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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 2025 On 01-August-19   |        |              | Bond Future        | 136.14    | 135.9834                      | 136.1432  | 135.9834                        | 1,622.00      |
| 25/06/2019 | 2025 On 07-November-19 |        |              | Bond Future        | 138.87    | 138.7109                      | 138.8703  | 138.7109                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 2025 On 06-February-20 |        |              | Bond Future | 140.07    | 139.8863                      | 140.0725  | 139.8863                        | 0.00          |
| 25/06/2019 | 2029 On 01-August-19   |        |              | Bond Future | 102.80    | 102.6028                      | 102.7951  | 102.6028                        | 4,132.00      |
| 25/06/2019 | 2029 On 07-November-19 |        |              | Bond Future | 103.76    | 103.5664                      | 103.7599  | 103.5664                        | 0.00          |
| 25/06/2019 | 2029 On 06-February-20 |        |              | Bond Future | 105.76    | 105.5447                      | 105.7597  | 105.5447                        | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   |        |              | Bond Future | 8.94      | 93.8060                       | 8.9363    | 93.8060                         | 74,941.00     |
| 25/06/2019 | 2030 On 01-August-19   | 8.35   | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 2,025.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.22   | Call         | Bond Future | 2183      | 2                             | 2183      | 2                               | 5,400.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.69   | Call         | Bond Future | 4741      | 5                             | 4741      | 5                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.68   | Call         | Bond Future | 4684      | 5                             | 4684      | 5                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 8.67   | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 5,400.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.15   | Call         | Bond Future | 1856      | 2                             | 1856      | 2                               | 2,025.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.91   | Call         | Bond Future | 6014      | 6                             | 6014      | 6                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.92   | Call         | Bond Future | 6072      | 6                             | 6072      | 6                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 8.77   | Call         | Bond Future | 549       | 1                             | 549       | 1                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.24   | Call         | Bond Future | 2280      | 2                             | 2280      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.27   | Call         | Bond Future | 2429      | 2                             | 2429      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.08   | Call         | Bond Future | 1552      | 2                             | 1552      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.90   | Call         | Bond Future | 5956      | 6                             | 5956      | 6                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 8.77   | Put          | Bond Future | 1627      | 2                             | 1627      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.08   | Put          | Bond Future | 634       | 1                             | 634       | 1                               | 6,570.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.24   | Put          | Bond Future | 353       | 0                             | 353       | 0                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.27   | Put          | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.92   | Put          | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.90   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.68   | Put          | Bond Future | 58        | 0                             | 58        | 0                               | 4,800.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.91   | Put          | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 8.67   | Put          | Bond Future | 2084      | 2                             | 2084      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.15   | Put          | Bond Future | 495       | 1                             | 495       | 1                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 9.69   | Put          | Bond Future | 56        | 0                             | 56        | 0                               | 5,400.00      |
| 25/06/2019 | 2030 On 01-August-19   | 9.22   | Put          | Bond Future | 381       | 0                             | 381       | 0                               | 0.00          |
| 25/06/2019 | 2030 On 01-August-19   | 8.35   | Put          | Bond Future | 3927      | 4                             | 3927      | 4                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 |        |              | Bond Future | 8.99      | 95.6628                       | 8.9925    | 95.6628                         | 200.00        |
| 25/06/2019 | 2030 On 07-November-19 | 9.48   | Call         | Bond Future | 3997      | 4                             | 3997      | 4                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.10   | Call         | Bond Future | 2436      | 2                             | 2436      | 2                               | 5,500.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 2030 On 07-November-19 | 8.60   | Call         | Bond Future | 982       | 1                             | 982       | 1                               | 5,500.00      |
| 25/06/2019 | 2030 On 07-November-19 | 9.76   | Call         | Bond Future | 5326      | 5                             | 5326      | 5                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.49   | Call         | Bond Future | 4042      | 4                             | 4042      | 4                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.47   | Call         | Bond Future | 3952      | 4                             | 3952      | 4                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.70   | Call         | Bond Future | 5033      | 5                             | 5033      | 5                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.12   | Call         | Bond Future | 2509      | 2                             | 2509      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 8.57   | Call         | Bond Future | 918       | 1                             | 918       | 1                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.12   | Put          | Bond Future | 1710      | 2                             | 1710      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.70   | Put          | Bond Future | 708       | 1                             | 708       | 1                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.47   | Put          | Bond Future | 1003      | 1                             | 1003      | 1                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 8.57   | Put          | Bond Future | 3634      | 4                             | 3634      | 4                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.10   | Put          | Bond Future | 1762      | 2                             | 1762      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.48   | Put          | Bond Future | 988       | 1                             | 988       | 1                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 8.60   | Put          | Bond Future | 3502      | 4                             | 3502      | 4                               | 0.00          |
| 25/06/2019 | 2030 On 07-November-19 | 9.76   | Put          | Bond Future | 647       | 1                             | 647       | 1                               | 5,500.00      |
| 25/06/2019 | 2030 On 07-November-19 | 9.49   | Put          | Bond Future | 973       | 1                             | 973       | 1                               | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 |        |              | Bond Future | 9.04      | 93.4585                       | 9.0383    | 93.4585                         | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 | 9.14   | Call         | Bond Future | 2991      | 3                             | 2991      | 3                               | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 | 9.15   | Call         | Bond Future | 3027      | 3                             | 3027      | 3                               | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 | 9.16   | Call         | Bond Future | 3062      | 3                             | 3062      | 3                               | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 | 9.16   | Put          | Bond Future | 2312      | 2                             | 2312      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 | 9.14   | Put          | Bond Future | 2364      | 2                             | 2364      | 2                               | 0.00          |
| 25/06/2019 | 2030 On 06-February-20 | 9.15   | Put          | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 25/06/2019 | 2032 On 01-August-19   |        |              | Bond Future | 9.34      | 94.8119                       | 9.3434    | 94.8119                         | 44,151.00     |
| 25/06/2019 | 2032 On 01-August-19   | 10.11  | Call         | Bond Future | 5181      | 5                             | 5181      | 5                               | 0.00          |
| 25/06/2019 | 2032 On 01-August-19   | 10.10  | Call         | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 25/06/2019 | 2032 On 01-August-19   | 10.09  | Call         | Bond Future | 5060      | 5                             | 5060      | 5                               | 0.00          |
| 25/06/2019 | 2032 On 01-August-19   | 10.09  | Put          | Bond Future | 88        | 0                             | 88        | 0                               | 0.00          |
| 25/06/2019 | 2032 On 01-August-19   | 10.11  | Put          | Bond Future | 81        | 0                             | 81        | 0                               | 0.00          |
| 25/06/2019 | 2032 On 01-August-19   | 10.10  | Put          | Bond Future | 85        | 0                             | 85        | 0                               | 0.00          |
| 25/06/2019 | 2032 On 07-November-19 |        |              | Bond Future | 9.41      | 92.5277                       | 9.4114    | 92.5277                         | 0.00          |
| 25/06/2019 | 2032 On 07-November-19 | 9.72   | Call         | Bond Future | 3495      | 3                             | 3495      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 07-November-19 | 9.71   | Call         | Bond Future | 3452      | 3                             | 3452      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 07-November-19 | 9.70   | Call         | Bond Future | 3409      | 3                             | 3409      | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 2032 On 07-November-19 | 9.71   | Put          | Bond Future | 1452      | 1                             | 1452      | 1                               | 0.00          |
| 25/06/2019 | 2032 On 07-November-19 | 9.70   | Put          | Bond Future | 1475      | 1                             | 1475      | 1                               | 0.00          |
| 25/06/2019 | 2032 On 07-November-19 | 9.72   | Put          | Bond Future | 1430      | 1                             | 1430      | 1                               | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 |        |              | Bond Future | 9.47      | 94.2736                       | 9.4678    | 94.2736                         | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 | 9.39   | Call         | Bond Future | 2792      | 3                             | 2792      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 | 9.40   | Call         | Bond Future | 2826      | 3                             | 2826      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 | 9.38   | Call         | Bond Future | 2759      | 3                             | 2759      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 | 9.38   | Put          | Bond Future | 3349      | 3                             | 3349      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 | 9.39   | Put          | Bond Future | 3315      | 3                             | 3315      | 3                               | 0.00          |
| 25/06/2019 | 2032 On 06-February-20 | 9.40   | Put          | Bond Future | 3281      | 3                             | 3281      | 3                               | 0.00          |
| 25/06/2019 | 2033 On 01-August-19   |        |              | Bond Future | 103.40    | 103.1447                      | 103.3992  | 103.1447                        | 6,090.00      |
| 25/06/2019 | 2033 On 07-November-19 |        |              | Bond Future | 104.30    | 104.0443                      | 104.3011  | 104.0443                        | 0.00          |
| 25/06/2019 | 2033 On 06-February-20 |        |              | Bond Future | 106.31    | 106.0316                      | 106.3113  | 106.0316                        | 0.00          |
| 25/06/2019 | 2037 On 01-August-19   |        |              | Bond Future | 9.80      | 89.4184                       | 9.7970    | 89.4184                         | 50,297.00     |
| 25/06/2019 | 2037 On 01-August-19   | 10.29  | Call         | Bond Future | 3907      | 4                             | 3907      | 4                               | 0.00          |
| 25/06/2019 | 2037 On 01-August-19   | 10.31  | Call         | Bond Future | 4031      | 4                             | 4031      | 4                               | 0.00          |
| 25/06/2019 | 2037 On 01-August-19   | 10.30  | Call         | Bond Future | 3969      | 4                             | 3969      | 4                               | 0.00          |
| 25/06/2019 | 2037 On 01-August-19   | 10.30  | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 25/06/2019 | 2037 On 01-August-19   | 10.31  | Put          | Bond Future | 255       | 0                             | 255       | 0                               | 0.00          |
| 25/06/2019 | 2037 On 01-August-19   | 10.29  | Put          | Bond Future | 273       | 0                             | 273       | 0                               | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 |        |              | Bond Future | 9.87      | 91.1883                       | 9.8685    | 91.1883                         | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 | 9.95   | Call         | Bond Future | 2957      | 3                             | 2957      | 3                               | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 | 9.97   | Call         | Bond Future | 3041      | 3                             | 3041      | 3                               | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 | 9.96   | Call         | Bond Future | 2999      | 3                             | 2999      | 3                               | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 | 9.96   | Put          | Bond Future | 2317      | 2                             | 2317      | 2                               | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 | 9.97   | Put          | Bond Future | 2284      | 2                             | 2284      | 2                               | 0.00          |
| 25/06/2019 | 2037 On 07-November-19 | 9.95   | Put          | Bond Future | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 |        |              | Bond Future | 9.93      | 88.6491                       | 9.9307    | 88.6491                         | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 | 9.68   | Call         | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 | 9.67   | Call         | Bond Future | 2607      | 3                             | 2607      | 3                               | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 | 9.66   | Call         | Bond Future | 2575      | 3                             | 2575      | 3                               | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 | 9.67   | Put          | Bond Future | 4570      | 5                             | 4570      | 5                               | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 | 9.66   | Put          | Bond Future | 4614      | 5                             | 4614      | 5                               | 0.00          |
| 25/06/2019 | 2037 On 06-February-20 | 9.68   | Put          | Bond Future | 4527      | 5                             | 4527      | 5                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 2038 On 01-August-19   |        |              | Bond Future | 121.36    | 121.1672                      | 121.3623  | 121.1672                        | 11,362.00     |
| 25/06/2019 | 2038 On 07-November-19 |        |              | Bond Future | 123.79    | 123.5976                      | 123.7934  | 123.5976                        | 0.00          |
| 25/06/2019 | 2038 On 06-February-20 |        |              | Bond Future | 124.52    | 124.2999                      | 124.5207  | 124.2999                        | 0.00          |
| 25/06/2019 | 2040 On 01-August-19   |        |              | Bond Future | 9.96      | 91.7522                       | 9.9579    | 91.7522                         | 35,115.00     |
| 25/06/2019 | 2040 On 01-August-19   | 10.36  | Call         | Bond Future | 3551      | 3                             | 3551      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 01-August-19   | 10.37  | Call         | Bond Future | 3615      | 4                             | 3615      | 4                               | 0.00          |
| 25/06/2019 | 2040 On 01-August-19   | 10.38  | Call         | Bond Future | 3678      | 4                             | 3678      | 4                               | 0.00          |
| 25/06/2019 | 2040 On 01-August-19   | 10.38  | Put          | Bond Future | 361       | 0                             | 361       | 0                               | 0.00          |
| 25/06/2019 | 2040 On 01-August-19   | 10.36  | Put          | Bond Future | 387       | 0                             | 387       | 0                               | 0.00          |
| 25/06/2019 | 2040 On 01-August-19   | 10.37  | Put          | Bond Future | 374       | 0                             | 374       | 0                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 |        |              | Bond Future | 10.03     | 93.5684                       | 10.0317   | 93.5684                         | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 10.03  | Call         | Bond Future | 2785      | 3                             | 2785      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 9.80   | Call         | Bond Future | 1915      | 2                             | 1915      | 2                               | 1,260.00      |
| 25/06/2019 | 2040 On 07-November-19 | 9.30   | Call         | Bond Future | 617       | 1                             | 617       | 1                               | 1,260.00      |
| 25/06/2019 | 2040 On 07-November-19 | 10.04  | Call         | Bond Future | 2827      | 3                             | 2827      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 10.05  | Call         | Bond Future | 2869      | 3                             | 2869      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 10.05  | Put          | Bond Future | 2723      | 3                             | 2723      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 10.03  | Put          | Bond Future | 2798      | 3                             | 2798      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 9.80   | Put          | Bond Future | 3795      | 4                             | 3795      | 4                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 9.30   | Put          | Bond Future | 6769      | 7                             | 6769      | 7                               | 0.00          |
| 25/06/2019 | 2040 On 07-November-19 | 10.04  | Put          | Bond Future | 2760      | 3                             | 2760      | 3                               | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 |        |              | Bond Future | 10.10     | 90.8235                       | 10.0963   | 90.8235                         | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 | 9.74   | Call         | Bond Future | 2451      | 2                             | 2451      | 2                               | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 | 9.76   | Call         | Bond Future | 2518      | 2                             | 2518      | 2                               | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 | 9.75   | Call         | Bond Future | 2485      | 2                             | 2485      | 2                               | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 | 9.75   | Put          | Bond Future | 5281      | 5                             | 5281      | 5                               | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 | 9.76   | Put          | Bond Future | 5232      | 5                             | 5232      | 5                               | 0.00          |
| 25/06/2019 | 2040 On 06-February-20 | 9.74   | Put          | Bond Future | 5330      | 5                             | 5330      | 5                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   |        |              | Bond Future | 10.02     | 88.5590                       | 10.0221   | 88.5590                         | 40,690.00     |
| 25/06/2019 | 2044 On 01-August-19   | 10.39  | Call         | Bond Future | 3386      | 3                             | 3386      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 10.53  | Call         | Bond Future | 4285      | 4                             | 4285      | 4                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 9.39   | Call         | Bond Future | 68        | 0                             | 68        | 0                               | 228.00        |
| 25/06/2019 | 2044 On 01-August-19   | 10.40  | Call         | Bond Future | 3449      | 3                             | 3449      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 9.86   | Call         | Bond Future | 827       | 1                             | 827       | 1                               | 100.00        |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 2044 On 01-August-19   | 10.38  | Call         | Bond Future | 3324      | 3                             | 3324      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 9.36   | Call         | Bond Future | 55        | 0                             | 55        | 0                               | 100.00        |
| 25/06/2019 | 2044 On 01-August-19   | 9.74   | Call         | Bond Future | 508       | 1                             | 508       | 1                               | 228.00        |
| 25/06/2019 | 2044 On 01-August-19   | 10.27  | Call         | Bond Future | 2665      | 3                             | 2665      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 10.27  | Put          | Bond Future | 674       | 1                             | 674       | 1                               | 228.00        |
| 25/06/2019 | 2044 On 01-August-19   | 10.38  | Put          | Bond Future | 474       | 0                             | 474       | 0                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 9.36   | Put          | Bond Future | 5767      | 6                             | 5767      | 6                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 10.53  | Put          | Bond Future | 286       | 0                             | 286       | 0                               | 100.00        |
| 25/06/2019 | 2044 On 01-August-19   | 9.39   | Put          | Bond Future | 5508      | 6                             | 5508      | 6                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 9.74   | Put          | Bond Future | 2869      | 3                             | 2869      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 10.40  | Put          | Bond Future | 444       | 0                             | 444       | 0                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 9.86   | Put          | Bond Future | 2171      | 2                             | 2171      | 2                               | 0.00          |
| 25/06/2019 | 2044 On 01-August-19   | 10.39  | Put          | Bond Future | 459       | 0                             | 459       | 0                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 |        |              | Bond Future | 10.09     | 90.3119                       | 10.0942   | 90.3119                         | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.06  | Call         | Bond Future | 2715      | 3                             | 2715      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.52  | Call         | Bond Future | 4919      | 5                             | 4919      | 5                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 9.19   | Call         | Bond Future | 382       | 0                             | 382       | 0                               | 328.00        |
| 25/06/2019 | 2044 On 07-November-19 | 9.74   | Call         | Bond Future | 1571      | 2                             | 1571      | 2                               | 328.00        |
| 25/06/2019 | 2044 On 07-November-19 | 10.07  | Call         | Bond Future | 2756      | 3                             | 2756      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.05  | Call         | Bond Future | 2674      | 3                             | 2674      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.05  | Put          | Bond Future | 3033      | 3                             | 3033      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 9.19   | Put          | Bond Future | 8230      | 8                             | 8230      | 8                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 9.74   | Put          | Bond Future | 4514      | 5                             | 4514      | 5                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.07  | Put          | Bond Future | 2953      | 3                             | 2953      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.06  | Put          | Bond Future | 2993      | 3                             | 2993      | 3                               | 0.00          |
| 25/06/2019 | 2044 On 07-November-19 | 10.52  | Put          | Bond Future | 1588      | 2                             | 1588      | 2                               | 328.00        |
| 25/06/2019 | 2044 On 06-February-20 |        |              | Bond Future | 10.16     | 87.6308                       | 10.1574   | 87.6308                         | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 9.77   | Call         | Bond Future | 2416      | 2                             | 2416      | 2                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 9.09   | Call         | Bond Future | 727       | 1                             | 727       | 1                               | 328.00        |
| 25/06/2019 | 2044 On 06-February-20 | 9.74   | Call         | Bond Future | 2319      | 2                             | 2319      | 2                               | 328.00        |
| 25/06/2019 | 2044 On 06-February-20 | 9.76   | Call         | Bond Future | 2384      | 2                             | 2384      | 2                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 10.78  | Call         | Bond Future | 6844      | 7                             | 6844      | 7                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 9.78   | Call         | Bond Future | 2449      | 2                             | 2449      | 2                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 9.76   | Put          | Bond Future | 5657      | 6                             | 5657      | 6                               | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | 2044 On 06-February-20 | 9.78   | Put          | Bond Future        | 5552      | 6                             | 5552      | 6                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 10.78  | Put          | Bond Future        | 2099      | 2                             | 2099      | 2                               | 328.00        |
| 25/06/2019 | 2044 On 06-February-20 | 9.77   | Put          | Bond Future        | 5604      | 6                             | 5604      | 6                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 9.74   | Put          | Bond Future        | 5762      | 6                             | 5762      | 6                               | 0.00          |
| 25/06/2019 | 2044 On 06-February-20 | 9.09   | Put          | Bond Future        | 9998      | 10                            | 9998      | 10                              | 0.00          |
| 25/06/2019 | 2046 On 01-August-19   |        |              | Bond Future        | 113.70    | 113.7916                      | 113.7023  | 113.7916                        | 12,658.00     |
| 25/06/2019 | 2046 On 07-November-19 |        |              | Bond Future        | 114.26    | 114.3544                      | 114.2604  | 114.3544                        | 0.00          |
| 25/06/2019 | 2046 On 06-February-20 |        |              | Bond Future        | 116.46    | 116.5389                      | 116.4625  | 116.5389                        | 0.00          |
| 25/06/2019 | 2050 On 01-August-19   |        |              | Bond Future        | 117.70    | 117.2059                      | 117.7028  | 117.2059                        | 11,030.00     |
| 25/06/2019 | 2050 On 07-November-19 |        |              | Bond Future        | 120.06    | 119.5567                      | 120.0605  | 119.5567                        | 0.00          |
| 25/06/2019 | 2050 On 06-February-20 |        |              | Bond Future        | 120.54    | 120.0041                      | 120.5378  | 120.0041                        | 0.00          |
| 25/06/2019 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | AL37 On 01-August-19   |        |              | Index Future       | 654.46    | 654.0440                      | 654.4640  | 654.0440                        | 0.00          |
| 25/06/2019 | AL37 On 07-November-19 |        |              | Index Future       | 667.40    | 666.9880                      | 667.3990  | 666.9880                        | 0.00          |
| 25/06/2019 | AL37 On 06-February-20 |        |              | Index Future       | 680.10    | 679.5700                      | 680.1010  | 679.5700                        | 0.00          |
| 25/06/2019 | AL7T On 01-August-19   |        |              | Index Future       | 760.60    | 760.3630                      | 760.5980  | 760.3630                        | 0.00          |
| 25/06/2019 | AL7T On 07-November-19 |        |              | Index Future       | 775.63    | 775.4120                      | 775.6310  | 775.4120                        | 0.00          |
| 25/06/2019 | AL7T On 06-February-20 |        |              | Index Future       | 790.39    | 790.0390                      | 790.3930  | 790.0390                        | 0.00          |
| 25/06/2019 | ALBI On 01-August-19   |        |              | Index Future       | 676.33    | 676.0480                      | 676.3260  | 676.0480                        | 973.00        |
| 25/06/2019 | ALBI On 07-November-19 |        |              | Index Future       | 689.69    | 689.4280                      | 689.6940  | 689.4280                        | 0.00          |
| 25/06/2019 | ALBI On 06-February-20 |        |              | Index Future       | 702.82    | 702.4340                      | 702.8200  | 702.4340                        | 0.00          |
| 25/06/2019 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C048 On 28-February-48 |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/06/2019 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/06/2019 | ES33 On 01-August-19    |        |              | Bond Future        | 10.93     | 78.5319                       | 10.9337   | 78.5319                         | 350.00        |
| 25/06/2019 | ES33 On 07-November-19  |        |              | Bond Future        | 11.06     | 76.2925                       | 11.0555   | 76.2925                         | 0.00          |
| 25/06/2019 | ES33 On 06-February-20  |        |              | Bond Future        | 11.17     | 77.7320                       | 11.1667   | 77.7320                         | 0.00          |
| 25/06/2019 | ES42 On 01-August-19    |        |              | Bond Future        | 11.32     | 79.3927                       | 11.3244   | 79.3927                         | 4,919.00      |
| 25/06/2019 | ES42 On 07-November-19  |        |              | Bond Future        | 11.45     | 76.6987                       | 11.4483   | 76.6987                         | 0.00          |
| 25/06/2019 | ES42 On 06-February-20  |        |              | Bond Future        | 11.56     | 78.1460                       | 11.5573   | 78.1460                         | 0.00          |
| 25/06/2019 | GOVI On 01-August-19    |        |              | GOVI               | 669.23    | 668.9550                      | 669.2290  | 668.9550                        | 437.00        |
| 25/06/2019 | GOVI On 01-August-19    | 638.69 | Call         | GOVI               | 305390    | 30                            | 305390    | 30                              | 0.00          |
| 25/06/2019 | GOVI On 01-August-19    | 638.68 | Call         | GOVI               | 305490    | 30                            | 305490    | 30                              | 0.00          |
| 25/06/2019 | GOVI On 01-August-19    | 638.67 | Call         | GOVI               | 305590    | 30                            | 305590    | 30                              | 0.00          |
| 25/06/2019 | GOVI On 01-August-19    | 638.68 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 01-August-19    | 638.67 | Put          | GOVI               | 0         | 0                             | 0         | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | GOVI On 01-August-19    | 638.69 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  |        |              | GOVI               | 682.46    | 682.1950                      | 682.4560  | 682.1950                        | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  | 672.90 | Call         | GOVI               | 95560     | 9                             | 95560     | 9                               | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  | 672.91 | Call         | GOVI               | 95460     | 9                             | 95460     | 9                               | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  | 672.92 | Call         | GOVI               | 95360     | 9                             | 95360     | 9                               | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  | 672.91 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  | 672.92 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 07-November-19  | 672.90 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  |        |              | GOVI               | 695.45    | 695.0640                      | 695.4450  | 695.0640                        | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  | 703.15 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  | 703.14 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  | 703.13 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  | 703.13 | Put          | GOVI               | 76850     | 8                             | 76850     | 8                               | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  | 703.15 | Put          | GOVI               | 77050     | 8                             | 77050     | 8                               | 0.00          |
| 25/06/2019 | GOVI On 06-February-20  | 703.14 | Put          | GOVI               | 76950     | 8                             | 76950     | 8                               | 0.00          |
| 25/06/2019 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/06/2019 | IGOV On 01-August-19    |        |              | Index Future       | 260.61    | 260.3670                      | 260.6080  | 260.3670                        | 815.00        |
| 25/06/2019 | IGOV On 07-November-19  |        |              | Index Future       | 265.83    | 265.5890                      | 265.8280  | 265.5890                        | 218.00        |
| 25/06/2019 | IGOV On 06-February-20  |        |              | Index Future       | 270.95    | 270.6620                      | 270.9500  | 270.6620                        | 0.00          |
| 25/06/2019 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 99.85     | 99.8500                       | 99.8500   | 99.8500                         | 0.00          |
| 25/06/2019 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 101.84    | 101.8400                      | 101.8400  | 101.8400                        | 0.00          |
| 25/06/2019 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 102.69    | 102.6900                      | 102.6900  | 102.6900                        | 0.00          |
| 25/06/2019 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.56     | 98.5700                       | 98.5600   | 98.5700                         | 0.00          |
| 25/06/2019 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 101.99    | 101.9900                      | 101.9900  | 101.9900                        | 0.00          |
| 25/06/2019 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 98.81     | 98.8200                       | 98.8100   | 98.8200                         | 0.00          |
| 25/06/2019 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.44     | 95.4600                       | 95.4400   | 95.4600                         | 0.00          |
| 25/06/2019 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.45     | 94.4800                       | 94.4500   | 94.4800                         | 0.00          |
| 25/06/2019 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 93.42     | 93.4500                       | 93.4200   | 93.4500                         | 0.00          |
| 25/06/2019 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 93.36     | 93.3900                       | 93.3600   | 93.3900                         | 0.00          |
| 25/06/2019 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 95.36     | 95.3900                       | 95.3600   | 95.3900                         | 51.00         |
| 25/06/2019 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 95.31     | 95.3300                       | 95.3100   | 95.3300                         | 0.00          |
| 25/06/2019 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 96.30     | 96.3300                       | 96.3000   | 96.3300                         | 0.00          |
| 25/06/2019 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 100.07    | 100.0900                      | 100.0700  | 100.0900                        | 0.00          |
| 25/06/2019 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 101.17    | 101.1900                      | 101.1700  | 101.1900                        | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | IS05 On 22-March-23     |        |              | Interest Rate Swap     | 94.33     | 94.3400                       | 94.3300   | 94.3400                         | 0.00          |
| 25/06/2019 | IS05 On 20-June-23      |        |              | Interest Rate Swap     | 100.29    | 100.3000                      | 100.2900  | 100.3000                        | 0.00          |
| 25/06/2019 | IS05 On 19-September-23 |        |              | Interest Rate Swap     | 95.61     | 95.6400                       | 95.6100   | 95.6400                         | 0.00          |
| 25/06/2019 | IS10 On 17-December-25  |        |              | Interest Rate Swap     | 91.47     | 91.5500                       | 91.4700   | 91.5500                         | 0.00          |
| 25/06/2019 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 88.35     | 88.4300                       | 88.3500   | 88.4300                         | 0.00          |
| 25/06/2019 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 87.01     | 87.0900                       | 87.0100   | 87.0900                         | 0.00          |
| 25/06/2019 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 89.19     | 89.2500                       | 89.1900   | 89.2500                         | 0.00          |
| 25/06/2019 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 93.05     | 93.0900                       | 93.0500   | 93.0900                         | 0.00          |
| 25/06/2019 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 91.58     | 91.6100                       | 91.5800   | 91.6100                         | 0.00          |
| 25/06/2019 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 93.69     | 93.7100                       | 93.6900   | 93.7100                         | 0.00          |
| 25/06/2019 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 99.22     | 99.2300                       | 99.2200   | 99.2300                         | 0.00          |
| 25/06/2019 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 99.56     | 99.5800                       | 99.5600   | 99.5800                         | 0.00          |
| 25/06/2019 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 92.92     | 92.9500                       | 92.9200   | 92.9500                         | 0.00          |
| 25/06/2019 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 100.24    | 100.2700                      | 100.2400  | 100.2700                        | 0.00          |
| 25/06/2019 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 93.66     | 93.7000                       | 93.6600   | 93.7000                         | 0.00          |
| 25/06/2019 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 25/06/2019 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 25/06/2019 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 25/06/2019 | JBAF On 18-December-19  |        |              | Jibar Tradeable Future | 7.13      | 92.8700                       | 7.1300    | 92.8700                         | 0.00          |
| 25/06/2019 | R023 On 01-August-19    |        |              | Bond Future            | 7.28      | 104.7219                      | 7.2784    | 104.7219                        | 56,435.00     |
| 25/06/2019 | R023 On 01-August-19    | 8.93   | Call         | Bond Future            | 5000      | 5                             | 5000      | 5                               | 0.00          |
| 25/06/2019 | R023 On 01-August-19    | 8.95   | Call         | Bond Future            | 5058      | 5                             | 5058      | 5                               | 0.00          |
| 25/06/2019 | R023 On 01-August-19    | 8.94   | Call         | Bond Future            | 5029      | 5                             | 5029      | 5                               | 0.00          |
| 25/06/2019 | R023 On 01-August-19    | 8.94   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R023 On 01-August-19    | 8.95   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R023 On 01-August-19    | 8.93   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R023 On 07-November-19  |        |              | Bond Future            | 7.27      | 102.8626                      | 7.2675    | 102.8626                        | 0.00          |
| 25/06/2019 | R023 On 07-November-19  | 7.98   | Call         | Bond Future            | 2258      | 2                             | 2258      | 2                               | 0.00          |
| 25/06/2019 | R023 On 07-November-19  | 7.99   | Call         | Bond Future            | 2283      | 2                             | 2283      | 2                               | 0.00          |
| 25/06/2019 | R023 On 07-November-19  | 8.00   | Call         | Bond Future            | 2308      | 2                             | 2308      | 2                               | 0.00          |
| 25/06/2019 | R023 On 07-November-19  | 8.00   | Put          | Bond Future            | 202       | 0                             | 202       | 0                               | 0.00          |
| 25/06/2019 | R023 On 07-November-19  | 7.99   | Put          | Bond Future            | 205       | 0                             | 205       | 0                               | 0.00          |
| 25/06/2019 | R023 On 07-November-19  | 7.98   | Put          | Bond Future            | 208       | 0                             | 208       | 0                               | 0.00          |
| 25/06/2019 | R023 On 06-February-20  |        |              | Bond Future            | 7.23      | 104.8033                      | 7.2322    | 104.8033                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R023 On 06-February-20 | 7.52   | Call         | Bond Future | 1393      | 1                             | 1393      | 1                               | 0.00          |
| 25/06/2019 | R023 On 06-February-20 | 7.54   | Call         | Bond Future | 1432      | 1                             | 1432      | 1                               | 0.00          |
| 25/06/2019 | R023 On 06-February-20 | 7.53   | Call         | Bond Future | 1412      | 1                             | 1412      | 1                               | 0.00          |
| 25/06/2019 | R023 On 06-February-20 | 7.53   | Put          | Bond Future | 608       | 1                             | 608       | 1                               | 0.00          |
| 25/06/2019 | R023 On 06-February-20 | 7.54   | Put          | Bond Future | 600       | 1                             | 600       | 1                               | 0.00          |
| 25/06/2019 | R023 On 06-February-20 | 7.52   | Put          | Bond Future | 615       | 1                             | 615       | 1                               | 0.00          |
| 25/06/2019 | R035 On 01-August-19   |        |              | Bond Future | 9.68      | 97.4098                       | 9.6752    | 97.4098                         | 66,257.00     |
| 25/06/2019 | R035 On 01-August-19   | 10.24  | Call         | Bond Future | 4332      | 4                             | 4332      | 4                               | 0.00          |
| 25/06/2019 | R035 On 01-August-19   | 10.23  | Call         | Bond Future | 4269      | 4                             | 4269      | 4                               | 0.00          |
| 25/06/2019 | R035 On 01-August-19   | 10.22  | Call         | Bond Future | 4205      | 4                             | 4205      | 4                               | 0.00          |
| 25/06/2019 | R035 On 01-August-19   | 10.23  | Put          | Bond Future | 196       | 0                             | 196       | 0                               | 0.00          |
| 25/06/2019 | R035 On 01-August-19   | 10.22  | Put          | Bond Future | 203       | 0                             | 203       | 0                               | 0.00          |
| 25/06/2019 | R035 On 01-August-19   | 10.24  | Put          | Bond Future | 189       | 0                             | 189       | 0                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 |        |              | Bond Future | 9.75      | 94.8350                       | 9.7509    | 94.8350                         | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 8.92   | Call         | Bond Future | 405       | 0                             | 405       | 0                               | 3,500.00      |
| 25/06/2019 | R035 On 07-November-19 | 9.52   | Call         | Bond Future | 1745      | 2                             | 1745      | 2                               | 3,500.00      |
| 25/06/2019 | R035 On 07-November-19 | 9.87   | Call         | Bond Future | 3045      | 3                             | 3045      | 3                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 9.88   | Call         | Bond Future | 3087      | 3                             | 3087      | 3                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 9.89   | Call         | Bond Future | 3130      | 3                             | 3130      | 3                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 10.21  | Call         | Bond Future | 4651      | 5                             | 4651      | 5                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 9.88   | Put          | Bond Future | 2131      | 2                             | 2131      | 2                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 9.87   | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 10.21  | Put          | Bond Future | 1314      | 1                             | 1314      | 1                               | 3,500.00      |
| 25/06/2019 | R035 On 07-November-19 | 9.89   | Put          | Bond Future | 2100      | 2                             | 2100      | 2                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 9.52   | Put          | Bond Future | 3493      | 4                             | 3493      | 4                               | 0.00          |
| 25/06/2019 | R035 On 07-November-19 | 8.92   | Put          | Bond Future | 6925      | 7                             | 6925      | 7                               | 0.00          |
| 25/06/2019 | R035 On 06-February-20 |        |              | Bond Future | 9.82      | 96.6243                       | 9.8175    | 96.6243                         | 0.00          |
| 25/06/2019 | R035 On 06-February-20 | 9.61   | Call         | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 25/06/2019 | R035 On 06-February-20 | 9.60   | Call         | Bond Future | 2670      | 3                             | 2670      | 3                               | 0.00          |
| 25/06/2019 | R035 On 06-February-20 | 9.59   | Call         | Bond Future | 2636      | 3                             | 2636      | 3                               | 0.00          |
| 25/06/2019 | R035 On 06-February-20 | 9.59   | Put          | Bond Future | 4332      | 4                             | 4332      | 4                               | 0.00          |
| 25/06/2019 | R035 On 06-February-20 | 9.61   | Put          | Bond Future | 4249      | 4                             | 4249      | 4                               | 0.00          |
| 25/06/2019 | R035 On 06-February-20 | 9.60   | Put          | Bond Future | 4290      | 4                             | 4290      | 4                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   |        |              | Bond Future | 8.17      | 113.9758                      | 8.1722    | 113.9758                        | 128,255.00    |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R186 On 01-August-19   | 9.52   | Call         | Bond Future | 7600      | 8                             | 7600      | 8                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.30   | Call         | Bond Future | 1276      | 1                             | 1276      | 1                               | 6,000.00      |
| 25/06/2019 | R186 On 01-August-19   | 9.05   | Call         | Bond Future | 5041      | 5                             | 5041      | 5                               | 6,000.00      |
| 25/06/2019 | R186 On 01-August-19   | 9.54   | Call         | Bond Future | 7707      | 8                             | 7707      | 8                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.38   | Call         | Bond Future | 1599      | 2                             | 1599      | 2                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 9.53   | Call         | Bond Future | 7653      | 8                             | 7653      | 8                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 9.22   | Call         | Bond Future | 5972      | 6                             | 5972      | 6                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.70   | Call         | Bond Future | 3148      | 3                             | 3148      | 3                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 10.08  | Call         | Bond Future | 10560     | 11                            | 10560     | 11                              | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.55   | Call         | Bond Future | 2382      | 2                             | 2382      | 2                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.38   | Put          | Bond Future | 382       | 0                             | 382       | 0                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.70   | Put          | Bond Future | 91        | 0                             | 91        | 0                               | 3,100.00      |
| 25/06/2019 | R186 On 01-August-19   | 9.54   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 9.22   | Put          | Bond Future | 6         | 0                             | 6         | 0                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 9.53   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 10.08  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 6,000.00      |
| 25/06/2019 | R186 On 01-August-19   | 8.55   | Put          | Bond Future | 182       | 0                             | 182       | 0                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 9.05   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 8.30   | Put          | Bond Future | 526       | 1                             | 526       | 1                               | 0.00          |
| 25/06/2019 | R186 On 01-August-19   | 9.52   | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 |        |              | Bond Future | 8.21      | 116.2318                      | 8.2103    | 116.2318                        | 2,660.00      |
| 25/06/2019 | R186 On 07-November-19 | 8.73   | Call         | Bond Future | 3647      | 4                             | 3647      | 4                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.94   | Call         | Bond Future | 4583      | 5                             | 4583      | 5                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.23   | Call         | Bond Future | 1775      | 2                             | 1775      | 2                               | 5,000.00      |
| 25/06/2019 | R186 On 07-November-19 | 8.96   | Call         | Bond Future | 4675      | 5                             | 4675      | 5                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.95   | Call         | Bond Future | 4629      | 5                             | 4629      | 5                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.96   | Put          | Bond Future | 497       | 1                             | 497       | 1                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.23   | Put          | Bond Future | 1663      | 2                             | 1663      | 2                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.95   | Put          | Bond Future | 505       | 1                             | 505       | 1                               | 0.00          |
| 25/06/2019 | R186 On 07-November-19 | 8.73   | Put          | Bond Future | 729       | 1                             | 729       | 1                               | 5,000.00      |
| 25/06/2019 | R186 On 07-November-19 | 8.94   | Put          | Bond Future | 514       | 1                             | 514       | 1                               | 0.00          |
| 25/06/2019 | R186 On 06-February-20 |        |              | Bond Future | 8.23      | 113.1182                      | 8.2342    | 113.1182                        | 0.00          |
| 25/06/2019 | R186 On 06-February-20 | 8.55   | Call         | Bond Future | 3249      | 3                             | 3249      | 3                               | 0.00          |
| 25/06/2019 | R186 On 06-February-20 | 8.57   | Call         | Bond Future | 3324      | 3                             | 3324      | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R186 On 06-February-20 | 8.56   | Call         | Bond Future | 3287      | 3                             | 3287      | 3                               | 0.00          |
| 25/06/2019 | R186 On 06-February-20 | 8.56   | Put          | Bond Future | 1499      | 2                             | 1499      | 2                               | 0.00          |
| 25/06/2019 | R186 On 06-February-20 | 8.57   | Put          | Bond Future | 1483      | 2                             | 1483      | 2                               | 0.00          |
| 25/06/2019 | R186 On 06-February-20 | 8.55   | Put          | Bond Future | 1516      | 2                             | 1516      | 2                               | 0.00          |
| 25/06/2019 | R197 On 01-August-19   |        |              | Bond Future | 302.26    | 302.2262                      | 302.2619  | 302.2262                        | 2,507.00      |
| 25/06/2019 | R197 On 07-November-19 |        |              | Bond Future | 308.32    | 308.2880                      | 308.3167  | 308.2880                        | 0.00          |
| 25/06/2019 | R197 On 06-February-20 |        |              | Bond Future | 306.60    | 306.5143                      | 306.5958  | 306.5143                        | 0.00          |
| 25/06/2019 | R202 On 01-August-19   |        |              | Bond Future | 232.15    | 232.1181                      | 232.1490  | 232.1181                        | 9,579.00      |
| 25/06/2019 | R202 On 07-November-19 |        |              | Bond Future | 236.80    | 236.7738                      | 236.7994  | 236.7738                        | 0.00          |
| 25/06/2019 | R202 On 06-February-20 |        |              | Bond Future | 237.29    | 237.2267                      | 237.2926  | 237.2267                        | 0.00          |
| 25/06/2019 | R207 On 01-August-19   |        |              | Bond Future | 6.00      | 100.9424                      | 6.0008    | 100.9424                        | 4,891.00      |
| 25/06/2019 | R207 On 01-August-19   | 7.33   | Call         | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 25/06/2019 | R207 On 01-August-19   | 7.34   | Call         | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 25/06/2019 | R207 On 01-August-19   | 7.35   | Call         | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 25/06/2019 | R207 On 01-August-19   | 7.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R207 On 01-August-19   | 7.33   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R207 On 01-August-19   | 7.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R207 On 07-November-19 |        |              | Bond Future | 3.84      | 102.9404                      | 3.8400    | 102.9404                        | 0.00          |
| 25/06/2019 | R207 On 07-November-19 | 2.07   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R207 On 07-November-19 | 2.08   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R207 On 07-November-19 | 2.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R207 On 07-November-19 | 2.06   | Put          | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 25/06/2019 | R207 On 07-November-19 | 2.07   | Put          | Bond Future | 318       | 0                             | 318       | 0                               | 0.00          |
| 25/06/2019 | R207 On 07-November-19 | 2.08   | Put          | Bond Future | 316       | 0                             | 316       | 0                               | 0.00          |
| 25/06/2019 | R208 On 01-August-19   |        |              | Bond Future | 6.34      | 102.9892                      | 6.3393    | 102.9892                        | 10,796.00     |
| 25/06/2019 | R208 On 01-August-19   | 8.17   | Call         | Bond Future | 2789      | 3                             | 2789      | 3                               | 0.00          |
| 25/06/2019 | R208 On 01-August-19   | 8.16   | Call         | Bond Future | 2774      | 3                             | 2774      | 3                               | 0.00          |
| 25/06/2019 | R208 On 01-August-19   | 8.15   | Call         | Bond Future | 2759      | 3                             | 2759      | 3                               | 0.00          |
| 25/06/2019 | R208 On 01-August-19   | 8.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R208 On 01-August-19   | 8.17   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R208 On 01-August-19   | 8.16   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/06/2019 | R208 On 07-November-19 |        |              | Bond Future | 6.11      | 101.6234                      | 6.1139    | 101.6234                        | 0.00          |
| 25/06/2019 | R208 On 07-November-19 | 6.84   | Call         | Bond Future | 982       | 1                             | 982       | 1                               | 0.00          |
| 25/06/2019 | R208 On 07-November-19 | 6.83   | Call         | Bond Future | 970       | 1                             | 970       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R208 On 07-November-19 | 6.82   | Call         | Bond Future | 958       | 1                             | 958       | 1                               | 0.00          |
| 25/06/2019 | R208 On 07-November-19 | 6.83   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 25/06/2019 | R208 On 07-November-19 | 6.82   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 25/06/2019 | R208 On 07-November-19 | 6.84   | Put          | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 25/06/2019 | R208 On 06-February-20 |        |              | Bond Future | 5.75      | 103.5408                      | 5.7452    | 103.5408                        | 0.00          |
| 25/06/2019 | R208 On 06-February-20 | 6.12   | Call         | Bond Future | 509       | 1                             | 509       | 1                               | 0.00          |
| 25/06/2019 | R208 On 06-February-20 | 6.13   | Call         | Bond Future | 518       | 1                             | 518       | 1                               | 0.00          |
| 25/06/2019 | R208 On 06-February-20 | 6.14   | Call         | Bond Future | 526       | 1                             | 526       | 1                               | 0.00          |
| 25/06/2019 | R208 On 06-February-20 | 6.14   | Put          | Bond Future | 96        | 0                             | 96        | 0                               | 0.00          |
| 25/06/2019 | R208 On 06-February-20 | 6.12   | Put          | Bond Future | 101       | 0                             | 101       | 0                               | 0.00          |
| 25/06/2019 | R208 On 06-February-20 | 6.13   | Put          | Bond Future | 98        | 0                             | 98        | 0                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   |        |              | Bond Future | 9.65      | 74.2883                       | 9.6524    | 74.2883                         | 89,261.00     |
| 25/06/2019 | R209 On 01-August-19   | 10.15  | Call         | Bond Future | 3357      | 3                             | 3357      | 3                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 9.30   | Call         | Bond Future | 295       | 0                             | 295       | 0                               | 7,560.00      |
| 25/06/2019 | R209 On 01-August-19   | 10.17  | Call         | Bond Future | 3462      | 3                             | 3462      | 3                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 10.16  | Call         | Bond Future | 3409      | 3                             | 3409      | 3                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 9.80   | Call         | Bond Future | 1680      | 2                             | 1680      | 2                               | 7,560.00      |
| 25/06/2019 | R209 On 01-August-19   | 10.46  | Call         | Bond Future | 5041      | 5                             | 5041      | 5                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 10.46  | Put          | Bond Future | 74        | 0                             | 74        | 0                               | 7,560.00      |
| 25/06/2019 | R209 On 01-August-19   | 10.16  | Put          | Bond Future | 227       | 0                             | 227       | 0                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 9.30   | Put          | Bond Future | 2632      | 3                             | 2632      | 3                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 9.80   | Put          | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 10.15  | Put          | Bond Future | 235       | 0                             | 235       | 0                               | 0.00          |
| 25/06/2019 | R209 On 01-August-19   | 10.17  | Put          | Bond Future | 219       | 0                             | 219       | 0                               | 0.00          |
| 25/06/2019 | R209 On 07-November-19 |        |              | Bond Future | 9.72      | 72.6066                       | 9.7181    | 72.6066                         | 0.00          |
| 25/06/2019 | R209 On 07-November-19 | 9.80   | Call         | Bond Future | 2498      | 3                             | 2498      | 3                               | 0.00          |
| 25/06/2019 | R209 On 07-November-19 | 9.82   | Call         | Bond Future | 2570      | 3                             | 2570      | 3                               | 0.00          |
| 25/06/2019 | R209 On 07-November-19 | 9.81   | Call         | Bond Future | 2534      | 3                             | 2534      | 3                               | 0.00          |
| 25/06/2019 | R209 On 07-November-19 | 9.81   | Put          | Bond Future | 1950      | 2                             | 1950      | 2                               | 0.00          |
| 25/06/2019 | R209 On 07-November-19 | 9.82   | Put          | Bond Future | 1922      | 2                             | 1922      | 2                               | 0.00          |
| 25/06/2019 | R209 On 07-November-19 | 9.80   | Put          | Bond Future | 1977      | 2                             | 1977      | 2                               | 0.00          |
| 25/06/2019 | R209 On 06-February-20 |        |              | Bond Future | 9.77      | 73.9765                       | 9.7733    | 73.9765                         | 0.00          |
| 25/06/2019 | R209 On 06-February-20 | 9.51   | Call         | Bond Future | 2155      | 2                             | 2155      | 2                               | 0.00          |
| 25/06/2019 | R209 On 06-February-20 | 9.52   | Call         | Bond Future | 2184      | 2                             | 2184      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R209 On 06-February-20 | 9.50   | Call         | Bond Future | 2127      | 2                             | 2127      | 2                               | 0.00          |
| 25/06/2019 | R209 On 06-February-20 | 9.50   | Put          | Bond Future | 3888      | 4                             | 3888      | 4                               | 0.00          |
| 25/06/2019 | R209 On 06-February-20 | 9.51   | Put          | Bond Future | 3851      | 4                             | 3851      | 4                               | 0.00          |
| 25/06/2019 | R209 On 06-February-20 | 9.52   | Put          | Bond Future | 3814      | 4                             | 3814      | 4                               | 0.00          |
| 25/06/2019 | R210 On 01-August-19   |        |              | Bond Future | 190.05    | 190.0269                      | 190.0513  | 190.0269                        | 2,142.00      |
| 25/06/2019 | R210 On 07-November-19 |        |              | Bond Future | 191.25    | 191.2317                      | 191.2517  | 191.2317                        | 0.00          |
| 25/06/2019 | R210 On 06-February-20 |        |              | Bond Future | 194.94    | 194.8845                      | 194.9377  | 194.8845                        | 0.00          |
| 25/06/2019 | R212 On 01-August-19   |        |              | Bond Future | 159.86    | 159.8468                      | 159.8649  | 159.8468                        | 6,690.00      |
| 25/06/2019 | R212 On 07-November-19 |        |              | Bond Future | 163.07    | 163.0530                      | 163.0673  | 163.0530                        | 0.00          |
| 25/06/2019 | R212 On 06-February-20 |        |              | Bond Future | 163.96    | 163.9213                      | 163.9638  | 163.9213                        | 0.00          |
| 25/06/2019 | R213 On 01-August-19   |        |              | Bond Future | 9.16      | 87.7968                       | 9.1555    | 87.7968                         | 17,378.00     |
| 25/06/2019 | R213 On 01-August-19   | 9.98   | Call         | Bond Future | 5039      | 5                             | 5039      | 5                               | 0.00          |
| 25/06/2019 | R213 On 01-August-19   | 10.00  | Call         | Bond Future | 5152      | 5                             | 5152      | 5                               | 0.00          |
| 25/06/2019 | R213 On 01-August-19   | 9.99   | Call         | Bond Future | 5096      | 5                             | 5096      | 5                               | 0.00          |
| 25/06/2019 | R213 On 01-August-19   | 9.98   | Put          | Bond Future | 42        | 0                             | 42        | 0                               | 0.00          |
| 25/06/2019 | R213 On 01-August-19   | 10.00  | Put          | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 25/06/2019 | R213 On 01-August-19   | 9.99   | Put          | Bond Future | 41        | 0                             | 41        | 0                               | 0.00          |
| 25/06/2019 | R213 On 07-November-19 |        |              | Bond Future | 9.22      | 85.9830                       | 9.2193    | 85.9830                         | 3,080.00      |
| 25/06/2019 | R213 On 07-November-19 | 9.58   | Call         | Bond Future | 3409      | 3                             | 3409      | 3                               | 0.00          |
| 25/06/2019 | R213 On 07-November-19 | 9.60   | Call         | Bond Future | 3494      | 3                             | 3494      | 3                               | 0.00          |
| 25/06/2019 | R213 On 07-November-19 | 9.59   | Call         | Bond Future | 3452      | 3                             | 3452      | 3                               | 0.00          |
| 25/06/2019 | R213 On 07-November-19 | 9.58   | Put          | Bond Future | 1211      | 1                             | 1211      | 1                               | 0.00          |
| 25/06/2019 | R213 On 07-November-19 | 9.60   | Put          | Bond Future | 1176      | 1                             | 1176      | 1                               | 0.00          |
| 25/06/2019 | R213 On 07-November-19 | 9.59   | Put          | Bond Future | 1194      | 1                             | 1194      | 1                               | 0.00          |
| 25/06/2019 | R213 On 06-February-20 |        |              | Bond Future | 9.27      | 87.6053                       | 9.2738    | 87.6053                         | 0.00          |
| 25/06/2019 | R213 On 06-February-20 | 9.28   | Call         | Bond Future | 2749      | 3                             | 2749      | 3                               | 0.00          |
| 25/06/2019 | R213 On 06-February-20 | 9.27   | Call         | Bond Future | 2716      | 3                             | 2716      | 3                               | 0.00          |
| 25/06/2019 | R213 On 06-February-20 | 9.26   | Call         | Bond Future | 2683      | 3                             | 2683      | 3                               | 0.00          |
| 25/06/2019 | R213 On 06-February-20 | 9.27   | Put          | Bond Future | 2739      | 3                             | 2739      | 3                               | 0.00          |
| 25/06/2019 | R213 On 06-February-20 | 9.26   | Put          | Bond Future | 2768      | 3                             | 2768      | 3                               | 0.00          |
| 25/06/2019 | R213 On 06-February-20 | 9.28   | Put          | Bond Future | 2711      | 3                             | 2711      | 3                               | 0.00          |
| 25/06/2019 | R214 On 01-August-19   |        |              | Bond Future | 9.96      | 72.2340                       | 9.9639    | 72.2340                         | 10,625.00     |
| 25/06/2019 | R214 On 01-August-19   | 10.33  | Call         | Bond Future | 2736      | 3                             | 2736      | 3                               | 0.00          |
| 25/06/2019 | R214 On 01-August-19   | 10.34  | Call         | Bond Future | 2786      | 3                             | 2786      | 3                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R214 On 01-August-19   | 10.32  | Call         | Bond Future | 2685      | 3                             | 2685      | 3                               | 0.00          |
| 25/06/2019 | R214 On 01-August-19   | 10.32  | Put          | Bond Future | 390       | 0                             | 390       | 0                               | 0.00          |
| 25/06/2019 | R214 On 01-August-19   | 10.33  | Put          | Bond Future | 378       | 0                             | 378       | 0                               | 0.00          |
| 25/06/2019 | R214 On 01-August-19   | 10.34  | Put          | Bond Future | 366       | 0                             | 366       | 0                               | 0.00          |
| 25/06/2019 | R214 On 07-November-19 |        |              | Bond Future | 10.04     | 70.3659                       | 10.0361   | 70.3659                         | 0.00          |
| 25/06/2019 | R214 On 07-November-19 | 10.01  | Call         | Bond Future | 2265      | 2                             | 2265      | 2                               | 0.00          |
| 25/06/2019 | R214 On 07-November-19 | 10.00  | Call         | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |
| 25/06/2019 | R214 On 07-November-19 | 10.02  | Call         | Bond Future | 2299      | 2                             | 2299      | 2                               | 0.00          |
| 25/06/2019 | R214 On 07-November-19 | 10.00  | Put          | Bond Future | 2468      | 3                             | 2468      | 3                               | 0.00          |
| 25/06/2019 | R214 On 07-November-19 | 10.01  | Put          | Bond Future | 2436      | 2                             | 2436      | 2                               | 0.00          |
| 25/06/2019 | R214 On 07-November-19 | 10.02  | Put          | Bond Future | 2404      | 2                             | 2404      | 2                               | 0.00          |
| 25/06/2019 | R214 On 06-February-20 |        |              | Bond Future | 10.10     | 71.6936                       | 10.0998   | 71.6936                         | 0.00          |
| 25/06/2019 | R214 On 06-February-20 | 9.71   | Call         | Bond Future | 1984      | 2                             | 1984      | 2                               | 0.00          |
| 25/06/2019 | R214 On 06-February-20 | 9.73   | Call         | Bond Future | 2039      | 2                             | 2039      | 2                               | 0.00          |
| 25/06/2019 | R214 On 06-February-20 | 9.72   | Call         | Bond Future | 2011      | 2                             | 2011      | 2                               | 0.00          |
| 25/06/2019 | R214 On 06-February-20 | 9.72   | Put          | Bond Future | 4540      | 5                             | 4540      | 5                               | 0.00          |
| 25/06/2019 | R214 On 06-February-20 | 9.73   | Put          | Bond Future | 4499      | 5                             | 4499      | 5                               | 0.00          |
| 25/06/2019 | R214 On 06-February-20 | 9.71   | Put          | Bond Future | 4581      | 5                             | 4581      | 5                               | 0.00          |
| 25/06/2019 | R248 On 01-August-19   |        |              | Bond Future | 9.98      | 92.1253                       | 9.9790    | 92.1253                         | 102,804.00    |
| 25/06/2019 | R248 On 01-August-19   | 10.36  | Call         | Bond Future | 3555      | 3                             | 3555      | 3                               | 0.00          |
| 25/06/2019 | R248 On 01-August-19   | 10.35  | Call         | Bond Future | 3491      | 3                             | 3491      | 3                               | 0.00          |
| 25/06/2019 | R248 On 01-August-19   | 10.34  | Call         | Bond Future | 3427      | 3                             | 3427      | 3                               | 0.00          |
| 25/06/2019 | R248 On 01-August-19   | 10.35  | Put          | Bond Future | 450       | 0                             | 450       | 0                               | 0.00          |
| 25/06/2019 | R248 On 01-August-19   | 10.34  | Put          | Bond Future | 466       | 0                             | 466       | 0                               | 0.00          |
| 25/06/2019 | R248 On 01-August-19   | 10.36  | Put          | Bond Future | 436       | 0                             | 436       | 0                               | 0.00          |
| 25/06/2019 | R248 On 07-November-19 |        |              | Bond Future | 10.05     | 89.5095                       | 10.0514   | 89.5095                         | 2,048.00      |
| 25/06/2019 | R248 On 07-November-19 | 10.03  | Call         | Bond Future | 2820      | 3                             | 2820      | 3                               | 0.00          |
| 25/06/2019 | R248 On 07-November-19 | 10.02  | Call         | Bond Future | 2778      | 3                             | 2778      | 3                               | 0.00          |
| 25/06/2019 | R248 On 07-November-19 | 10.01  | Call         | Bond Future | 2735      | 3                             | 2735      | 3                               | 0.00          |
| 25/06/2019 | R248 On 07-November-19 | 10.02  | Put          | Bond Future | 3041      | 3                             | 3041      | 3                               | 0.00          |
| 25/06/2019 | R248 On 07-November-19 | 10.01  | Put          | Bond Future | 3082      | 3                             | 3082      | 3                               | 0.00          |
| 25/06/2019 | R248 On 07-November-19 | 10.03  | Put          | Bond Future | 2999      | 3                             | 2999      | 3                               | 0.00          |
| 25/06/2019 | R248 On 06-February-20 |        |              | Bond Future | 10.12     | 91.1982                       | 10.1155   | 91.1982                         | 0.00          |
| 25/06/2019 | R248 On 06-February-20 | 9.71   | Call         | Bond Future | 2392      | 2                             | 2392      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/06/2019 | R248 On 06-February-20 | 9.72   | Call         | Bond Future | 2426      | 2                             | 2426      | 2                               | 0.00          |
| 25/06/2019 | R248 On 06-February-20 | 9.70   | Call         | Bond Future | 2358      | 2                             | 2358      | 2                               | 0.00          |
| 25/06/2019 | R248 On 06-February-20 | 9.72   | Put          | Bond Future | 5794      | 6                             | 5794      | 6                               | 0.00          |
| 25/06/2019 | R248 On 06-February-20 | 9.70   | Put          | Bond Future | 5903      | 6                             | 5903      | 6                               | 0.00          |
| 25/06/2019 | R248 On 06-February-20 | 9.71   | Put          | Bond Future | 5848      | 6                             | 5848      | 6                               | 0.00          |