 | 8 | 8223 | 8 | 0.00 |
| 07/01/2019 | R023 On 07-February-19 | 10.59 | Call | Bond Future | 8284 | 8 | 8284 | 8 | 0.00 |
| 07/01/2019 | R023 On 07-February-19 | 10.58 | Call | Bond Future | 8253 | 8 | 8253 | 8 | 0.00 |
| 07/01/2019 | R023 On 07-February-19 | 10.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R023 On 07-February-19 | 10.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R023 On 07-February-19 | 10.57 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | | | Bond Future | 8.03 | 100.4306 | 8.0267 | 100.4306 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | 8.46 | Call | Bond Future | 1645 | 2 | 1645 | 2 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | 8.45 | Call | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | 8.44 | Call | Bond Future | 1594 | 2 | 1594 | 2 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | 8.45 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | 8.44 | Put | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 07/01/2019 | R023 On 02-May-19 | 8.46 | Put | Bond Future | 263 | 0 | 263 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R023 On 01-August-19 | | | Bond Future | 8.03 | 102.3888 | 8.0317 | 102.3888 | 0.00 |
| 07/01/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 2992 | 3 | 2992 | 3 | 0.00 |
| 07/01/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 3044 | 3 | 3044 | 3 | 0.00 |
| 07/01/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 3018 | 3 | 3018 | 3 | 0.00 |
| 07/01/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 07/01/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 07/01/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 312 | 0 | 312 | 0 | 0.00 |
| 07/01/2019 | R035 On 07-February-19 | | | Bond Future | 9.64 | 97.6564 | 9.6395 | 97.6564 | 74,489.00 |
| 07/01/2019 | R035 On 07-February-19 | 8.96 | Call | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 07/01/2019 | R035 On 07-February-19 | 8.98 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 07/01/2019 | R035 On 07-February-19 | 8.97 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 07/01/2019 | R035 On 07-February-19 | 8.97 | Put | Bond Future | 5420 | 6 | 5420 | 6 | 0.00 |
| 07/01/2019 | R035 On 07-February-19 | 8.98 | Put | Bond Future | 5340 | 6 | 5340 | 6 | 0.00 |
| 07/01/2019 | R035 On 07-February-19 | 8.96 | Put | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | | | Bond Future | 9.69 | 94.8612 | 9.6930 | 94.8612 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | 9.74 | Call | Bond Future | 2657 | 3 | 2657 | 3 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | 9.75 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | 9.73 | Call | Bond Future | 2616 | 3 | 2616 | 3 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | 9.73 | Put | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | 9.75 | Put | Bond Future | 2266 | 2 | 2266 | 2 | 0.00 |
| 07/01/2019 | R035 On 02-May-19 | 9.74 | Put | Bond Future | 2300 | 2 | 2300 | 2 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | | | Bond Future | 9.75 | 96.7109 | 9.7457 | 96.7109 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 5402 | 5 | 5402 | 5 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 5353 | 5 | 5353 | 5 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 5303 | 5 | 5303 | 5 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 1812 | 2 | 1812 | 2 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 07/01/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 1790 | 2 | 1790 | 2 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | | | Bond Future | 8.78 | 110.9271 | 8.7814 | 110.9271 | 88,141.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.00 | Call | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.20 | Call | Bond Future | 2613 | 2 | 2613 | 2 | 3,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.30 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.38 | Call | Bond Future | 3549 | 3 | 3549 | 3 | 6,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.20 | Call | Bond Future | 43 | 0 | 43 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R186 On 07-February-19 | 8.50 | Call | Bond Future | 261 | 0 | 261 | 0 | 1,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.50 | Call | Bond Future | 4198 | 4 | 4198 | 4 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.92 | Call | Bond Future | 6499 | 6 | 6499 | 6 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.10 | Call | Bond Future | 2128 | 2 | 2128 | 2 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.21 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.23 | Call | Bond Future | 2764 | 3 | 2764 | 3 | 3,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.22 | Call | Bond Future | 49 | 0 | 49 | 0 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.77 | Call | Bond Future | 842 | 1 | 842 | 1 | 1,170.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.27 | Call | Bond Future | 2969 | 3 | 2969 | 3 | 1,170.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.30 | Call | Bond Future | 83 | 0 | 83 | 0 | 210.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.90 | Call | Bond Future | 6390 | 6 | 6390 | 6 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.90 | Put | Bond Future | 4 | 0 | 4 | 0 | 1,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.77 | Put | Bond Future | 910 | 1 | 910 | 1 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.22 | Put | Bond Future | 3449 | 4 | 3449 | 4 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.27 | Put | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.23 | Put | Bond Future | 143 | 0 | 143 | 0 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.30 | Put | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.50 | Put | Bond Future | 1948 | 2 | 1948 | 2 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.50 | Put | Bond Future | 38 | 0 | 38 | 0 | 5,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.20 | Put | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.92 | Put | Bond Future | 4 | 0 | 4 | 0 | 1,170.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.10 | Put | Bond Future | 258 | 0 | 258 | 0 | 1,000.00 |
| 07/01/2019 | R186 On 07-February-19 | 8.21 | Put | Bond Future | 3507 | 4 | 3507 | 4 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.30 | Put | Bond Future | 103 | 0 | 103 | 0 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.38 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.00 | Put | Bond Future | 392 | 0 | 392 | 0 | 7,500.00 |
| 07/01/2019 | R186 On 07-February-19 | 9.20 | Put | Bond Future | 164 | 0 | 164 | 0 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | | | Bond Future | 8.83 | 112.8636 | 8.8308 | 112.8636 | 3,050.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.65 | Call | Bond Future | 1218 | 1 | 1218 | 1 | 3,250.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.03 | Call | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.02 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 10.07 | Call | Bond Future | 7047 | 7 | 7047 | 7 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.75 | Call | Bond Future | 5483 | 5 | 5483 | 5 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.30 | Call | Bond Future | 3425 | 3 | 3425 | 3 | 200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R186 On 02-May-19 | 9.96 | Call | Bond Future | 6509 | 6 | 6509 | 6 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.25 | Call | Bond Future | 3215 | 3 | 3215 | 3 | 3,250.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.01 | Call | Bond Future | 2299 | 2 | 2299 | 2 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.50 | Call | Bond Future | 877 | 1 | 877 | 1 | 7,000.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.80 | Call | Bond Future | 1625 | 2 | 1625 | 2 | 7,500.00 |
| 07/01/2019 | R186 On 02-May-19 | 10.02 | Call | Bond Future | 6804 | 7 | 6804 | 7 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.20 | Call | Bond Future | 3013 | 3 | 3013 | 3 | 90.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.62 | Call | Bond Future | 1144 | 1 | 1144 | 1 | 90.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.70 | Call | Bond Future | 1347 | 1 | 1347 | 1 | 200.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.00 | Call | Bond Future | 2264 | 2 | 2264 | 2 | 7,000.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.50 | Put | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.00 | Put | Bond Future | 1291 | 1 | 1291 | 1 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.70 | Put | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.62 | Put | Bond Future | 2372 | 3 | 2372 | 3 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.80 | Put | Bond Future | 1803 | 2 | 1803 | 2 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.30 | Put | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 10.02 | Put | Bond Future | 197 | 0 | 197 | 0 | 3,250.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.02 | Put | Bond Future | 1247 | 1 | 1247 | 1 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 10.07 | Put | Bond Future | 174 | 0 | 174 | 0 | 200.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.20 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.75 | Put | Bond Future | 330 | 0 | 330 | 0 | 7,000.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.96 | Put | Bond Future | 223 | 0 | 223 | 0 | 90.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.25 | Put | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 8.65 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.01 | Put | Bond Future | 1269 | 1 | 1269 | 1 | 0.00 |
| 07/01/2019 | R186 On 02-May-19 | 9.03 | Put | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | | | Bond Future | 8.88 | 109.7627 | 8.8755 | 109.7627 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 2824 | 3 | 2824 | 3 | 6,000.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 4605 | 4 | 4605 | 4 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 877 | 1 | 877 | 1 | 6,000.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 4689 | 5 | 4689 | 5 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 7055 | 7 | 7055 | 7 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 4647 | 5 | 4647 | 5 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1045 | 1 | 1045 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 545 | 1 | 545 | 1 | 6,000.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 1057 | 1 | 1057 | 1 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 4177 | 4 | 4177 | 4 | 0.00 |
| 07/01/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 1848 | 2 | 1848 | 2 | 0.00 |
| 07/01/2019 | R197 On 07-February-19 | | | Bond Future | 299.62 | 299.4836 | 299.6202 | 299.4836 | 2,355.00 |
| 07/01/2019 | R197 On 02-May-19 | | | Bond Future | 304.92 | 304.7798 | 304.9183 | 304.7798 | 0.00 |
| 07/01/2019 | R197 On 01-August-19 | | | Bond Future | 303.38 | 303.2355 | 303.3763 | 303.2355 | 0.00 |
| 07/01/2019 | R202 On 07-February-19 | | | Bond Future | 231.00 | 230.9880 | 230.9959 | 230.9880 | 8,805.00 |
| 07/01/2019 | R202 On 02-May-19 | | | Bond Future | 235.08 | 235.0729 | 235.0806 | 235.0729 | 0.00 |
| 07/01/2019 | R202 On 01-August-19 | | | Bond Future | 235.70 | 235.6969 | 235.7044 | 235.6969 | 0.00 |
| 07/01/2019 | R207 On 07-February-19 | | | Bond Future | 5.87 | 101.7912 | 5.8685 | 101.7912 | 15,739.00 |
| 07/01/2019 | R207 On 07-February-19 | 6.53 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 07/01/2019 | R207 On 07-February-19 | 6.52 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 07/01/2019 | R207 On 07-February-19 | 6.51 | Call | Bond Future | 572 | 1 | 572 | 1 | 0.00 |
| 07/01/2019 | R207 On 07-February-19 | 6.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 07-February-19 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 07-February-19 | 6.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | | | Bond Future | 5.28 | 103.5682 | 5.2756 | 103.5682 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | 7.61 | Call | Bond Future | 1565 | 2 | 1565 | 2 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | 7.63 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | 7.62 | Call | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | 7.62 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | 7.63 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 02-May-19 | 7.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | | | Bond Future | 3.75 | 101.9455 | 3.7450 | 101.9455 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 1575 | 2 | 1575 | 2 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/01/2019 | R208 On 07-February-19 | | | Bond Future | 6.89 | 102.1689 | 6.8853 | 102.1689 | 17,335.00 |
| 07/01/2019 | R208 On 07-February-19 | 7.08 | Call | Bond Future | 400 | 0 | 400 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R208 On 07-February-19 | 7.07 | Call | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 07/01/2019 | R208 On 07-February-19 | 7.06 | Call | Bond Future | 364 | 0 | 364 | 0 | 0.00 |
| 07/01/2019 | R208 On 07-February-19 | 7.08 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 07/01/2019 | R208 On 07-February-19 | 7.06 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 07/01/2019 | R208 On 07-February-19 | 7.07 | Put | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | | | Bond Future | 6.78 | 100.5517 | 6.7848 | 100.5517 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | 8.02 | Call | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | 8.03 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | 8.04 | Call | Bond Future | 2185 | 2 | 2185 | 2 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | 8.04 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | 8.02 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 07/01/2019 | R208 On 02-May-19 | 8.03 | Put | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | | | Bond Future | 6.60 | 102.5124 | 6.6039 | 102.5124 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2400 | 2 | 2400 | 2 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2385 | 2 | 2385 | 2 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 2371 | 2 | 2371 | 2 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 07/01/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | | | Bond Future | 9.57 | 74.3994 | 9.5707 | 74.3994 | 117,699.00 |
| 07/01/2019 | R209 On 07-February-19 | 8.96 | Call | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 9.04 | Call | Bond Future | 90 | 0 | 90 | 0 | 4,000.00 |
| 07/01/2019 | R209 On 07-February-19 | 8.95 | Call | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 9.54 | Call | Bond Future | 967 | 1 | 967 | 1 | 4,000.00 |
| 07/01/2019 | R209 On 07-February-19 | 10.20 | Call | Bond Future | 4084 | 4 | 4084 | 4 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 8.97 | Call | Bond Future | 58 | 0 | 58 | 0 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 9.04 | Put | Bond Future | 3717 | 4 | 3717 | 4 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 8.95 | Put | Bond Future | 4319 | 5 | 4319 | 5 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 9.54 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 8.96 | Put | Bond Future | 4250 | 4 | 4250 | 4 | 0.00 |
| 07/01/2019 | R209 On 07-February-19 | 10.20 | Put | Bond Future | 105 | 0 | 105 | 0 | 4,000.00 |
| 07/01/2019 | R209 On 07-February-19 | 8.97 | Put | Bond Future | 4182 | 4 | 4182 | 4 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | | | Bond Future | 9.62 | 72.5493 | 9.6188 | 72.5493 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.69 | Call | Bond Future | 2358 | 2 | 2358 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R209 On 02-May-19 | 9.68 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.35 | Call | Bond Future | 1288 | 1 | 1288 | 1 | 760.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.95 | Call | Bond Future | 3375 | 3 | 3375 | 3 | 760.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.70 | Call | Bond Future | 2394 | 2 | 2394 | 2 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 10.50 | Call | Bond Future | 5961 | 6 | 5961 | 6 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 10.71 | Call | Bond Future | 7019 | 7 | 7019 | 7 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 10.50 | Put | Bond Future | 528 | 1 | 528 | 1 | 11,560.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.35 | Put | Bond Future | 3075 | 3 | 3075 | 3 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 10.71 | Put | Bond Future | 380 | 0 | 380 | 0 | 760.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.68 | Put | Bond Future | 1924 | 2 | 1924 | 2 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.95 | Put | Bond Future | 1259 | 1 | 1259 | 1 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.69 | Put | Bond Future | 1895 | 2 | 1895 | 2 | 0.00 |
| 07/01/2019 | R209 On 02-May-19 | 9.70 | Put | Bond Future | 1866 | 2 | 1866 | 2 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | | | Bond Future | 9.67 | 73.9641 | 9.6651 | 73.9641 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 4679 | 5 | 4679 | 5 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 4765 | 5 | 4765 | 5 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 4722 | 5 | 4722 | 5 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 1640 | 2 | 1640 | 2 | 0.00 |
| 07/01/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 1605 | 2 | 1605 | 2 | 0.00 |
| 07/01/2019 | R210 On 07-February-19 | | | Bond Future | 186.30 | 185.9959 | 186.3012 | 185.9959 | 2,448.00 |
| 07/01/2019 | R210 On 02-May-19 | | | Bond Future | 187.04 | 186.7294 | 187.0398 | 186.7294 | 0.00 |
| 07/01/2019 | R210 On 01-August-19 | | | Bond Future | 190.73 | 190.4145 | 190.7307 | 190.4145 | 0.00 |
| 07/01/2019 | R212 On 07-February-19 | | | Bond Future | 156.01 | 155.8699 | 156.0099 | 155.8699 | 4,976.00 |
| 07/01/2019 | R212 On 02-May-19 | | | Bond Future | 158.77 | 158.6265 | 158.7687 | 158.6265 | 0.00 |
| 07/01/2019 | R212 On 01-August-19 | | | Bond Future | 161.83 | 161.6857 | 161.8305 | 161.6857 | 0.00 |
| 07/01/2019 | R213 On 07-February-19 | | | Bond Future | 9.37 | 86.1012 | 9.3733 | 86.1012 | 32,362.00 |
| 07/01/2019 | R213 On 07-February-19 | 8.68 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 07/01/2019 | R213 On 07-February-19 | 8.69 | Call | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 07/01/2019 | R213 On 07-February-19 | 8.70 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 07/01/2019 | R213 On 07-February-19 | 8.69 | Put | Bond Future | 4484 | 5 | 4484 | 5 | 0.00 |
| 07/01/2019 | R213 On 07-February-19 | 8.70 | Put | Bond Future | 4418 | 5 | 4418 | 5 | 0.00 |
| 07/01/2019 | R213 On 07-February-19 | 8.68 | Put | Bond Future | 4549 | 5 | 4549 | 5 | 0.00 |
| 07/01/2019 | R213 On 02-May-19 | | | Bond Future | 9.42 | 84.0551 | 9.4235 | 84.0551 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R213 On 02-May-19 | 9.50 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 07/01/2019 | R213 On 02-May-19 | 9.49 | Call | Bond Future | 2199 | 2 | 2199 | 2 | 0.00 |
| 07/01/2019 | R213 On 02-May-19 | 9.48 | Call | Bond Future | 2165 | 2 | 2165 | 2 | 0.00 |
| 07/01/2019 | R213 On 02-May-19 | 9.49 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 07/01/2019 | R213 On 02-May-19 | 9.48 | Put | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 07/01/2019 | R213 On 02-May-19 | 9.50 | Put | Bond Future | 1760 | 2 | 1760 | 2 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | | | Bond Future | 9.47 | 85.6941 | 9.4721 | 85.6941 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 4450 | 4 | 4450 | 4 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 4491 | 4 | 4491 | 4 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 4533 | 4 | 4533 | 4 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 1386 | 1 | 1386 | 1 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 07/01/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 1403 | 1 | 1403 | 1 | 0.00 |
| 07/01/2019 | R214 On 07-February-19 | | | Bond Future | 9.75 | 73.5554 | 9.7468 | 73.5554 | 29,431.00 |
| 07/01/2019 | R214 On 07-February-19 | 9.04 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 07/01/2019 | R214 On 07-February-19 | 9.05 | Call | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 07/01/2019 | R214 On 07-February-19 | 9.03 | Call | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 07/01/2019 | R214 On 07-February-19 | 9.03 | Put | Bond Future | 5235 | 5 | 5235 | 5 | 0.00 |
| 07/01/2019 | R214 On 07-February-19 | 9.04 | Put | Bond Future | 5160 | 5 | 5160 | 5 | 0.00 |
| 07/01/2019 | R214 On 07-February-19 | 9.05 | Put | Bond Future | 5086 | 5 | 5086 | 5 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | | | Bond Future | 9.79 | 71.5437 | 9.7944 | 71.5437 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | 9.87 | Call | Bond Future | 2487 | 2 | 2487 | 2 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | 9.85 | Call | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | 9.86 | Call | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | 9.86 | Put | Bond Future | 2006 | 2 | 2006 | 2 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | 9.87 | Put | Bond Future | 1976 | 2 | 1976 | 2 | 0.00 |
| 07/01/2019 | R214 On 02-May-19 | 9.85 | Put | Bond Future | 2036 | 2 | 2036 | 2 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | | | Bond Future | 9.84 | 72.9388 | 9.8413 | 72.9388 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 4881 | 5 | 4881 | 5 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 1723 | 2 | 1723 | 2 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 1704 | 2 | 1704 | 2 | 0.00 |
| 07/01/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 1686 | 2 | 1686 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/01/2019 | R248 On 07-February-19 | | | Bond Future | 9.77 | 93.9931 | 9.7720 | 93.9931 | 107,727.00 |
| 07/01/2019 | R248 On 07-February-19 | 9.07 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 07/01/2019 | R248 On 07-February-19 | 9.05 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 07/01/2019 | R248 On 07-February-19 | 9.06 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 07/01/2019 | R248 On 07-February-19 | 9.05 | Put | Bond Future | 6772 | 7 | 6772 | 7 | 0.00 |
| 07/01/2019 | R248 On 07-February-19 | 9.07 | Put | Bond Future | 6578 | 7 | 6578 | 7 | 0.00 |
| 07/01/2019 | R248 On 07-February-19 | 9.06 | Put | Bond Future | 6675 | 7 | 6675 | 7 | 0.00 |
| 07/01/2019 | R248 On 02-May-19 | | | Bond Future | 9.82 | 91.1975 | 9.8201 | 91.1975 | 3.00 |
| 07/01/2019 | R248 On 02-May-19 | 9.90 | Call | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 07/01/2019 | R248 On 02-May-19 | 9.89 | Call | Bond Future | 3077 | 3 | 3077 | 3 | 0.00 |
| 07/01/2019 | R248 On 02-May-19 | 9.91 | Call | Bond Future | 3174 | 3 | 3174 | 3 | 0.00 |
| 07/01/2019 | R248 On 02-May-19 | 9.89 | Put | Bond Future | 2473 | 3 | 2473 | 3 | 0.00 |
| 07/01/2019 | R248 On 02-May-19 | 9.91 | Put | Bond Future | 2398 | 3 | 2398 | 3 | 0.00 |
| 07/01/2019 | R248 On 02-May-19 | 9.90 | Put | Bond Future | 2435 | 3 | 2435 | 3 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | | | Bond Future | 9.87 | 92.9758 | 9.8676 | 92.9758 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 6156 | 6 | 6156 | 6 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 6101 | 6 | 6101 | 6 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 6045 | 6 | 6045 | 6 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 2133 | 2 | 2133 | 2 | 0.00 |
| 07/01/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |