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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For January 2019

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 2025 On 07-February-19 |        |              | Bond Future        | 133.35    | 132.9739                      | 133.3520  | 132.9739                        | 355.00        |
| 14/01/2019 | 2025 On 02-May-19      |        |              | Bond Future        | 135.71    | 135.3237                      | 135.7084  | 135.3237                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | 2025 On 01-August-19   |        |              | Bond Future | 138.34    | 137.9463                      | 138.3383  | 137.9463                        | 0.00          |
| 14/01/2019 | 2029 On 07-February-19 |        |              | Bond Future | 101.24    | 101.1030                      | 101.2436  | 101.1030                        | 2,954.00      |
| 14/01/2019 | 2029 On 02-May-19      |        |              | Bond Future | 101.96    | 101.8167                      | 101.9596  | 101.8167                        | 0.00          |
| 14/01/2019 | 2029 On 01-August-19   |        |              | Bond Future | 103.97    | 103.8251                      | 103.9707  | 103.8251                        | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 |        |              | Bond Future | 9.31      | 91.6088                       | 9.3132    | 91.6088                         | 53,622.00     |
| 14/01/2019 | 2030 On 07-February-19 | 9.68   | Call         | Bond Future | 2496      | 3                             | 2496      | 3                               | 3,960.00      |
| 14/01/2019 | 2030 On 07-February-19 | 9.18   | Call         | Bond Future | 518       | 1                             | 518       | 1                               | 3,960.00      |
| 14/01/2019 | 2030 On 07-February-19 | 8.62   | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 10.20  | Call         | Bond Future | 5433      | 6                             | 5433      | 6                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.90   | Call         | Bond Future | 108       | 0                             | 108       | 0                               | 1,320.00      |
| 14/01/2019 | 2030 On 07-February-19 | 8.63   | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.64   | Call         | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 9.60   | Call         | Bond Future | 2088      | 2                             | 2088      | 2                               | 1,320.00      |
| 14/01/2019 | 2030 On 07-February-19 | 8.70   | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 9.40   | Call         | Bond Future | 1200      | 1                             | 1200      | 1                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.70   | Put          | Bond Future | 4043      | 4                             | 4043      | 4                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.90   | Put          | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 9.40   | Put          | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.64   | Put          | Bond Future | 4440      | 4                             | 4440      | 4                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 9.60   | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.63   | Put          | Bond Future | 4506      | 4                             | 4506      | 4                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 8.62   | Put          | Bond Future | 4573      | 4                             | 4573      | 4                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 10.20  | Put          | Bond Future | 13        | 0                             | 13        | 0                               | 3,960.00      |
| 14/01/2019 | 2030 On 07-February-19 | 9.18   | Put          | Bond Future | 1372      | 1                             | 1372      | 1                               | 0.00          |
| 14/01/2019 | 2030 On 07-February-19 | 9.68   | Put          | Bond Future | 200       | 0                             | 200       | 0                               | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      |        |              | Bond Future | 9.37      | 93.2070                       | 9.3700    | 93.2070                         | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      | 9.39   | Call         | Bond Future | 1991      | 2                             | 1991      | 2                               | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      | 10.20  | Call         | Bond Future | 5504      | 6                             | 5504      | 6                               | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      | 9.41   | Call         | Bond Future | 2059      | 2                             | 2059      | 2                               | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      | 8.90   | Call         | Bond Future | 723       | 1                             | 723       | 1                               | 3,000.00      |
| 14/01/2019 | 2030 On 02-May-19      | 9.40   | Call         | Bond Future | 2025      | 2                             | 2025      | 2                               | 3,000.00      |
| 14/01/2019 | 2030 On 02-May-19      | 9.40   | Put          | Bond Future | 1837      | 2                             | 1837      | 2                               | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      | 9.41   | Put          | Bond Future | 1808      | 2                             | 1808      | 2                               | 0.00          |
| 14/01/2019 | 2030 On 02-May-19      | 8.90   | Put          | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | 2030 On 02-May-19      | 10.20  | Put          | Bond Future | 497       | 0                             | 497       | 0                               | 3,000.00      |
| 14/01/2019 | 2030 On 02-May-19      | 9.39   | Put          | Bond Future | 1866      | 2                             | 1866      | 2                               | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   |        |              | Bond Future | 9.43      | 91.0182                       | 9.4267    | 91.0182                         | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   | 9.91   | Call         | Bond Future | 4345      | 5                             | 4345      | 5                               | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   | 9.92   | Call         | Bond Future | 4388      | 5                             | 4388      | 5                               | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   | 9.90   | Call         | Bond Future | 4303      | 5                             | 4303      | 5                               | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   | 9.92   | Put          | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   | 9.90   | Put          | Bond Future | 1453      | 1                             | 1453      | 1                               | 0.00          |
| 14/01/2019 | 2030 On 01-August-19   | 9.91   | Put          | Bond Future | 1436      | 1                             | 1436      | 1                               | 0.00          |
| 14/01/2019 | 2032 On 07-February-19 |        |              | Bond Future | 9.52      | 93.8821                       | 9.5240    | 93.8821                         | 42,475.00     |
| 14/01/2019 | 2032 On 07-February-19 | 8.82   | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 14/01/2019 | 2032 On 07-February-19 | 8.81   | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 14/01/2019 | 2032 On 07-February-19 | 8.80   | Call         | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 14/01/2019 | 2032 On 07-February-19 | 8.81   | Put          | Bond Future | 5138      | 5                             | 5138      | 5                               | 0.00          |
| 14/01/2019 | 2032 On 07-February-19 | 8.80   | Put          | Bond Future | 5212      | 5                             | 5212      | 5                               | 0.00          |
| 14/01/2019 | 2032 On 07-February-19 | 8.82   | Put          | Bond Future | 5065      | 5                             | 5065      | 5                               | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      |        |              | Bond Future | 9.58      | 91.3631                       | 9.5806    | 91.3631                         | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      | 9.61   | Call         | Bond Future | 2236      | 2                             | 2236      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      | 9.62   | Call         | Bond Future | 2273      | 2                             | 2273      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      | 9.63   | Call         | Bond Future | 2310      | 2                             | 2310      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      | 9.63   | Put          | Bond Future | 1974      | 2                             | 1974      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      | 9.61   | Put          | Bond Future | 2036      | 2                             | 2036      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 02-May-19      | 9.62   | Put          | Bond Future | 2005      | 2                             | 2005      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   |        |              | Bond Future | 9.64      | 93.1439                       | 9.6354    | 93.1439                         | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   | 10.11  | Call         | Bond Future | 4702      | 5                             | 4702      | 5                               | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   | 10.10  | Call         | Bond Future | 4657      | 5                             | 4657      | 5                               | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   | 10.09  | Call         | Bond Future | 4612      | 5                             | 4612      | 5                               | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   | 10.09  | Put          | Bond Future | 1630      | 2                             | 1630      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   | 10.11  | Put          | Bond Future | 1593      | 2                             | 1593      | 2                               | 0.00          |
| 14/01/2019 | 2032 On 01-August-19   | 10.10  | Put          | Bond Future | 1611      | 2                             | 1611      | 2                               | 0.00          |
| 14/01/2019 | 2033 On 07-February-19 |        |              | Bond Future | 103.85    | 103.3517                      | 103.8524  | 103.3517                        | 5,890.00      |
| 14/01/2019 | 2033 On 02-May-19      |        |              | Bond Future | 104.54    | 104.0328                      | 104.5421  | 104.0328                        | 0.00          |
| 14/01/2019 | 2033 On 01-August-19   |        |              | Bond Future | 106.60    | 106.0848                      | 106.6041  | 106.0848                        | 0.00          |
| 14/01/2019 | 2037 On 07-February-19 |        |              | Bond Future | 9.73      | 90.2501                       | 9.7281    | 90.2501                         | 64,737.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | 2037 On 07-February-19 | 9.05   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 14/01/2019 | 2037 On 07-February-19 | 9.07   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 14/01/2019 | 2037 On 07-February-19 | 9.06   | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 14/01/2019 | 2037 On 07-February-19 | 9.05   | Put          | Bond Future | 5511      | 5                             | 5511      | 5                               | 0.00          |
| 14/01/2019 | 2037 On 07-February-19 | 9.07   | Put          | Bond Future | 5345      | 5                             | 5345      | 5                               | 0.00          |
| 14/01/2019 | 2037 On 07-February-19 | 9.06   | Put          | Bond Future | 5428      | 5                             | 5428      | 5                               | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      |        |              | Bond Future | 9.78      | 91.8246                       | 9.7848    | 91.8246                         | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      | 9.80   | Call         | Bond Future | 2456      | 3                             | 2456      | 3                               | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      | 9.79   | Call         | Bond Future | 2415      | 3                             | 2415      | 3                               | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      | 9.81   | Call         | Bond Future | 2496      | 3                             | 2496      | 3                               | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      | 9.79   | Put          | Bond Future | 2375      | 2                             | 2375      | 2                               | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      | 9.80   | Put          | Bond Future | 2339      | 2                             | 2339      | 2                               | 0.00          |
| 14/01/2019 | 2037 On 02-May-19      | 9.81   | Put          | Bond Future | 2304      | 2                             | 2304      | 2                               | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   |        |              | Bond Future | 9.84      | 89.3587                       | 9.8424    | 89.3587                         | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   | 10.29  | Call         | Bond Future | 5241      | 5                             | 5241      | 5                               | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   | 10.31  | Call         | Bond Future | 5341      | 6                             | 5341      | 6                               | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   | 10.30  | Call         | Bond Future | 5291      | 6                             | 5291      | 6                               | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   | 10.30  | Put          | Bond Future | 1930      | 2                             | 1930      | 2                               | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   | 10.31  | Put          | Bond Future | 1909      | 2                             | 1909      | 2                               | 0.00          |
| 14/01/2019 | 2037 On 01-August-19   | 10.29  | Put          | Bond Future | 1951      | 2                             | 1951      | 2                               | 0.00          |
| 14/01/2019 | 2038 On 07-February-19 |        |              | Bond Future | 121.66    | 120.9238                      | 121.6567  | 120.9238                        | 10,476.00     |
| 14/01/2019 | 2038 On 02-May-19      |        |              | Bond Future | 123.81    | 123.0607                      | 123.8064  | 123.0607                        | 0.00          |
| 14/01/2019 | 2038 On 01-August-19   |        |              | Bond Future | 126.20    | 125.4355                      | 126.1958  | 125.4355                        | 0.00          |
| 14/01/2019 | 2040 On 07-February-19 |        |              | Bond Future | 9.80      | 93.5324                       | 9.7980    | 93.5324                         | 30,578.00     |
| 14/01/2019 | 2040 On 07-February-19 | 9.11   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 14/01/2019 | 2040 On 07-February-19 | 9.13   | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 14/01/2019 | 2040 On 07-February-19 | 9.12   | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 0.00          |
| 14/01/2019 | 2040 On 07-February-19 | 9.12   | Put          | Bond Future | 5953      | 6                             | 5953      | 6                               | 0.00          |
| 14/01/2019 | 2040 On 07-February-19 | 9.11   | Put          | Bond Future | 6043      | 6                             | 6043      | 6                               | 0.00          |
| 14/01/2019 | 2040 On 07-February-19 | 9.13   | Put          | Bond Future | 5863      | 6                             | 5863      | 6                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      |        |              | Bond Future | 9.85      | 95.1641                       | 9.8544    | 95.1641                         | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 10.20  | Call         | Bond Future | 4295      | 5                             | 4295      | 5                               | 1,150.00      |
| 14/01/2019 | 2040 On 02-May-19      | 9.90   | Call         | Bond Future | 2791      | 3                             | 2791      | 3                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 9.60   | Call         | Bond Future | 1615      | 2                             | 1615      | 2                               | 1,150.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | 2040 On 02-May-19      | 9.89   | Call         | Bond Future | 2746      | 3                             | 2746      | 3                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 9.88   | Call         | Bond Future | 2702      | 3                             | 2702      | 3                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 9.89   | Put          | Bond Future | 2453      | 2                             | 2453      | 2                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 9.88   | Put          | Bond Future | 2491      | 2                             | 2491      | 2                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 9.90   | Put          | Bond Future | 2416      | 2                             | 2416      | 2                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 9.60   | Put          | Bond Future | 3750      | 4                             | 3750      | 4                               | 0.00          |
| 14/01/2019 | 2040 On 02-May-19      | 10.20  | Put          | Bond Future | 1515      | 1                             | 1515      | 1                               | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   |        |              | Bond Future | 9.91      | 92.5129                       | 9.9118    | 92.5129                         | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   | 10.36  | Call         | Bond Future | 5548      | 6                             | 5548      | 6                               | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   | 10.37  | Call         | Bond Future | 5601      | 6                             | 5601      | 6                               | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   | 10.38  | Call         | Bond Future | 5654      | 6                             | 5654      | 6                               | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   | 10.38  | Put          | Bond Future | 1963      | 2                             | 1963      | 2                               | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   | 10.36  | Put          | Bond Future | 2009      | 2                             | 2009      | 2                               | 0.00          |
| 14/01/2019 | 2040 On 01-August-19   | 10.37  | Put          | Bond Future | 1986      | 2                             | 1986      | 2                               | 0.00          |
| 14/01/2019 | 2044 On 07-February-19 |        |              | Bond Future | 9.82      | 90.7432                       | 9.8173    | 90.7432                         | 37,872.00     |
| 14/01/2019 | 2044 On 07-February-19 | 9.17   | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 14/01/2019 | 2044 On 07-February-19 | 9.18   | Call         | Bond Future | 25        | 0                             | 25        | 0                               | 0.00          |
| 14/01/2019 | 2044 On 07-February-19 | 9.16   | Call         | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 14/01/2019 | 2044 On 07-February-19 | 9.16   | Put          | Bond Future | 5902      | 6                             | 5902      | 6                               | 0.00          |
| 14/01/2019 | 2044 On 07-February-19 | 9.17   | Put          | Bond Future | 5809      | 5                             | 5809      | 5                               | 0.00          |
| 14/01/2019 | 2044 On 07-February-19 | 9.18   | Put          | Bond Future | 5718      | 5                             | 5718      | 5                               | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      |        |              | Bond Future | 9.87      | 92.3263                       | 9.8714    | 92.3263                         | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      | 9.90   | Call         | Bond Future | 2771      | 3                             | 2771      | 3                               | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      | 9.92   | Call         | Bond Future | 2862      | 3                             | 2862      | 3                               | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      | 9.91   | Call         | Bond Future | 2817      | 3                             | 2817      | 3                               | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      | 9.92   | Put          | Bond Future | 2455      | 2                             | 2455      | 2                               | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      | 9.91   | Put          | Bond Future | 2493      | 2                             | 2493      | 2                               | 0.00          |
| 14/01/2019 | 2044 On 02-May-19      | 9.90   | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 14/01/2019 | 2044 On 01-August-19   |        |              | Bond Future | 9.93      | 89.7449                       | 9.9264    | 89.7449                         | 0.00          |
| 14/01/2019 | 2044 On 01-August-19   | 10.39  | Call         | Bond Future | 5738      | 6                             | 5738      | 6                               | 0.00          |
| 14/01/2019 | 2044 On 01-August-19   | 10.38  | Call         | Bond Future | 5684      | 6                             | 5684      | 6                               | 0.00          |
| 14/01/2019 | 2044 On 01-August-19   | 10.40  | Call         | Bond Future | 5792      | 6                             | 5792      | 6                               | 0.00          |
| 14/01/2019 | 2044 On 01-August-19   | 10.38  | Put          | Bond Future | 2044      | 2                             | 2044      | 2                               | 0.00          |
| 14/01/2019 | 2044 On 01-August-19   | 10.39  | Put          | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | 2044 On 01-August-19   | 10.40  | Put          | Bond Future        | 1998      | 2                             | 1998      | 2                               | 0.00          |
| 14/01/2019 | 2046 On 07-February-19 |        |              | Bond Future        | 115.19    | 115.1876                      | 115.1917  | 115.1876                        | 12,458.00     |
| 14/01/2019 | 2046 On 02-May-19      |        |              | Bond Future        | 115.54    | 115.5372                      | 115.5411  | 115.5372                        | 0.00          |
| 14/01/2019 | 2046 On 01-August-19   |        |              | Bond Future        | 117.82    | 117.8163                      | 117.8201  | 117.8163                        | 0.00          |
| 14/01/2019 | 2050 On 07-February-19 |        |              | Bond Future        | 118.94    | 118.9391                      | 118.9433  | 118.9391                        | 10,646.00     |
| 14/01/2019 | 2050 On 02-May-19      |        |              | Bond Future        | 121.04    | 121.0407                      | 121.0450  | 121.0407                        | 0.00          |
| 14/01/2019 | 2050 On 01-August-19   |        |              | Bond Future        | 121.61    | 121.6100                      | 121.6140  | 121.6100                        | 0.00          |
| 14/01/2019 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | AL37 On 07-February-19 |        |              | Index Future       | 613.56    | 614.6350                      | 613.5600  | 614.6350                        | 0.00          |
| 14/01/2019 | AL37 On 02-May-19      |        |              | Index Future       | 624.26    | 625.3560                      | 624.2590  | 625.3560                        | 0.00          |
| 14/01/2019 | AL37 On 01-August-19   |        |              | Index Future       | 636.42    | 637.5420                      | 636.4210  | 637.5420                        | 0.00          |
| 14/01/2019 | AL7T On 07-February-19 |        |              | Index Future       | 709.23    | 710.7950                      | 709.2300  | 710.7950                        | 0.00          |
| 14/01/2019 | AL7T On 02-May-19      |        |              | Index Future       | 721.60    | 723.1940                      | 721.5980  | 723.1940                        | 0.00          |
| 14/01/2019 | AL7T On 01-August-19   |        |              | Index Future       | 735.66    | 737.2870                      | 735.6560  | 737.2870                        | 0.00          |
| 14/01/2019 | ALBI On 07-February-19 |        |              | Index Future       | 643.33    | 645.0170                      | 643.3300  | 645.0170                        | 905.00        |
| 14/01/2019 | ALBI On 02-May-19      |        |              | Index Future       | 654.55    | 656.2690                      | 654.5480  | 656.2690                        | 0.00          |
| 14/01/2019 | ALBI On 01-August-19   |        |              | Index Future       | 667.30    | 669.0570                      | 667.3010  | 669.0570                        | 0.00          |
| 14/01/2019 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 14/01/2019 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 14/01/2019 | ES33 On 07-February-19  |        |              | Bond Future        | 10.92     | 78.6069                       | 10.9219   | 78.6069                         | 494.00        |
| 14/01/2019 | ES33 On 02-May-19       |        |              | Bond Future        | 11.02     | 76.1869                       | 11.0171   | 76.1869                         | 0.00          |
| 14/01/2019 | ES33 On 01-August-19    |        |              | Bond Future        | 11.12     | 77.6719                       | 11.1151   | 77.6719                         | 0.00          |
| 14/01/2019 | ES42 On 07-February-19  |        |              | Bond Future        | 11.16     | 80.8877                       | 11.1602   | 80.8877                         | 5,169.00      |
| 14/01/2019 | ES42 On 02-May-19       |        |              | Bond Future        | 11.26     | 78.0381                       | 11.2556   | 78.0381                         | 0.00          |
| 14/01/2019 | ES42 On 01-August-19    |        |              | Bond Future        | 11.35     | 79.5594                       | 11.3519   | 79.5594                         | 0.00          |
| 14/01/2019 | GOVI On 07-February-19  |        |              | GOVI               | 636.88    | 638.5880                      | 636.8810  | 638.5880                        | 451.00        |
| 14/01/2019 | GOVI On 07-February-19  | 666.52 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 07-February-19  | 666.53 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 07-February-19  | 666.51 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 07-February-19  | 666.51 | Put          | GOVI               | 296290    | 28                            | 296290    | 28                              | 0.00          |
| 14/01/2019 | GOVI On 07-February-19  | 666.52 | Put          | GOVI               | 296390    | 28                            | 296390    | 28                              | 0.00          |
| 14/01/2019 | GOVI On 07-February-19  | 666.53 | Put          | GOVI               | 296490    | 28                            | 296490    | 28                              | 0.00          |
| 14/01/2019 | GOVI On 02-May-19       |        |              | GOVI               | 647.99    | 649.7280                      | 647.9870  | 649.7280                        | 0.00          |
| 14/01/2019 | GOVI On 02-May-19       | 647.88 | Call         | GOVI               | 1070      | 2                             | 1070      | 2                               | 0.00          |
| 14/01/2019 | GOVI On 02-May-19       | 647.87 | Call         | GOVI               | 1170      | 2                             | 1170      | 2                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | GOVI On 02-May-19       | 647.86 | Call         | GOVI               | 1270      | 2                             | 1270      | 2                               | 0.00          |
| 14/01/2019 | GOVI On 02-May-19       | 647.88 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 02-May-19       | 647.86 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 02-May-19       | 647.87 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    |        |              | GOVI               | 660.61    | 662.3890                      | 660.6110  | 662.3890                        | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    | 638.69 | Call         | GOVI               | 219210    | 24                            | 219210    | 24                              | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    | 638.68 | Call         | GOVI               | 219310    | 24                            | 219310    | 24                              | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    | 638.67 | Call         | GOVI               | 219410    | 24                            | 219410    | 24                              | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    | 638.68 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    | 638.67 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GOVI On 01-August-19    | 638.69 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 14/01/2019 | IGOV On 07-February-19  |        |              | Index Future       | 255.57    | 255.0910                      | 255.5740  | 255.0910                        | 518.00        |
| 14/01/2019 | IGOV On 02-May-19       |        |              | Index Future       | 260.09    | 259.5980                      | 260.0880  | 259.5980                        | 215.00        |
| 14/01/2019 | IGOV On 01-August-19    |        |              | Index Future       | 265.22    | 264.7190                      | 265.2180  | 264.7190                        | 0.00          |
| 14/01/2019 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.58     | 99.5800                       | 99.5800   | 99.5800                         | 0.00          |
| 14/01/2019 | IS01 On 20-June-19      |        |              | Interest Rate Swap | 102.01    | 102.0100                      | 102.0100  | 102.0100                        | 0.00          |
| 14/01/2019 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 99.89     | 99.8900                       | 99.8900   | 99.8900                         | 0.00          |
| 14/01/2019 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.33     | 99.3300                       | 99.3300   | 99.3300                         | 0.00          |
| 14/01/2019 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.74     | 99.7400                       | 99.7400   | 99.7400                         | 0.00          |
| 14/01/2019 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 101.89    | 101.8900                      | 101.8900  | 101.8900                        | 0.00          |
| 14/01/2019 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 102.85    | 102.8500                      | 102.8500  | 102.8500                        | 0.00          |
| 14/01/2019 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.88     | 98.8700                       | 98.8800   | 98.8700                         | 0.00          |
| 14/01/2019 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 102.47    | 102.4600                      | 102.4700  | 102.4600                        | 0.00          |
| 14/01/2019 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 99.47     | 99.4600                       | 99.4700   | 99.4600                         | 0.00          |
| 14/01/2019 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 96.29     | 96.2700                       | 96.2900   | 96.2700                         | 0.00          |
| 14/01/2019 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 95.47     | 95.4500                       | 95.4700   | 95.4500                         | 0.00          |
| 14/01/2019 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 94.61     | 94.5900                       | 94.6100   | 94.5900                         | 0.00          |
| 14/01/2019 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 94.72     | 94.6900                       | 94.7200   | 94.6900                         | 0.00          |
| 14/01/2019 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 96.86     | 96.8300                       | 96.8600   | 96.8300                         | 51.00         |
| 14/01/2019 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 96.97     | 96.9200                       | 96.9700   | 96.9200                         | 0.00          |
| 14/01/2019 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 98.12     | 98.0600                       | 98.1200   | 98.0600                         | 0.00          |
| 14/01/2019 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 102.02    | 101.9400                      | 102.0200  | 101.9400                        | 0.00          |
| 14/01/2019 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 103.25    | 103.1500                      | 103.2500  | 103.1500                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 96.58     | 96.4700                       | 96.5800   | 96.4700                         | 0.00          |
| 14/01/2019 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 102.61    | 102.5000                      | 102.6100  | 102.5000                        | 0.00          |
| 14/01/2019 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 98.07     | 97.9600                       | 98.0700   | 97.9600                         | 0.00          |
| 14/01/2019 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 94.58     | 94.4400                       | 94.5800   | 94.4400                         | 0.00          |
| 14/01/2019 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 91.56     | 91.4100                       | 91.5600   | 91.4100                         | 0.00          |
| 14/01/2019 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 90.28     | 90.1300                       | 90.2800   | 90.1300                         | 0.00          |
| 14/01/2019 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 92.44     | 92.2900                       | 92.4400   | 92.2900                         | 0.00          |
| 14/01/2019 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 96.23     | 96.0800                       | 96.2300   | 96.0800                         | 0.00          |
| 14/01/2019 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 94.79     | 94.6300                       | 94.7900   | 94.6300                         | 0.00          |
| 14/01/2019 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 96.86     | 96.6900                       | 96.8600   | 96.6900                         | 0.00          |
| 14/01/2019 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 102.32    | 102.1500                      | 102.3200  | 102.1500                        | 0.00          |
| 14/01/2019 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 102.67    | 102.4900                      | 102.6700  | 102.4900                        | 0.00          |
| 14/01/2019 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 96.17     | 95.9800                       | 96.1700   | 95.9800                         | 0.00          |
| 14/01/2019 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 103.38    | 103.1900                      | 103.3800  | 103.1900                        | 0.00          |
| 14/01/2019 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 96.94     | 96.7300                       | 96.9400   | 96.7300                         | 0.00          |
| 14/01/2019 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 14/01/2019 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 14/01/2019 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 14/01/2019 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.03      | 92.9700                       | 7.0300    | 92.9700                         | 0.00          |
| 14/01/2019 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 14/01/2019 | R023 On 07-February-19  |        |              | Bond Future            | 8.05      | 102.6851                      | 8.0532    | 102.6851                        | 62,388.00     |
| 14/01/2019 | R023 On 07-February-19  | 10.57  | Call         | Bond Future            | 8062      | 8                             | 8062      | 8                               | 0.00          |
| 14/01/2019 | R023 On 07-February-19  | 10.59  | Call         | Bond Future            | 8123      | 8                             | 8123      | 8                               | 0.00          |
| 14/01/2019 | R023 On 07-February-19  | 10.58  | Call         | Bond Future            | 8092      | 8                             | 8092      | 8                               | 0.00          |
| 14/01/2019 | R023 On 07-February-19  | 10.58  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R023 On 07-February-19  | 10.59  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R023 On 07-February-19  | 10.57  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R023 On 02-May-19       |        |              | Bond Future            | 8.08      | 100.5468                      | 8.0780    | 100.5468                        | 0.00          |
| 14/01/2019 | R023 On 02-May-19       | 8.46   | Call         | Bond Future            | 1543      | 2                             | 1543      | 2                               | 0.00          |
| 14/01/2019 | R023 On 02-May-19       | 8.45   | Call         | Bond Future            | 1517      | 2                             | 1517      | 2                               | 0.00          |
| 14/01/2019 | R023 On 02-May-19       | 8.44   | Call         | Bond Future            | 1492      | 2                             | 1492      | 2                               | 0.00          |
| 14/01/2019 | R023 On 02-May-19       | 8.45   | Put          | Bond Future            | 333       | 0                             | 333       | 0                               | 0.00          |
| 14/01/2019 | R023 On 02-May-19       | 8.44   | Put          | Bond Future            | 339       | 0                             | 339       | 0                               | 0.00          |
| 14/01/2019 | R023 On 02-May-19       | 8.46   | Put          | Bond Future            | 326       | 0                             | 326       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R023 On 01-August-19   |        |              | Bond Future | 8.09      | 102.5064                      | 8.0876    | 102.5064                        | 0.00          |
| 14/01/2019 | R023 On 01-August-19   | 8.93   | Call         | Bond Future | 2892      | 3                             | 2892      | 3                               | 0.00          |
| 14/01/2019 | R023 On 01-August-19   | 8.95   | Call         | Bond Future | 2943      | 3                             | 2943      | 3                               | 0.00          |
| 14/01/2019 | R023 On 01-August-19   | 8.94   | Call         | Bond Future | 2917      | 3                             | 2917      | 3                               | 0.00          |
| 14/01/2019 | R023 On 01-August-19   | 8.94   | Put          | Bond Future | 377       | 0                             | 377       | 0                               | 0.00          |
| 14/01/2019 | R023 On 01-August-19   | 8.95   | Put          | Bond Future | 373       | 0                             | 373       | 0                               | 0.00          |
| 14/01/2019 | R023 On 01-August-19   | 8.93   | Put          | Bond Future | 380       | 0                             | 380       | 0                               | 0.00          |
| 14/01/2019 | R035 On 07-February-19 |        |              | Bond Future | 9.66      | 97.9307                       | 9.6645    | 97.9307                         | 74,160.00     |
| 14/01/2019 | R035 On 07-February-19 | 8.96   | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 14/01/2019 | R035 On 07-February-19 | 8.98   | Call         | Bond Future | 13        | 0                             | 13        | 0                               | 0.00          |
| 14/01/2019 | R035 On 07-February-19 | 8.97   | Call         | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 14/01/2019 | R035 On 07-February-19 | 8.97   | Put          | Bond Future | 5585      | 5                             | 5585      | 5                               | 0.00          |
| 14/01/2019 | R035 On 07-February-19 | 8.98   | Put          | Bond Future | 5503      | 5                             | 5503      | 5                               | 0.00          |
| 14/01/2019 | R035 On 07-February-19 | 8.96   | Put          | Bond Future | 5668      | 5                             | 5668      | 5                               | 0.00          |
| 14/01/2019 | R035 On 02-May-19      |        |              | Bond Future | 9.72      | 95.1390                       | 9.7189    | 95.1390                         | 0.00          |
| 14/01/2019 | R035 On 02-May-19      | 9.74   | Call         | Bond Future | 2427      | 3                             | 2427      | 3                               | 0.00          |
| 14/01/2019 | R035 On 02-May-19      | 9.75   | Call         | Bond Future | 2467      | 3                             | 2467      | 3                               | 0.00          |
| 14/01/2019 | R035 On 02-May-19      | 9.73   | Call         | Bond Future | 2386      | 3                             | 2386      | 3                               | 0.00          |
| 14/01/2019 | R035 On 02-May-19      | 9.73   | Put          | Bond Future | 2303      | 2                             | 2303      | 2                               | 0.00          |
| 14/01/2019 | R035 On 02-May-19      | 9.75   | Put          | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 14/01/2019 | R035 On 02-May-19      | 9.74   | Put          | Bond Future | 2267      | 2                             | 2267      | 2                               | 0.00          |
| 14/01/2019 | R035 On 01-August-19   |        |              | Bond Future | 9.77      | 96.9932                       | 9.7726    | 96.9932                         | 0.00          |
| 14/01/2019 | R035 On 01-August-19   | 10.24  | Call         | Bond Future | 5255      | 5                             | 5255      | 5                               | 0.00          |
| 14/01/2019 | R035 On 01-August-19   | 10.23  | Call         | Bond Future | 5205      | 5                             | 5205      | 5                               | 0.00          |
| 14/01/2019 | R035 On 01-August-19   | 10.22  | Call         | Bond Future | 5156      | 5                             | 5156      | 5                               | 0.00          |
| 14/01/2019 | R035 On 01-August-19   | 10.23  | Put          | Bond Future | 1867      | 2                             | 1867      | 2                               | 0.00          |
| 14/01/2019 | R035 On 01-August-19   | 10.22  | Put          | Bond Future | 1889      | 2                             | 1889      | 2                               | 0.00          |
| 14/01/2019 | R035 On 01-August-19   | 10.24  | Put          | Bond Future | 1846      | 2                             | 1846      | 2                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 |        |              | Bond Future | 8.82      | 111.1355                      | 8.8173    | 111.1355                        | 85,900.00     |
| 14/01/2019 | R186 On 07-February-19 | 9.00   | Call         | Bond Future | 1444      | 2                             | 1444      | 2                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.20   | Call         | Bond Future | 2379      | 3                             | 2379      | 3                               | 3,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 9.30   | Call         | Bond Future | 2895      | 3                             | 2895      | 3                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.38   | Call         | Bond Future | 3321      | 4                             | 3321      | 4                               | 6,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 8.20   | Call         | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R186 On 07-February-19 | 8.50   | Call         | Bond Future | 159       | 0                             | 159       | 0                               | 1,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 9.50   | Call         | Bond Future | 3974      | 4                             | 3974      | 4                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.10   | Call         | Bond Future | 1891      | 2                             | 1891      | 2                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 8.21   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.92   | Call         | Bond Future | 6284      | 7                             | 6284      | 7                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.23   | Call         | Bond Future | 2531      | 3                             | 2531      | 3                               | 3,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 8.22   | Call         | Bond Future | 18        | 0                             | 18        | 0                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.27   | Call         | Bond Future | 2738      | 3                             | 2738      | 3                               | 1,170.00      |
| 14/01/2019 | R186 On 07-February-19 | 8.30   | Call         | Bond Future | 36        | 0                             | 36        | 0                               | 210.00        |
| 14/01/2019 | R186 On 07-February-19 | 9.90   | Call         | Bond Future | 6175      | 6                             | 6175      | 6                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 8.77   | Call         | Bond Future | 644       | 1                             | 644       | 1                               | 1,170.00      |
| 14/01/2019 | R186 On 07-February-19 | 9.90   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 1,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 8.77   | Put          | Bond Future | 925       | 1                             | 925       | 1                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 8.22   | Put          | Bond Future | 3630      | 3                             | 3630      | 3                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.27   | Put          | Bond Future | 99        | 0                             | 99        | 0                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.23   | Put          | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 8.30   | Put          | Bond Future | 3156      | 3                             | 3156      | 3                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 8.50   | Put          | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.50   | Put          | Bond Future | 27        | 0                             | 27        | 0                               | 5,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 8.20   | Put          | Bond Future | 3751      | 4                             | 3751      | 4                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.92   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 1,170.00      |
| 14/01/2019 | R186 On 07-February-19 | 9.10   | Put          | Bond Future | 234       | 0                             | 234       | 0                               | 1,000.00      |
| 14/01/2019 | R186 On 07-February-19 | 8.21   | Put          | Bond Future | 3691      | 3                             | 3691      | 3                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.30   | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.38   | Put          | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 14/01/2019 | R186 On 07-February-19 | 9.00   | Put          | Bond Future | 369       | 0                             | 369       | 0                               | 7,500.00      |
| 14/01/2019 | R186 On 07-February-19 | 9.20   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19      |        |              | Bond Future | 8.87      | 113.0741                      | 8.8685    | 113.0741                        | 3,050.00      |
| 14/01/2019 | R186 On 02-May-19      | 8.65   | Call         | Bond Future | 1092      | 1                             | 1092      | 1                               | 3,250.00      |
| 14/01/2019 | R186 On 02-May-19      | 9.03   | Call         | Bond Future | 2203      | 2                             | 2203      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19      | 9.02   | Call         | Bond Future | 2168      | 2                             | 2168      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19      | 10.07  | Call         | Bond Future | 6815      | 7                             | 6815      | 7                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19      | 9.75   | Call         | Bond Future | 5289      | 6                             | 5289      | 6                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19      | 9.30   | Call         | Bond Future | 3252      | 3                             | 3252      | 3                               | 200.00        |

| Date       | Contract Details     | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R186 On 02-May-19    | 9.96   | Call         | Bond Future | 6281      | 7                             | 6281      | 7                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.25   | Call         | Bond Future | 3045      | 3                             | 3045      | 3                               | 3,250.00      |
| 14/01/2019 | R186 On 02-May-19    | 9.01   | Call         | Bond Future | 2133      | 2                             | 2133      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.20   | Call         | Bond Future | 2844      | 3                             | 2844      | 3                               | 90.00         |
| 14/01/2019 | R186 On 02-May-19    | 8.62   | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 90.00         |
| 14/01/2019 | R186 On 02-May-19    | 8.70   | Call         | Bond Future | 1212      | 1                             | 1212      | 1                               | 200.00        |
| 14/01/2019 | R186 On 02-May-19    | 9.00   | Call         | Bond Future | 2098      | 2                             | 2098      | 2                               | 7,000.00      |
| 14/01/2019 | R186 On 02-May-19    | 8.50   | Call         | Bond Future | 778       | 1                             | 778       | 1                               | 7,000.00      |
| 14/01/2019 | R186 On 02-May-19    | 8.80   | Call         | Bond Future | 1476      | 2                             | 1476      | 2                               | 7,500.00      |
| 14/01/2019 | R186 On 02-May-19    | 10.02  | Call         | Bond Future | 6571      | 7                             | 6571      | 7                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 8.80   | Put          | Bond Future | 1873      | 2                             | 1873      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 8.50   | Put          | Bond Future | 2932      | 3                             | 2932      | 3                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.00   | Put          | Bond Future | 1343      | 1                             | 1343      | 1                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 8.70   | Put          | Bond Future | 2190      | 2                             | 2190      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 8.62   | Put          | Bond Future | 2470      | 2                             | 2470      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.30   | Put          | Bond Future | 799       | 1                             | 799       | 1                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 10.02  | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 3,250.00      |
| 14/01/2019 | R186 On 02-May-19    | 9.02   | Put          | Bond Future | 1298      | 1                             | 1298      | 1                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 10.07  | Put          | Bond Future | 160       | 0                             | 160       | 0                               | 200.00        |
| 14/01/2019 | R186 On 02-May-19    | 9.20   | Put          | Bond Future | 953       | 1                             | 953       | 1                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.75   | Put          | Bond Future | 354       | 0                             | 354       | 0                               | 7,000.00      |
| 14/01/2019 | R186 On 02-May-19    | 9.96   | Put          | Bond Future | 213       | 0                             | 213       | 0                               | 90.00         |
| 14/01/2019 | R186 On 02-May-19    | 9.25   | Put          | Bond Future | 873       | 1                             | 873       | 1                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 8.65   | Put          | Bond Future | 2362      | 2                             | 2362      | 2                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.01   | Put          | Bond Future | 1320      | 1                             | 1320      | 1                               | 0.00          |
| 14/01/2019 | R186 On 02-May-19    | 9.03   | Put          | Bond Future | 1277      | 1                             | 1277      | 1                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19 |        |              | Bond Future | 8.92      | 109.9763                      | 8.9153    | 109.9763                        | 0.00          |
| 14/01/2019 | R186 On 01-August-19 | 9.05   | Call         | Bond Future | 2622      | 3                             | 2622      | 3                               | 6,000.00      |
| 14/01/2019 | R186 On 01-August-19 | 9.52   | Call         | Bond Future | 4380      | 5                             | 4380      | 5                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19 | 8.30   | Call         | Bond Future | 759       | 1                             | 759       | 1                               | 6,000.00      |
| 14/01/2019 | R186 On 01-August-19 | 9.54   | Call         | Bond Future | 4463      | 5                             | 4463      | 5                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19 | 10.08  | Call         | Bond Future | 6819      | 7                             | 6819      | 7                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19 | 9.53   | Call         | Bond Future | 4422      | 5                             | 4422      | 5                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19 | 9.53   | Put          | Bond Future | 1043      | 1                             | 1043      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R186 On 01-August-19   | 9.54   | Put          | Bond Future | 1031      | 1                             | 1031      | 1                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19   | 10.08  | Put          | Bond Future | 533       | 1                             | 533       | 1                               | 6,000.00      |
| 14/01/2019 | R186 On 01-August-19   | 9.52   | Put          | Bond Future | 1056      | 1                             | 1056      | 1                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19   | 8.30   | Put          | Bond Future | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 14/01/2019 | R186 On 01-August-19   | 9.05   | Put          | Bond Future | 1870      | 2                             | 1870      | 2                               | 0.00          |
| 14/01/2019 | R197 On 07-February-19 |        |              | Bond Future | 299.93    | 299.7917                      | 299.9276  | 299.7917                        | 2,355.00      |
| 14/01/2019 | R197 On 02-May-19      |        |              | Bond Future | 305.23    | 305.0894                      | 305.2273  | 305.0894                        | 0.00          |
| 14/01/2019 | R197 On 01-August-19   |        |              | Bond Future | 303.69    | 303.5486                      | 303.6887  | 303.5486                        | 0.00          |
| 14/01/2019 | R202 On 07-February-19 |        |              | Bond Future | 233.61    | 232.9239                      | 233.6076  | 232.9239                        | 8,805.00      |
| 14/01/2019 | R202 On 02-May-19      |        |              | Bond Future | 237.74    | 237.0401                      | 237.7352  | 237.0401                        | 0.00          |
| 14/01/2019 | R202 On 01-August-19   |        |              | Bond Future | 238.41    | 237.7009                      | 238.4094  | 237.7009                        | 0.00          |
| 14/01/2019 | R207 On 07-February-19 |        |              | Bond Future | 6.10      | 101.6182                      | 6.1042    | 101.6182                        | 15,739.00     |
| 14/01/2019 | R207 On 07-February-19 | 6.53   | Call         | Bond Future | 379       | 0                             | 379       | 0                               | 0.00          |
| 14/01/2019 | R207 On 07-February-19 | 6.52   | Call         | Bond Future | 370       | 0                             | 370       | 0                               | 0.00          |
| 14/01/2019 | R207 On 07-February-19 | 6.51   | Call         | Bond Future | 361       | 0                             | 361       | 0                               | 0.00          |
| 14/01/2019 | R207 On 07-February-19 | 6.52   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 07-February-19 | 6.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 07-February-19 | 6.53   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 02-May-19      |        |              | Bond Future | 5.59      | 103.3908                      | 5.5938    | 103.3908                        | 0.00          |
| 14/01/2019 | R207 On 02-May-19      | 7.61   | Call         | Bond Future | 1349      | 1                             | 1349      | 1                               | 0.00          |
| 14/01/2019 | R207 On 02-May-19      | 7.63   | Call         | Bond Future | 1362      | 1                             | 1362      | 1                               | 0.00          |
| 14/01/2019 | R207 On 02-May-19      | 7.62   | Call         | Bond Future | 1356      | 1                             | 1356      | 1                               | 0.00          |
| 14/01/2019 | R207 On 02-May-19      | 7.62   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 02-May-19      | 7.63   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 02-May-19      | 7.61   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 01-August-19   |        |              | Bond Future | 4.24      | 101.7636                      | 4.2425    | 101.7636                        | 0.00          |
| 14/01/2019 | R207 On 01-August-19   | 7.33   | Call         | Bond Future | 1350      | 1                             | 1350      | 1                               | 0.00          |
| 14/01/2019 | R207 On 01-August-19   | 7.34   | Call         | Bond Future | 1354      | 1                             | 1354      | 1                               | 0.00          |
| 14/01/2019 | R207 On 01-August-19   | 7.35   | Call         | Bond Future | 1358      | 1                             | 1358      | 1                               | 0.00          |
| 14/01/2019 | R207 On 01-August-19   | 7.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 01-August-19   | 7.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R207 On 01-August-19   | 7.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 14/01/2019 | R208 On 07-February-19 |        |              | Bond Future | 7.11      | 101.8876                      | 7.1079    | 101.8876                        | 17,335.00     |
| 14/01/2019 | R208 On 07-February-19 | 7.08   | Call         | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R208 On 07-February-19 | 7.07   | Call         | Bond Future | 80        | 0                             | 80        | 0                               | 0.00          |
| 14/01/2019 | R208 On 07-February-19 | 7.06   | Call         | Bond Future | 71        | 0                             | 71        | 0                               | 0.00          |
| 14/01/2019 | R208 On 07-February-19 | 7.08   | Put          | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 14/01/2019 | R208 On 07-February-19 | 7.06   | Put          | Bond Future | 164       | 0                             | 164       | 0                               | 0.00          |
| 14/01/2019 | R208 On 07-February-19 | 7.07   | Put          | Bond Future | 153       | 0                             | 153       | 0                               | 0.00          |
| 14/01/2019 | R208 On 02-May-19      |        |              | Bond Future | 7.04      | 100.2641                      | 7.0371    | 100.2641                        | 0.00          |
| 14/01/2019 | R208 On 02-May-19      | 8.02   | Call         | Bond Future | 1727      | 2                             | 1727      | 2                               | 0.00          |
| 14/01/2019 | R208 On 02-May-19      | 8.03   | Call         | Bond Future | 1743      | 2                             | 1743      | 2                               | 0.00          |
| 14/01/2019 | R208 On 02-May-19      | 8.04   | Call         | Bond Future | 1759      | 2                             | 1759      | 2                               | 0.00          |
| 14/01/2019 | R208 On 02-May-19      | 8.04   | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 14/01/2019 | R208 On 02-May-19      | 8.02   | Put          | Bond Future | 32        | 0                             | 32        | 0                               | 0.00          |
| 14/01/2019 | R208 On 02-May-19      | 8.03   | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 14/01/2019 | R208 On 01-August-19   |        |              | Bond Future | 6.90      | 102.2182                      | 6.8969    | 102.2182                        | 0.00          |
| 14/01/2019 | R208 On 01-August-19   | 8.17   | Call         | Bond Future | 1969      | 2                             | 1969      | 2                               | 0.00          |
| 14/01/2019 | R208 On 01-August-19   | 8.16   | Call         | Bond Future | 1955      | 2                             | 1955      | 2                               | 0.00          |
| 14/01/2019 | R208 On 01-August-19   | 8.15   | Call         | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 14/01/2019 | R208 On 01-August-19   | 8.15   | Put          | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 14/01/2019 | R208 On 01-August-19   | 8.17   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 14/01/2019 | R208 On 01-August-19   | 8.16   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 |        |              | Bond Future | 9.60      | 74.6615                       | 9.5965    | 74.6615                         | 117,725.00    |
| 14/01/2019 | R209 On 07-February-19 | 8.96   | Call         | Bond Future | 22        | 0                             | 22        | 0                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 9.54   | Call         | Bond Future | 775       | 1                             | 775       | 1                               | 4,000.00      |
| 14/01/2019 | R209 On 07-February-19 | 9.04   | Call         | Bond Future | 43        | 0                             | 43        | 0                               | 4,000.00      |
| 14/01/2019 | R209 On 07-February-19 | 8.95   | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 10.20  | Call         | Bond Future | 3889      | 4                             | 3889      | 4                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 8.97   | Call         | Bond Future | 24        | 0                             | 24        | 0                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 8.95   | Put          | Bond Future | 4457      | 4                             | 4457      | 4                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 9.04   | Put          | Bond Future | 3839      | 4                             | 3839      | 4                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 9.54   | Put          | Bond Future | 1147      | 1                             | 1147      | 1                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 8.96   | Put          | Bond Future | 4387      | 4                             | 4387      | 4                               | 0.00          |
| 14/01/2019 | R209 On 07-February-19 | 10.20  | Put          | Bond Future | 79        | 0                             | 79        | 0                               | 4,000.00      |
| 14/01/2019 | R209 On 07-February-19 | 8.97   | Put          | Bond Future | 4318      | 4                             | 4318      | 4                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      |        |              | Bond Future | 9.65      | 72.8149                       | 9.6455    | 72.8149                         | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 9.69   | Call         | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R209 On 02-May-19      | 9.68   | Call         | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 9.35   | Call         | Bond Future | 1128      | 1                             | 1128      | 1                               | 760.00        |
| 14/01/2019 | R209 On 02-May-19      | 9.95   | Call         | Bond Future | 3166      | 3                             | 3166      | 3                               | 760.00        |
| 14/01/2019 | R209 On 02-May-19      | 9.70   | Call         | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 10.50  | Call         | Bond Future | 5750      | 6                             | 5750      | 6                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 10.71  | Call         | Bond Future | 6812      | 7                             | 6812      | 7                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 10.50  | Put          | Bond Future | 491       | 0                             | 491       | 0                               | 11,560.00     |
| 14/01/2019 | R209 On 02-May-19      | 9.35   | Put          | Bond Future | 3088      | 3                             | 3088      | 3                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 10.71  | Put          | Bond Future | 347       | 0                             | 347       | 0                               | 760.00        |
| 14/01/2019 | R209 On 02-May-19      | 9.68   | Put          | Bond Future | 1902      | 2                             | 1902      | 2                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 9.95   | Put          | Bond Future | 1224      | 1                             | 1224      | 1                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 9.69   | Put          | Bond Future | 1873      | 2                             | 1873      | 2                               | 0.00          |
| 14/01/2019 | R209 On 02-May-19      | 9.70   | Put          | Bond Future | 1843      | 2                             | 1843      | 2                               | 0.00          |
| 14/01/2019 | R209 On 01-August-19   |        |              | Bond Future | 9.69      | 74.2342                       | 9.6927    | 74.2342                         | 0.00          |
| 14/01/2019 | R209 On 01-August-19   | 10.15  | Call         | Bond Future | 4469      | 5                             | 4469      | 5                               | 0.00          |
| 14/01/2019 | R209 On 01-August-19   | 10.17  | Call         | Bond Future | 4554      | 5                             | 4554      | 5                               | 0.00          |
| 14/01/2019 | R209 On 01-August-19   | 10.16  | Call         | Bond Future | 4511      | 5                             | 4511      | 5                               | 0.00          |
| 14/01/2019 | R209 On 01-August-19   | 10.16  | Put          | Bond Future | 1589      | 2                             | 1589      | 2                               | 0.00          |
| 14/01/2019 | R209 On 01-August-19   | 10.15  | Put          | Bond Future | 1608      | 2                             | 1608      | 2                               | 0.00          |
| 14/01/2019 | R209 On 01-August-19   | 10.17  | Put          | Bond Future | 1571      | 2                             | 1571      | 2                               | 0.00          |
| 14/01/2019 | R210 On 07-February-19 |        |              | Bond Future | 187.24    | 186.8612                      | 187.2422  | 186.8612                        | 2,448.00      |
| 14/01/2019 | R210 On 02-May-19      |        |              | Bond Future | 187.99    | 187.6076                      | 187.9949  | 187.6076                        | 0.00          |
| 14/01/2019 | R210 On 01-August-19   |        |              | Bond Future | 191.70    | 191.3083                      | 191.7031  | 191.3083                        | 0.00          |
| 14/01/2019 | R212 On 07-February-19 |        |              | Bond Future | 156.03    | 156.0305                      | 156.0339  | 156.0305                        | 4,976.00      |
| 14/01/2019 | R212 On 02-May-19      |        |              | Bond Future | 158.79    | 158.7878                      | 158.7910  | 158.7878                        | 0.00          |
| 14/01/2019 | R212 On 01-August-19   |        |              | Bond Future | 161.85    | 161.8488                      | 161.8519  | 161.8488                        | 0.00          |
| 14/01/2019 | R213 On 07-February-19 |        |              | Bond Future | 9.41      | 86.2600                       | 9.4087    | 86.2600                         | 31,062.00     |
| 14/01/2019 | R213 On 07-February-19 | 8.68   | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 14/01/2019 | R213 On 07-February-19 | 8.69   | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 14/01/2019 | R213 On 07-February-19 | 8.70   | Call         | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 14/01/2019 | R213 On 07-February-19 | 8.69   | Put          | Bond Future | 4684      | 4                             | 4684      | 4                               | 0.00          |
| 14/01/2019 | R213 On 07-February-19 | 8.70   | Put          | Bond Future | 4617      | 4                             | 4617      | 4                               | 0.00          |
| 14/01/2019 | R213 On 07-February-19 | 8.68   | Put          | Bond Future | 4751      | 5                             | 4751      | 5                               | 0.00          |
| 14/01/2019 | R213 On 02-May-19      |        |              | Bond Future | 9.46      | 84.2154                       | 9.4602    | 84.2154                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R213 On 02-May-19      | 9.50   | Call         | Bond Future | 2016      | 2                             | 2016      | 2                               | 0.00          |
| 14/01/2019 | R213 On 02-May-19      | 9.49   | Call         | Bond Future | 1983      | 2                             | 1983      | 2                               | 0.00          |
| 14/01/2019 | R213 On 02-May-19      | 9.48   | Call         | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 14/01/2019 | R213 On 02-May-19      | 9.49   | Put          | Bond Future | 1799      | 2                             | 1799      | 2                               | 0.00          |
| 14/01/2019 | R213 On 02-May-19      | 9.48   | Put          | Bond Future | 1828      | 2                             | 1828      | 2                               | 0.00          |
| 14/01/2019 | R213 On 02-May-19      | 9.50   | Put          | Bond Future | 1771      | 2                             | 1771      | 2                               | 0.00          |
| 14/01/2019 | R213 On 01-August-19   |        |              | Bond Future | 9.51      | 85.8567                       | 9.5101    | 85.8567                         | 0.00          |
| 14/01/2019 | R213 On 01-August-19   | 9.98   | Call         | Bond Future | 4297      | 4                             | 4297      | 4                               | 0.00          |
| 14/01/2019 | R213 On 01-August-19   | 9.99   | Call         | Bond Future | 4339      | 5                             | 4339      | 5                               | 0.00          |
| 14/01/2019 | R213 On 01-August-19   | 10.00  | Call         | Bond Future | 4380      | 5                             | 4380      | 5                               | 0.00          |
| 14/01/2019 | R213 On 01-August-19   | 10.00  | Put          | Bond Future | 1466      | 1                             | 1466      | 1                               | 0.00          |
| 14/01/2019 | R213 On 01-August-19   | 9.98   | Put          | Bond Future | 1500      | 1                             | 1500      | 1                               | 0.00          |
| 14/01/2019 | R213 On 01-August-19   | 9.99   | Put          | Bond Future | 1483      | 1                             | 1483      | 1                               | 0.00          |
| 14/01/2019 | R214 On 07-February-19 |        |              | Bond Future | 9.78      | 73.7951                       | 9.7774    | 73.7951                         | 29,281.00     |
| 14/01/2019 | R214 On 07-February-19 | 9.04   | Call         | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 14/01/2019 | R214 On 07-February-19 | 9.05   | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 14/01/2019 | R214 On 07-February-19 | 9.03   | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 14/01/2019 | R214 On 07-February-19 | 9.03   | Put          | Bond Future | 5422      | 5                             | 5422      | 5                               | 0.00          |
| 14/01/2019 | R214 On 07-February-19 | 9.04   | Put          | Bond Future | 5346      | 5                             | 5346      | 5                               | 0.00          |
| 14/01/2019 | R214 On 07-February-19 | 9.05   | Put          | Bond Future | 5271      | 5                             | 5271      | 5                               | 0.00          |
| 14/01/2019 | R214 On 02-May-19      |        |              | Bond Future | 9.83      | 71.7866                       | 9.8260    | 71.7866                         | 0.00          |
| 14/01/2019 | R214 On 02-May-19      | 9.87   | Call         | Bond Future | 2330      | 3                             | 2330      | 3                               | 0.00          |
| 14/01/2019 | R214 On 02-May-19      | 9.85   | Call         | Bond Future | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 14/01/2019 | R214 On 02-May-19      | 9.86   | Call         | Bond Future | 2293      | 2                             | 2293      | 2                               | 0.00          |
| 14/01/2019 | R214 On 02-May-19      | 9.86   | Put          | Bond Future | 2064      | 2                             | 2064      | 2                               | 0.00          |
| 14/01/2019 | R214 On 02-May-19      | 9.87   | Put          | Bond Future | 2033      | 2                             | 2033      | 2                               | 0.00          |
| 14/01/2019 | R214 On 02-May-19      | 9.85   | Put          | Bond Future | 2095      | 2                             | 2095      | 2                               | 0.00          |
| 14/01/2019 | R214 On 01-August-19   |        |              | Bond Future | 9.87      | 73.1857                       | 9.8739    | 73.1857                         | 0.00          |
| 14/01/2019 | R214 On 01-August-19   | 10.33  | Call         | Bond Future | 4740      | 5                             | 4740      | 5                               | 0.00          |
| 14/01/2019 | R214 On 01-August-19   | 10.34  | Call         | Bond Future | 4784      | 5                             | 4784      | 5                               | 0.00          |
| 14/01/2019 | R214 On 01-August-19   | 10.32  | Call         | Bond Future | 4696      | 5                             | 4696      | 5                               | 0.00          |
| 14/01/2019 | R214 On 01-August-19   | 10.32  | Put          | Bond Future | 1801      | 2                             | 1801      | 2                               | 0.00          |
| 14/01/2019 | R214 On 01-August-19   | 10.33  | Put          | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 14/01/2019 | R214 On 01-August-19   | 10.34  | Put          | Bond Future | 1764      | 2                             | 1764      | 2                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 14/01/2019 | R248 On 07-February-19 |        |              | Bond Future | 9.80      | 94.2559                       | 9.7975    | 94.2559                         | 107,243.00    |
| 14/01/2019 | R248 On 07-February-19 | 9.07   | Call         | Bond Future | 10        | 0                             | 10        | 0                               | 0.00          |
| 14/01/2019 | R248 On 07-February-19 | 9.05   | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 14/01/2019 | R248 On 07-February-19 | 9.06   | Call         | Bond Future | 9         | 0                             | 9         | 0                               | 0.00          |
| 14/01/2019 | R248 On 07-February-19 | 9.05   | Put          | Bond Future | 6974      | 7                             | 6974      | 7                               | 0.00          |
| 14/01/2019 | R248 On 07-February-19 | 9.07   | Put          | Bond Future | 6778      | 6                             | 6778      | 6                               | 0.00          |
| 14/01/2019 | R248 On 07-February-19 | 9.06   | Put          | Bond Future | 6876      | 7                             | 6876      | 7                               | 0.00          |
| 14/01/2019 | R248 On 02-May-19      |        |              | Bond Future | 9.85      | 91.4635                       | 9.8465    | 91.4635                         | 6.00          |
| 14/01/2019 | R248 On 02-May-19      | 9.90   | Call         | Bond Future | 2953      | 3                             | 2953      | 3                               | 0.00          |
| 14/01/2019 | R248 On 02-May-19      | 9.89   | Call         | Bond Future | 2906      | 3                             | 2906      | 3                               | 0.00          |
| 14/01/2019 | R248 On 02-May-19      | 9.91   | Call         | Bond Future | 3000      | 3                             | 3000      | 3                               | 0.00          |
| 14/01/2019 | R248 On 02-May-19      | 9.89   | Put          | Bond Future | 2531      | 2                             | 2531      | 2                               | 0.00          |
| 14/01/2019 | R248 On 02-May-19      | 9.91   | Put          | Bond Future | 2454      | 2                             | 2454      | 2                               | 0.00          |
| 14/01/2019 | R248 On 02-May-19      | 9.90   | Put          | Bond Future | 2492      | 2                             | 2492      | 2                               | 0.00          |
| 14/01/2019 | R248 On 01-August-19   |        |              | Bond Future | 9.89      | 93.2460                       | 9.8948    | 93.2460                         | 0.00          |
| 14/01/2019 | R248 On 01-August-19   | 10.36  | Call         | Bond Future | 5894      | 6                             | 5894      | 6                               | 0.00          |
| 14/01/2019 | R248 On 01-August-19   | 10.35  | Call         | Bond Future | 5839      | 6                             | 5839      | 6                               | 0.00          |
| 14/01/2019 | R248 On 01-August-19   | 10.34  | Call         | Bond Future | 5784      | 6                             | 5784      | 6                               | 0.00          |
| 14/01/2019 | R248 On 01-August-19   | 10.35  | Put          | Bond Future | 2082      | 2                             | 2082      | 2                               | 0.00          |
| 14/01/2019 | R248 On 01-August-19   | 10.34  | Put          | Bond Future | 2106      | 2                             | 2106      | 2                               | 0.00          |
| 14/01/2019 | R248 On 01-August-19   | 10.36  | Put          | Bond Future | 2058      | 2                             | 2058      | 2                               | 0.00          |