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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 2025 On 01-August-19 | | | Bond Future | 135.65 | 135.6561 | 135.6529 | 135.6561 | 0.00 |
| 01/08/2019 | 2025 On 07-November-19 | | | Bond Future | 138.28 | 138.2867 | 138.2836 | 138.2867 | 1,451.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2025 On 06-February-20 | | | Bond Future | 139.33 | 139.3349 | 139.3317 | 139.3349 | 0.00 |
| 01/08/2019 | 2025 On 07-May-20 | | | Bond Future | 141.96 | 141.9652 | 141.9620 | 141.9652 | 0.00 |
| 01/08/2019 | 2029 On 01-August-19 | | | Bond Future | 102.20 | 102.1990 | 102.1971 | 102.1990 | 0.00 |
| 01/08/2019 | 2029 On 07-November-19 | | | Bond Future | 102.86 | 103.0868 | 102.8606 | 103.0868 | 4,260.00 |
| 01/08/2019 | 2029 On 06-February-20 | | | Bond Future | 104.74 | 104.9669 | 104.7366 | 104.9669 | 0.00 |
| 01/08/2019 | 2029 On 07-May-20 | | | Bond Future | 105.60 | 105.8357 | 105.6009 | 105.8357 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | | | Bond Future | 9.02 | 93.5554 | 9.0200 | 93.5554 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.22 | Call | Bond Future | 1265 | 2 | 1265 | 2 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.69 | Call | Bond Future | 4150 | 4 | 4150 | 4 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 8.35 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.68 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 5458 | 6 | 5458 | 6 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 5517 | 6 | 5517 | 6 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 8.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.15 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.27 | Call | Bond Future | 1578 | 2 | 1578 | 2 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.08 | Call | Bond Future | 382 | 1 | 382 | 1 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 8.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.24 | Call | Bond Future | 1390 | 2 | 1390 | 2 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 5399 | 6 | 5399 | 6 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 8.77 | Put | Bond Future | 1614 | 1 | 1614 | 1 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.68 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 8.67 | Put | Bond Future | 2270 | 2 | 2270 | 2 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2030 On 01-August-19 | 8.35 | Put | Bond Future | 4410 | 4 | 4410 | 4 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | | | Bond Future | 9.09 | 95.3445 | 9.0891 | 95.3445 | 71,067.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2030 On 07-November-19 | 9.10 | Call | Bond Future | 1702 | 2 | 1702 | 2 | 5,500.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.48 | Call | Bond Future | 3205 | 3 | 3205 | 3 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 8.60 | Call | Bond Future | 492 | 1 | 492 | 1 | 5,500.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.49 | Call | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.76 | Call | Bond Future | 4539 | 5 | 4539 | 5 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.47 | Call | Bond Future | 3161 | 3 | 3161 | 3 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.12 | Call | Bond Future | 1769 | 2 | 1769 | 2 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.70 | Call | Bond Future | 4243 | 4 | 4243 | 4 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 8.95 | Call | Bond Future | 1244 | 1 | 1244 | 1 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 8.57 | Call | Bond Future | 446 | 1 | 446 | 1 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 8.95 | Put | Bond Future | 2120 | 2 | 2120 | 2 | 5,000.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.70 | Put | Bond Future | 524 | 0 | 524 | 0 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.47 | Put | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.12 | Put | Bond Future | 1576 | 1 | 1576 | 1 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 8.57 | Put | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.48 | Put | Bond Future | 803 | 1 | 803 | 1 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 8.60 | Put | Bond Future | 3618 | 3 | 3618 | 3 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.10 | Put | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.49 | Put | Bond Future | 788 | 1 | 788 | 1 | 0.00 |
| 01/08/2019 | 2030 On 07-November-19 | 9.76 | Put | Bond Future | 466 | 0 | 466 | 0 | 5,500.00 |
| 01/08/2019 | 2030 On 06-February-20 | | | Bond Future | 9.15 | 93.0518 | 9.1546 | 93.0518 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.00 | Call | Bond Future | 1973 | 0 | 1973 | 0 | 5,820.00 |
| 01/08/2019 | 2030 On 06-February-20 | 8.40 | Call | Bond Future | 645 | 0 | 645 | 0 | 5,820.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 2404 | 3 | 2404 | 3 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 2437 | 3 | 2437 | 3 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 2470 | 3 | 2470 | 3 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 2437 | 2 | 2437 | 2 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 8.40 | Put | Bond Future | 5426 | 0 | 5426 | 0 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 2494 | 2 | 2494 | 2 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 2465 | 2 | 2465 | 2 | 0.00 |
| 01/08/2019 | 2030 On 06-February-20 | 9.00 | Put | Bond Future | 2927 | 0 | 2927 | 0 | 0.00 |
| 01/08/2019 | 2030 On 07-May-20 | | | Bond Future | 9.22 | 94.7875 | 9.2159 | 94.7875 | 0.00 |
| 01/08/2019 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 1698 | 2 | 1698 | 2 | 0.00 |
| 01/08/2019 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 1673 | 2 | 1673 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 1648 | 2 | 1648 | 2 | 0.00 |
| 01/08/2019 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 4279 | 4 | 4279 | 4 | 0.00 |
| 01/08/2019 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 4317 | 4 | 4317 | 4 | 0.00 |
| 01/08/2019 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 4242 | 4 | 4242 | 4 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | | | Bond Future | 9.38 | 94.9020 | 9.3750 | 94.9020 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 4881 | 5 | 4881 | 5 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 4753 | 5 | 4753 | 5 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2032 On 07-November-19 | | | Bond Future | 9.45 | 92.5573 | 9.4530 | 92.5573 | 50,143.00 |
| 01/08/2019 | 2032 On 07-November-19 | 9.72 | Call | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 01/08/2019 | 2032 On 07-November-19 | 9.71 | Call | Bond Future | 2858 | 3 | 2858 | 3 | 0.00 |
| 01/08/2019 | 2032 On 07-November-19 | 9.70 | Call | Bond Future | 2814 | 3 | 2814 | 3 | 0.00 |
| 01/08/2019 | 2032 On 07-November-19 | 9.71 | Put | Bond Future | 1141 | 1 | 1141 | 1 | 0.00 |
| 01/08/2019 | 2032 On 07-November-19 | 9.70 | Put | Bond Future | 1163 | 1 | 1163 | 1 | 0.00 |
| 01/08/2019 | 2032 On 07-November-19 | 9.72 | Put | Bond Future | 1119 | 1 | 1119 | 1 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | | | Bond Future | 9.53 | 94.2231 | 9.5253 | 94.2231 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 2284 | 2 | 2284 | 2 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 2220 | 2 | 2220 | 2 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 3194 | 3 | 3194 | 3 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 3159 | 3 | 3159 | 3 | 0.00 |
| 01/08/2019 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 3123 | 3 | 3123 | 3 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | | | Bond Future | 9.59 | 91.8200 | 9.5920 | 91.8200 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 4804 | 5 | 4804 | 5 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 01/08/2019 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 01/08/2019 | 2033 On 01-August-19 | | | Bond Future | 103.03 | 103.0314 | 103.0298 | 103.0314 | 0.00 |
| 01/08/2019 | 2033 On 07-November-19 | | | Bond Future | 103.86 | 103.8598 | 103.8582 | 103.8598 | 6,140.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2033 On 06-February-20 | | | Bond Future | 105.75 | 105.7540 | 105.7525 | 105.7540 | 0.00 |
| 01/08/2019 | 2033 On 07-May-20 | | | Bond Future | 106.55 | 106.5545 | 106.5529 | 106.5545 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | | | Bond Future | 9.77 | 89.7360 | 9.7650 | 89.7360 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 4020 | 4 | 4020 | 4 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2037 On 07-November-19 | | | Bond Future | 9.82 | 91.4520 | 9.8172 | 91.4520 | 61,145.00 |
| 01/08/2019 | 2037 On 07-November-19 | 9.95 | Call | Bond Future | 2678 | 3 | 2678 | 3 | 0.00 |
| 01/08/2019 | 2037 On 07-November-19 | 9.97 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 01/08/2019 | 2037 On 07-November-19 | 9.96 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 01/08/2019 | 2037 On 07-November-19 | 9.96 | Put | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 01/08/2019 | 2037 On 07-November-19 | 9.97 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 01/08/2019 | 2037 On 07-November-19 | 9.95 | Put | Bond Future | 1683 | 2 | 1683 | 2 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | | | Bond Future | 9.89 | 88.8388 | 9.8904 | 88.8388 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 2246 | 2 | 2246 | 2 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 3952 | 4 | 3952 | 4 | 0.00 |
| 01/08/2019 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 3868 | 4 | 3868 | 4 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | | | Bond Future | 9.96 | 90.4959 | 9.9601 | 90.4959 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 2498 | 2 | 2498 | 2 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 2530 | 3 | 2530 | 3 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 5158 | 5 | 5158 | 5 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 5248 | 5 | 5248 | 5 | 0.00 |
| 01/08/2019 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 5203 | 5 | 5203 | 5 | 0.00 |
| 01/08/2019 | 2038 On 01-August-19 | | | Bond Future | 119.67 | 119.6687 | 119.6670 | 119.6687 | 0.00 |
| 01/08/2019 | 2038 On 07-November-19 | | | Bond Future | 121.99 | 121.9893 | 121.9877 | 121.9893 | 21,624.00 |
| 01/08/2019 | 2038 On 06-February-20 | | | Bond Future | 122.55 | 122.5559 | 122.5544 | 122.5559 | 0.00 |
| 01/08/2019 | 2038 On 07-May-20 | | | Bond Future | 124.87 | 124.8696 | 124.8678 | 124.8696 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2040 On 01-August-19 | | | Bond Future | 9.89 | 92.5474 | 9.8850 | 92.5474 | 0.00 |
| 01/08/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 3757 | 4 | 3757 | 4 | 0.00 |
| 01/08/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 3834 | 4 | 3834 | 4 | 0.00 |
| 01/08/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 3910 | 4 | 3910 | 4 | 0.00 |
| 01/08/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | | | Bond Future | 9.94 | 94.3172 | 9.9379 | 94.3172 | 44,740.00 |
| 01/08/2019 | 2040 On 07-November-19 | 10.03 | Call | Bond Future | 2634 | 3 | 2634 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 9.80 | Call | Bond Future | 1680 | 2 | 1680 | 2 | 1,260.00 |
| 01/08/2019 | 2040 On 07-November-19 | 9.30 | Call | Bond Future | 369 | 0 | 369 | 0 | 1,260.00 |
| 01/08/2019 | 2040 On 07-November-19 | 10.04 | Call | Bond Future | 2680 | 3 | 2680 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 10.05 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 10.05 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 10.03 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 9.80 | Put | Bond Future | 2806 | 3 | 2806 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 9.30 | Put | Bond Future | 5768 | 6 | 5768 | 6 | 0.00 |
| 01/08/2019 | 2040 On 07-November-19 | 10.04 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | | | Bond Future | 10.01 | 91.5050 | 10.0117 | 91.5050 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 2271 | 2 | 2271 | 2 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 4433 | 4 | 4433 | 4 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 4385 | 4 | 4385 | 4 | 0.00 |
| 01/08/2019 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 4480 | 5 | 4480 | 5 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | | | Bond Future | 10.08 | 93.2119 | 10.0820 | 93.2119 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 2826 | 3 | 2826 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 2791 | 3 | 2791 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 2756 | 3 | 2756 | 3 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 5596 | 6 | 5596 | 6 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 5501 | 6 | 5501 | 6 | 0.00 |
| 01/08/2019 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 5548 | 6 | 5548 | 6 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | | | Bond Future | 9.96 | 89.3576 | 9.9550 | 89.3576 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 3480 | 4 | 3480 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2044 On 01-August-19 | 10.53 | Call | Bond Future | 4551 | 5 | 4551 | 5 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 3403 | 4 | 3403 | 4 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.27 | Call | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 3557 | 4 | 3557 | 4 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.39 | Put | Bond Future | 4888 | 5 | 4888 | 5 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.74 | Put | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.27 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.36 | Put | Bond Future | 5160 | 5 | 5160 | 5 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 9.86 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 01/08/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | | | Bond Future | 10.01 | 91.0664 | 10.0061 | 91.0664 | 37,499.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.06 | Call | Bond Future | 2521 | 3 | 2521 | 3 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.52 | Call | Bond Future | 4965 | 5 | 4965 | 5 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.05 | Call | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 9.19 | Call | Bond Future | 186 | 0 | 186 | 0 | 328.00 |
| 01/08/2019 | 2044 On 07-November-19 | 9.74 | Call | Bond Future | 1290 | 1 | 1290 | 1 | 328.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.07 | Call | Bond Future | 2566 | 3 | 2566 | 3 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.05 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 9.19 | Put | Bond Future | 7317 | 7 | 7317 | 7 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.07 | Put | Bond Future | 2045 | 2 | 2045 | 2 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 9.74 | Put | Bond Future | 3516 | 4 | 3516 | 4 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.06 | Put | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 01/08/2019 | 2044 On 07-November-19 | 10.52 | Put | Bond Future | 917 | 1 | 917 | 1 | 328.00 |
| 01/08/2019 | 2044 On 06-February-20 | | | Bond Future | 10.08 | 88.3209 | 10.0782 | 88.3209 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 2210 | 2 | 2210 | 2 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 521 | 1 | 521 | 1 | 328.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 328.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM | Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 2176 | | 2 | 2176 | 2 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 6932 | | 7 | 6932 | 7 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 2244 | | 2 | 2244 | 2 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 4813 | | 5 | 4813 | 5 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 4711 | | 5 | 4711 | 5 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 1551 | | 2 | 1551 | 2 | 328.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 4762 | | 5 | 4762 | 5 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 4915 | | 5 | 4915 | 5 | 0.00 |
| 01/08/2019 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 9156 | | 9 | 9156 | 9 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | | | Bond Future | 10.15 | | 89.9685 | 10.1468 | 89.9685 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 2711 | | 3 | 2711 | 3 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 2782 | | 3 | 2782 | 3 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 1173 | | 0 | 1173 | 0 | 556.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 2746 | | 3 | 2746 | 3 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 3148 | | 0 | 3148 | 0 | 556.00 |
| 01/08/2019 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 8372 | | 0 | 8372 | 0 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 1838 | | 0 | 1838 | 0 | 556.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 5590 | | 6 | 5590 | 6 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 8761 | | 0 | 8761 | 0 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 5073 | | 0 | 5073 | 0 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 5640 | | 6 | 5640 | 6 | 0.00 |
| 01/08/2019 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 5542 | | 6 | 5542 | 6 | 0.00 |
| 01/08/2019 | 2046 On 01-August-19 | | | Bond Future | 113.06 | | 113.0602 | 113.0588 | 113.0602 | 0.00 |
| 01/08/2019 | 2046 On 07-November-19 | | | Bond Future | 113.53 | | 113.5338 | 113.5313 | 113.5338 | 17,994.00 |
| 01/08/2019 | 2046 On 06-February-20 | | | Bond Future | 115.60 | | 115.6043 | 115.6018 | 115.6043 | 0.00 |
| 01/08/2019 | 2046 On 07-May-20 | | | Bond Future | 116.04 | | 116.0383 | 116.0356 | 116.0383 | 0.00 |
| 01/08/2019 | 2050 On 01-August-19 | | | Bond Future | 116.32 | | 116.4394 | 116.3198 | 116.4394 | 0.00 |
| 01/08/2019 | 2050 On 07-November-19 | | | Bond Future | 118.70 | | 118.6975 | 118.6958 | 118.6975 | 12,776.00 |
| 01/08/2019 | 2050 On 06-February-20 | | | Bond Future | 119.03 | | 119.0266 | 119.0251 | 119.0266 | 0.00 |
| 01/08/2019 | 2050 On 07-May-20 | | | Bond Future | 121.27 | | 121.2737 | 121.2720 | 121.2737 | 0.00 |
| 01/08/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | AL37 On 01-August-19 | | | Index Future | 650.17 | | 651.5660 | 650.1720 | 651.5660 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | AL37 On 07-November-19 | | | Index Future | 662.85 | 664.0270 | 662.8460 | 664.0270 | 0.00 |
| 01/08/2019 | AL37 On 06-February-20 | | | Index Future | 674.78 | 675.9780 | 674.7770 | 675.9780 | 0.00 |
| 01/08/2019 | AL37 On 07-May-20 | | | Index Future | 687.36 | 688.5820 | 687.3570 | 688.5820 | 0.00 |
| 01/08/2019 | AL7T On 01-August-19 | | | Index Future | 754.50 | 756.7090 | 754.5030 | 756.7090 | 0.00 |
| 01/08/2019 | AL7T On 07-November-19 | | | Index Future | 769.09 | 771.1800 | 769.0900 | 771.1800 | 120.00 |
| 01/08/2019 | AL7T On 06-February-20 | | | Index Future | 782.93 | 785.0600 | 782.9330 | 785.0600 | 0.00 |
| 01/08/2019 | AL7T On 07-May-20 | | | Index Future | 797.53 | 799.6980 | 797.5300 | 799.6980 | 0.00 |
| 01/08/2019 | ALBI On 01-August-19 | | | Index Future | 675.17 | 676.6640 | 675.1650 | 676.6640 | 0.00 |
| 01/08/2019 | ALBI On 07-November-19 | | | Index Future | 688.86 | 689.6050 | 688.8560 | 689.6050 | 230.00 |
| 01/08/2019 | ALBI On 06-February-20 | | | Index Future | 701.26 | 702.0170 | 701.2550 | 702.0170 | 0.00 |
| 01/08/2019 | ALBI On 07-May-20 | | | Index Future | 714.33 | 715.1060 | 714.3290 | 715.1060 | 0.00 |
| 01/08/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 01/08/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 01/08/2019 | ES33 On 01-August-19 | | | Bond Future | 10.90 | 78.8418 | 10.8950 | 78.8418 | 0.00 |
| 01/08/2019 | ES33 On 07-November-19 | | | Bond Future | 11.00 | 76.5571 | 11.0032 | 76.5571 | 350.00 |
| 01/08/2019 | ES33 On 06-February-20 | | | Bond Future | 11.13 | 77.9350 | 11.1266 | 77.9350 | 0.00 |
| 01/08/2019 | ES33 On 07-May-20 | | | Bond Future | 11.24 | 75.5941 | 11.2434 | 75.5941 | 0.00 |
| 01/08/2019 | ES42 On 01-August-19 | | | Bond Future | 11.25 | 80.0764 | 11.2500 | 80.0764 | 0.00 |
| 01/08/2019 | ES42 On 07-November-19 | | | Bond Future | 11.35 | 77.3428 | 11.3528 | 77.3428 | 4,919.00 |
| 01/08/2019 | ES42 On 06-February-20 | | | Bond Future | 11.47 | 78.7347 | 11.4712 | 78.7347 | 0.00 |
| 01/08/2019 | ES42 On 07-May-20 | | | Bond Future | 11.59 | 75.9384 | 11.5882 | 75.9384 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | | | GOVI | 668.22 | 669.7550 | 668.2200 | 669.7550 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 295300 | 31 | 295300 | 31 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 295400 | 31 | 295400 | 31 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 295500 | 31 | 295500 | 31 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 07-November-19 | | | GOVI | 681.86 | 682.5630 | 681.8560 | 682.5630 | 1,169.00 |
| 01/08/2019 | GOVI On 07-November-19 | 672.90 | Call | GOVI | 89560 | 10 | 89560 | 10 | 0.00 |
| 01/08/2019 | GOVI On 07-November-19 | 672.91 | Call | GOVI | 89460 | 10 | 89460 | 10 | 0.00 |
| 01/08/2019 | GOVI On 07-November-19 | 672.92 | Call | GOVI | 89360 | 10 | 89360 | 10 | 0.00 |
| 01/08/2019 | GOVI On 07-November-19 | 672.91 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 07-November-19 | 672.92 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 07-November-19 | 672.90 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 06-February-20 | | | GOVI | 694.13 | 694.8480 | 694.1280 | 694.8480 | 0.00 |
| 01/08/2019 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 90020 | 8 | 90020 | 8 | 0.00 |
| 01/08/2019 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 90220 | 8 | 90220 | 8 | 0.00 |
| 01/08/2019 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 90120 | 8 | 90120 | 8 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | | | GOVI | 707.07 | 707.8040 | 707.0700 | 707.8040 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 129300 | 12 | 129300 | 12 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 129100 | 12 | 129100 | 12 | 0.00 |
| 01/08/2019 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 129200 | 12 | 129200 | 12 | 0.00 |
| 01/08/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 01/08/2019 | IGOV On 01-August-19 | | | Index Future | 259.99 | 260.0640 | 259.9910 | 260.0640 | 0.00 |
| 01/08/2019 | IGOV On 07-November-19 | | | Index Future | 264.98 | 265.1070 | 264.9840 | 265.1070 | 1,016.00 |
| 01/08/2019 | IGOV On 06-February-20 | | | Index Future | 269.82 | 269.9420 | 269.8170 | 269.9420 | 0.00 |
| 01/08/2019 | IGOV On 07-May-20 | | | Index Future | 274.91 | 275.0370 | 274.9100 | 275.0370 | 0.00 |
| 01/08/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.85 | 99.8500 | 99.8500 | 99.8500 | 0.00 |
| 01/08/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.84 | 101.8400 | 101.8400 | 101.8400 | 0.00 |
| 01/08/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.71 | 102.7000 | 102.7100 | 102.7000 | 0.00 |
| 01/08/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.61 | 98.5800 | 98.6100 | 98.5800 | 0.00 |
| 01/08/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.07 | 102.0200 | 102.0700 | 102.0200 | 0.00 |
| 01/08/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.94 | 98.8700 | 98.9400 | 98.8700 | 0.00 |
| 01/08/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.61 | 95.5100 | 95.6100 | 95.5100 | 0.00 |
| 01/08/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.65 | 94.5300 | 94.6500 | 94.5300 | 0.00 |
| 01/08/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.65 | 93.5100 | 93.6500 | 93.5100 | 0.00 |
| 01/08/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.63 | 93.4600 | 93.6300 | 93.4600 | 0.00 |
| 01/08/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.66 | 95.4700 | 95.6600 | 95.4700 | 51.00 |
| 01/08/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.63 | 95.4300 | 95.6300 | 95.4300 | 0.00 |
| 01/08/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.64 | 96.4300 | 96.6400 | 96.4300 | 0.00 |
| 01/08/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.43 | 100.2000 | 100.4300 | 100.2000 | 0.00 |
| 01/08/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.54 | 101.3000 | 101.5400 | 101.3000 | 0.00 |
| 01/08/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 94.71 | 94.4500 | 94.7100 | 94.4500 | 0.00 |
| 01/08/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 100.67 | 100.4000 | 100.6700 | 100.4000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 96.00 | 95.7200 | 96.0000 | 95.7200 | 0.00 |
| 01/08/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 91.83 | 91.5000 | 91.8300 | 91.5000 | 0.00 |
| 01/08/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 88.72 | 88.3900 | 88.7200 | 88.3900 | 0.00 |
| 01/08/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 87.39 | 87.0500 | 87.3900 | 87.0500 | 0.00 |
| 01/08/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 89.54 | 89.2100 | 89.5400 | 89.2100 | 0.00 |
| 01/08/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 93.37 | 93.0500 | 93.3700 | 93.0500 | 0.00 |
| 01/08/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 91.88 | 91.5700 | 91.8800 | 91.5700 | 0.00 |
| 01/08/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 93.97 | 93.6700 | 93.9700 | 93.6700 | 0.00 |
| 01/08/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 99.50 | 99.2000 | 99.5000 | 99.2000 | 0.00 |
| 01/08/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 99.87 | 99.5500 | 99.8700 | 99.5500 | 0.00 |
| 01/08/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 93.28 | 92.9100 | 93.2800 | 92.9100 | 0.00 |
| 01/08/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 100.61 | 100.2300 | 100.6100 | 100.2300 | 0.00 |
| 01/08/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 94.06 | 93.6500 | 94.0600 | 93.6500 | 0.00 |
| 01/08/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 01/08/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 01/08/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 01/08/2019 | JBAF On 18-December-19 | | | Jibar Tradeable Future | 7.13 | 92.8700 | 7.1300 | 92.8700 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | | | Bond Future | 7.49 | 104.3577 | 7.4850 | 104.3577 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 4357 | 5 | 4357 | 5 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 4416 | 5 | 4416 | 5 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 4386 | 5 | 4386 | 5 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R023 On 07-November-19 | | | Bond Future | 7.50 | 102.4232 | 7.5050 | 102.4232 | 52,535.00 |
| 01/08/2019 | R023 On 07-November-19 | 7.98 | Call | Bond Future | 1555 | 2 | 1555 | 2 | 0.00 |
| 01/08/2019 | R023 On 07-November-19 | 7.99 | Call | Bond Future | 1579 | 2 | 1579 | 2 | 0.00 |
| 01/08/2019 | R023 On 07-November-19 | 8.00 | Call | Bond Future | 1604 | 2 | 1604 | 2 | 0.00 |
| 01/08/2019 | R023 On 07-November-19 | 8.00 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 01/08/2019 | R023 On 07-November-19 | 7.99 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 01/08/2019 | R023 On 07-November-19 | 7.98 | Put | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 01/08/2019 | R023 On 06-February-20 | | | Bond Future | 7.53 | 104.2666 | 7.5314 | 104.2666 | 0.00 |
| 01/08/2019 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 790 | 1 | 790 | 1 | 0.00 |
| 01/08/2019 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 821 | 1 | 821 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 01/08/2019 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 809 | 1 | 809 | 1 | 0.00 |
| 01/08/2019 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 01/08/2019 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 821 | 1 | 821 | 1 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | | | Bond Future | 7.52 | 102.2776 | 7.5224 | 102.2776 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 242 | 0 | 242 | 0 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 1817 | 2 | 1817 | 2 | 0.00 |
| 01/08/2019 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 1799 | 2 | 1799 | 2 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | | | Bond Future | 9.66 | 97.7129 | 9.6600 | 97.7129 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 4259 | 4 | 4259 | 4 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 4188 | 4 | 4188 | 4 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 4117 | 4 | 4117 | 4 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | | | Bond Future | 9.72 | 95.0808 | 9.7225 | 95.0808 | 91,959.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.87 | Call | Bond Future | 2677 | 3 | 2677 | 3 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.52 | Call | Bond Future | 1339 | 1 | 1339 | 1 | 3,500.00 |
| 01/08/2019 | R035 On 07-November-19 | 8.92 | Call | Bond Future | 174 | 0 | 174 | 0 | 3,500.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.88 | Call | Bond Future | 2722 | 3 | 2722 | 3 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.89 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 10.21 | Call | Bond Future | 4394 | 4 | 4394 | 4 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.88 | Put | Bond Future | 1553 | 2 | 1553 | 2 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.87 | Put | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 10.21 | Put | Bond Future | 844 | 1 | 844 | 1 | 3,500.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.52 | Put | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 9.89 | Put | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 01/08/2019 | R035 On 07-November-19 | 8.92 | Put | Bond Future | 6481 | 6 | 6481 | 6 | 0.00 |
| 01/08/2019 | R035 On 06-February-20 | | | Bond Future | 9.80 | 96.7920 | 9.8015 | 96.7920 | 0.00 |
| 01/08/2019 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 2352 | 2 | 2352 | 2 | 0.00 |
| 01/08/2019 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 2318 | 2 | 2318 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 01/08/2019 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 3863 | 4 | 3863 | 4 | 0.00 |
| 01/08/2019 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 3780 | 4 | 3780 | 4 | 0.00 |
| 01/08/2019 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 3821 | 4 | 3821 | 4 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | | | Bond Future | 9.87 | 94.0927 | 9.8688 | 94.0927 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 2379 | 2 | 2379 | 2 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 2442 | 2 | 2442 | 2 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 2410 | 2 | 2410 | 2 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 5345 | 5 | 5345 | 5 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 5255 | 5 | 5255 | 5 | 0.00 |
| 01/08/2019 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 5300 | 5 | 5300 | 5 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | | | Bond Future | 8.38 | 113.1928 | 8.3750 | 113.1928 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 6411 | 7 | 6411 | 7 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 3839 | 4 | 3839 | 4 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 7.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 6519 | 7 | 6519 | 7 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.38 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 6465 | 7 | 6465 | 7 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.70 | Call | Bond Future | 1870 | 2 | 1870 | 2 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.22 | Call | Bond Future | 4779 | 5 | 4779 | 5 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 9373 | 10 | 9373 | 10 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.55 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.00 | Put | Bond Future | 2209 | 2 | 2209 | 2 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 7.75 | Put | Bond Future | 3713 | 3 | 3713 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | | | Bond Future | 8.43 | 115.3575 | 8.4262 | 115.3575 | 139,666.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.25 | Call | Bond Future | 952 | 1 | 952 | 1 | 3,750.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.73 | Call | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.94 | Call | Bond Future | 3351 | 4 | 3351 | 4 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.20 | Call | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.23 | Call | Bond Future | 907 | 1 | 907 | 1 | 5,000.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.96 | Call | Bond Future | 3439 | 4 | 3439 | 4 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.95 | Call | Bond Future | 3395 | 4 | 3395 | 4 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.96 | Put | Bond Future | 485 | 0 | 485 | 0 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.23 | Put | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.20 | Put | Bond Future | 2125 | 2 | 2125 | 2 | 7,500.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.95 | Put | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.73 | Put | Bond Future | 780 | 1 | 780 | 1 | 5,000.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.94 | Put | Bond Future | 506 | 0 | 506 | 0 | 0.00 |
| 01/08/2019 | R186 On 07-November-19 | 8.25 | Put | Bond Future | 1950 | 2 | 1950 | 2 | 3,750.00 |
| 01/08/2019 | R186 On 06-February-20 | | | Bond Future | 8.48 | 112.1296 | 8.4823 | 112.1296 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.11 | Call | Bond Future | 1066 | 0 | 1066 | 0 | 1,007.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 2202 | 2 | 2202 | 2 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.50 | Call | Bond Future | 2050 | 0 | 2050 | 0 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 2265 | 2 | 2265 | 2 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 9.00 | Call | Bond Future | 3809 | 0 | 3809 | 0 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 9.00 | Put | Bond Future | 1031 | 0 | 1031 | 0 | 1,007.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.50 | Put | Bond Future | 1954 | 0 | 1954 | 0 | 1,007.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 1788 | 2 | 1788 | 2 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.11 | Put | Bond Future | 3121 | 0 | 3121 | 0 | 0.00 |
| 01/08/2019 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | | | Bond Future | 8.53 | 114.2210 | 8.5292 | 114.2210 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 1240 | 1 | 1240 | 1 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 3734 | 4 | 3734 | 4 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 1262 | 1 | 1262 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 1710 | 2 | 1710 | 2 | 6,000.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 1219 | 1 | 1219 | 1 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 439 | 1 | 439 | 1 | 6,000.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 3679 | 3 | 3679 | 3 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 5490 | 5 | 5490 | 5 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 1643 | 2 | 1643 | 2 | 6,000.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 3613 | 3 | 3613 | 3 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 3036 | 3 | 3036 | 3 | 0.00 |
| 01/08/2019 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 3646 | 3 | 3646 | 3 | 0.00 |
| 01/08/2019 | R197 On 01-August-19 | | | Bond Future | 303.34 | 303.3540 | 303.3441 | 303.3540 | 0.00 |
| 01/08/2019 | R197 On 07-November-19 | | | Bond Future | 309.23 | 309.2366 | 309.2270 | 309.2366 | 2,507.00 |
| 01/08/2019 | R197 On 06-February-20 | | | Bond Future | 307.21 | 307.2182 | 307.2086 | 307.2182 | 40.00 |
| 01/08/2019 | R197 On 07-May-20 | | | Bond Future | 313.01 | 313.0181 | 313.0080 | 313.0181 | 0.00 |
| 01/08/2019 | R202 On 01-August-19 | | | Bond Future | 231.89 | 232.1560 | 231.8926 | 232.1560 | 0.00 |
| 01/08/2019 | R202 On 07-November-19 | | | Bond Future | 236.39 | 236.6578 | 236.3899 | 236.6578 | 9,082.00 |
| 01/08/2019 | R202 On 06-February-20 | | | Bond Future | 236.63 | 236.9065 | 236.6335 | 236.9065 | 0.00 |
| 01/08/2019 | R202 On 07-May-20 | | | Bond Future | 241.10 | 241.3786 | 241.1006 | 241.3786 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | | | Bond Future | 6.83 | 100.6012 | 6.8250 | 100.6012 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R207 On 07-November-19 | | | Bond Future | 6.31 | 102.5251 | 6.3112 | 102.5251 | 3,736.00 |
| 01/08/2019 | R207 On 07-November-19 | 2.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R207 On 07-November-19 | 2.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R207 On 07-November-19 | 2.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R207 On 07-November-19 | 2.06 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 01/08/2019 | R207 On 07-November-19 | 2.07 | Put | Bond Future | 759 | 1 | 759 | 1 | 0.00 |
| 01/08/2019 | R207 On 07-November-19 | 2.08 | Put | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 01/08/2019 | R208 On 01-August-19 | | | Bond Future | 6.78 | 102.4657 | 6.7750 | 102.4657 | 0.00 |
| 01/08/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2115 | 2 | 2115 | 2 | 0.00 |
| 01/08/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2101 | 2 | 2101 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 2086 | 2 | 2086 | 2 | 0.00 |
| 01/08/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-November-19 | | | Bond Future | 6.72 | 101.0219 | 6.7180 | 101.0219 | 10,137.00 |
| 01/08/2019 | R208 On 07-November-19 | 6.84 | Call | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-November-19 | 6.83 | Call | Bond Future | 317 | 0 | 317 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-November-19 | 6.82 | Call | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-November-19 | 6.83 | Put | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-November-19 | 6.82 | Put | Bond Future | 175 | 0 | 175 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-November-19 | 6.84 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | | | Bond Future | 6.58 | 102.8401 | 6.5839 | 102.8401 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 48 | 0 | 48 | 0 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 545 | 0 | 545 | 0 | 0.00 |
| 01/08/2019 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 537 | 0 | 537 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | | | Bond Future | 6.30 | 101.3540 | 6.2973 | 101.3540 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 1280 | 1 | 1280 | 1 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 01/08/2019 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | | | Bond Future | 9.66 | 74.3656 | 9.6550 | 74.3656 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 3105 | 3 | 3105 | 3 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 9.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 3226 | 3 | 3226 | 3 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 9.80 | Call | Bond Future | 930 | 1 | 930 | 1 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.46 | Call | Bond Future | 4950 | 5 | 4950 | 5 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R209 On 01-August-19 | 9.30 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 9.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | | | Bond Future | 9.71 | 72.6366 | 9.7075 | 72.6366 | 91,593.00 |
| 01/08/2019 | R209 On 07-November-19 | 8.92 | Call | Bond Future | 193 | 0 | 193 | 0 | 8,000.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.80 | Call | Bond Future | 2119 | 2 | 2119 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.33 | Call | Bond Future | 767 | 1 | 767 | 1 | 8,000.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.82 | Call | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.77 | Call | Bond Future | 2011 | 2 | 2011 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.81 | Call | Bond Future | 2155 | 2 | 2155 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.81 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.82 | Put | Bond Future | 1477 | 1 | 1477 | 1 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.33 | Put | Bond Future | 3246 | 3 | 3246 | 3 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.77 | Put | Bond Future | 1612 | 2 | 1612 | 2 | 8,000.00 |
| 01/08/2019 | R209 On 07-November-19 | 9.80 | Put | Bond Future | 1530 | 2 | 1530 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-November-19 | 8.92 | Put | Bond Future | 5506 | 6 | 5506 | 6 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | | | Bond Future | 9.77 | 73.9438 | 9.7744 | 73.9438 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 1826 | 2 | 1826 | 2 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 3594 | 4 | 3594 | 4 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 3556 | 4 | 3556 | 4 | 0.00 |
| 01/08/2019 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 3518 | 4 | 3518 | 4 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | | | Bond Future | 9.84 | 72.1711 | 9.8363 | 72.1711 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 2163 | 2 | 2163 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 2135 | 2 | 2135 | 2 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 4547 | 5 | 4547 | 5 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 4509 | 5 | 4509 | 5 | 0.00 |
| 01/08/2019 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 01/08/2019 | R210 On 01-August-19 | | | Bond Future | 190.22 | 190.3718 | 190.2235 | 190.3718 | 0.00 |
| 01/08/2019 | R210 On 07-November-19 | | | Bond Future | 190.86 | 191.4575 | 190.8645 | 191.4575 | 2,132.00 |
| 01/08/2019 | R210 On 06-February-20 | | | Bond Future | 194.35 | 194.9493 | 194.3455 | 194.9493 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R210 On 07-May-20 | | | Bond Future | 195.36 | 195.9790 | 195.3636 | 195.9790 | 0.00 |
| 01/08/2019 | R212 On 01-August-19 | | | Bond Future | 160.35 | 160.3606 | 160.3542 | 160.3606 | 0.00 |
| 01/08/2019 | R212 On 07-November-19 | | | Bond Future | 163.46 | 163.4704 | 163.4640 | 163.4704 | 6,684.00 |
| 01/08/2019 | R212 On 06-February-20 | | | Bond Future | 164.20 | 164.2058 | 164.1995 | 164.2058 | 0.00 |
| 01/08/2019 | R212 On 07-May-20 | | | Bond Future | 167.30 | 167.3058 | 167.2992 | 167.3058 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | | | Bond Future | 9.22 | 87.6084 | 9.2200 | 87.6084 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 4591 | 5 | 4591 | 5 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 4649 | 5 | 4649 | 5 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 4708 | 5 | 4708 | 5 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R213 On 07-November-19 | | | Bond Future | 9.30 | 85.7340 | 9.3003 | 85.7340 | 21,844.00 |
| 01/08/2019 | R213 On 07-November-19 | 9.58 | Call | Bond Future | 2704 | 3 | 2704 | 3 | 0.00 |
| 01/08/2019 | R213 On 07-November-19 | 9.59 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 0.00 |
| 01/08/2019 | R213 On 07-November-19 | 9.60 | Call | Bond Future | 2787 | 3 | 2787 | 3 | 0.00 |
| 01/08/2019 | R213 On 07-November-19 | 9.60 | Put | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 01/08/2019 | R213 On 07-November-19 | 9.58 | Put | Bond Future | 1006 | 1 | 1006 | 1 | 0.00 |
| 01/08/2019 | R213 On 07-November-19 | 9.59 | Put | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | | | Bond Future | 9.37 | 87.2771 | 9.3725 | 87.2771 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 2152 | 2 | 2152 | 2 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 2122 | 2 | 2122 | 2 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 01/08/2019 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 2744 | 3 | 2744 | 3 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | | | Bond Future | 9.43 | 85.3519 | 9.4322 | 85.3519 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 1689 | 2 | 1689 | 2 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 1714 | 2 | 1714 | 2 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 1740 | 2 | 1740 | 2 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 4238 | 4 | 4238 | 4 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 4312 | 4 | 4312 | 4 | 0.00 |
| 01/08/2019 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 4275 | 4 | 4275 | 4 | 0.00 |
| 01/08/2019 | R214 On 01-August-19 | | | Bond Future | 9.91 | 72.7907 | 9.9100 | 72.7907 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 0.00 |
| 01/08/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 01/08/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 2654 | 3 | 2654 | 3 | 0.00 |
| 01/08/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R214 On 07-November-19 | | | Bond Future | 9.96 | 70.8864 | 9.9615 | 70.8864 | 16,173.00 |
| 01/08/2019 | R214 On 07-November-19 | 10.01 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-November-19 | 10.00 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-November-19 | 10.02 | Call | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-November-19 | 10.00 | Put | Bond Future | 1778 | 2 | 1778 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-November-19 | 10.01 | Put | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-November-19 | 10.02 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | | | Bond Future | 10.03 | 72.1622 | 10.0342 | 72.1622 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 1809 | 2 | 1809 | 2 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 01/08/2019 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 3979 | 4 | 3979 | 4 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | | | Bond Future | 10.10 | 70.2090 | 10.0967 | 70.2090 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 2414 | 2 | 2414 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 2443 | 2 | 2443 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 4686 | 5 | 4686 | 5 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 4646 | 5 | 4646 | 5 | 0.00 |
| 01/08/2019 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 4607 | 5 | 4607 | 5 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | | | Bond Future | 9.94 | 92.7520 | 9.9400 | 92.7520 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 3451 | 4 | 3451 | 4 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 3371 | 4 | 3371 | 4 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 3292 | 3 | 3292 | 3 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 01/08/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 01/08/2019 | R248 On 07-November-19 | | | Bond Future | 9.99 | 90.0884 | 9.9921 | 90.0884 | 88,756.00 |
| 01/08/2019 | R248 On 07-November-19 | 10.03 | Call | Bond Future | 2497 | 3 | 2497 | 3 | 0.00 |
| 01/08/2019 | R248 On 07-November-19 | 10.02 | Call | Bond Future | 2452 | 2 | 2452 | 2 | 0.00 |
| 01/08/2019 | R248 On 07-November-19 | 10.01 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 01/08/2019 | R248 On 07-November-19 | 10.02 | Put | Bond Future | 2218 | 2 | 2218 | 2 | 0.00 |
| 01/08/2019 | R248 On 07-November-19 | 10.01 | Put | Bond Future | 2256 | 2 | 2256 | 2 | 0.00 |
| 01/08/2019 | R248 On 07-November-19 | 10.03 | Put | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 01/08/2019 | R248 On 06-February-20 | | | Bond Future | 10.07 | 91.7098 | 10.0656 | 91.7098 | 100.00 |
| 01/08/2019 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 0.00 |
| 01/08/2019 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 01/08/2019 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 2047 | 2 | 2047 | 2 | 0.00 |
| 01/08/2019 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 5072 | 5 | 5072 | 5 | 0.00 |
| 01/08/2019 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 5179 | 5 | 5179 | 5 | 0.00 |
| 01/08/2019 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 5125 | 5 | 5125 | 5 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | | | Bond Future | 10.13 | 88.9792 | 10.1286 | 88.9792 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 2935 | 3 | 2935 | 3 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 2899 | 3 | 2899 | 3 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 5847 | 6 | 5847 | 6 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 5898 | 6 | 5898 | 6 | 0.00 |
| 01/08/2019 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 5796 | 6 | 5796 | 6 | 0.00 |