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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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 2025 On 01-August-19 | | | Bond Future | 135.65 | 135.6529 | 135.6529 | 135.6529 | 0.00 |
| 02/08/2019 | 2025 On 07-November-19 | | | Bond Future | 138.21 | 138.2836 | 138.2120 | 138.2836 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 2025 On 06-February-20 | | | Bond Future | 139.21 | 139.3317 | 139.2138 | 139.3317 | 0.00 |
| 02/08/2019 | 2025 On 07-May-20 | | | Bond Future | 141.75 | 141.9620 | 141.7466 | 141.9620 | 0.00 |
| 02/08/2019 | 2029 On 01-August-19 | | | Bond Future | 102.20 | 102.1971 | 102.1971 | 102.1971 | 0.00 |
| 02/08/2019 | 2029 On 07-November-19 | | | Bond Future | 102.97 | 102.8606 | 102.9688 | 102.8606 | 4,260.00 |
| 02/08/2019 | 2029 On 06-February-20 | | | Bond Future | 104.81 | 104.7366 | 104.8132 | 104.7366 | 0.00 |
| 02/08/2019 | 2029 On 07-May-20 | | | Bond Future | 105.61 | 105.6009 | 105.6077 | 105.6009 | 0.00 |
| 02/08/2019 | 2030 On 01-August-19 | | | Bond Future | 9.02 | 93.3039 | 9.0200 | 93.3039 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | | | Bond Future | 9.09 | 95.0883 | 9.0868 | 95.0883 | 69,913.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.48 | Call | Bond Future | 3208 | 3 | 3208 | 3 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 8.60 | Call | Bond Future | 489 | 0 | 489 | 0 | 5,500.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.10 | Call | Bond Future | 1701 | 2 | 1701 | 2 | 5,500.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.49 | Call | Bond Future | 3253 | 3 | 3253 | 3 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.76 | Call | Bond Future | 4544 | 5 | 4544 | 5 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.47 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.70 | Call | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 8.95 | Call | Bond Future | 1242 | 1 | 1242 | 1 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 8.57 | Call | Bond Future | 444 | 0 | 444 | 0 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.12 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.12 | Put | Bond Future | 1561 | 2 | 1561 | 2 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 8.95 | Put | Bond Future | 2103 | 2 | 2103 | 2 | 5,000.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.70 | Put | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.47 | Put | Bond Future | 807 | 1 | 807 | 1 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 8.57 | Put | Bond Future | 3752 | 4 | 3752 | 4 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.10 | Put | Bond Future | 1619 | 2 | 1619 | 2 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.48 | Put | Bond Future | 792 | 1 | 792 | 1 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 8.60 | Put | Bond Future | 3601 | 4 | 3601 | 4 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.49 | Put | Bond Future | 776 | 1 | 776 | 1 | 0.00 |
| 02/08/2019 | 2030 On 07-November-19 | 9.76 | Put | Bond Future | 457 | 0 | 457 | 0 | 5,500.00 |
| 02/08/2019 | 2030 On 06-February-20 | | | Bond Future | 9.16 | 92.7910 | 9.1573 | 92.7910 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.00 | Call | Bond Future | 1959 | 2 | 1959 | 2 | 5,820.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 2390 | 2 | 2390 | 2 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 8.40 | Call | Bond Future | 638 | 1 | 638 | 1 | 5,820.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 2422 | 2 | 2422 | 2 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 2455 | 2 | 2455 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 2438 | 2 | 2438 | 2 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 2496 | 2 | 2496 | 2 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 8.40 | Put | Bond Future | 5435 | 5 | 5435 | 5 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 2467 | 2 | 2467 | 2 | 0.00 |
| 02/08/2019 | 2030 On 06-February-20 | 9.00 | Put | Bond Future | 2930 | 3 | 2930 | 3 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | | | Bond Future | 9.23 | 94.5218 | 9.2294 | 94.5218 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | 8.80 | Call | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | 8.79 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | 8.78 | Call | Bond Future | 1614 | 2 | 1614 | 2 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | 8.79 | Put | Bond Future | 4326 | 4 | 4326 | 4 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | 8.78 | Put | Bond Future | 4364 | 4 | 4364 | 4 | 0.00 |
| 02/08/2019 | 2030 On 07-May-20 | 8.80 | Put | Bond Future | 4289 | 4 | 4289 | 4 | 0.00 |
| 02/08/2019 | 2032 On 01-August-19 | | | Bond Future | 9.38 | 94.6309 | 9.3750 | 94.6309 | 0.00 |
| 02/08/2019 | 2032 On 07-November-19 | | | Bond Future | 9.44 | 92.2811 | 9.4399 | 92.2811 | 50,143.00 |
| 02/08/2019 | 2032 On 07-November-19 | 9.72 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 02/08/2019 | 2032 On 07-November-19 | 9.71 | Call | Bond Future | 2908 | 3 | 2908 | 3 | 0.00 |
| 02/08/2019 | 2032 On 07-November-19 | 9.70 | Call | Bond Future | 2863 | 3 | 2863 | 3 | 0.00 |
| 02/08/2019 | 2032 On 07-November-19 | 9.71 | Put | Bond Future | 1101 | 1 | 1101 | 1 | 0.00 |
| 02/08/2019 | 2032 On 07-November-19 | 9.70 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 02/08/2019 | 2032 On 07-November-19 | 9.72 | Put | Bond Future | 1080 | 1 | 1080 | 1 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | | | Bond Future | 9.52 | 93.9420 | 9.5163 | 93.9420 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 2273 | 2 | 2273 | 2 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 2305 | 2 | 2305 | 2 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 3155 | 3 | 3155 | 3 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 3120 | 3 | 3120 | 3 | 0.00 |
| 02/08/2019 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 3084 | 3 | 3084 | 3 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | | | Bond Future | 9.59 | 91.5335 | 9.5924 | 91.5335 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | 9.17 | Call | Bond Future | 2019 | 2 | 2019 | 2 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | 9.19 | Call | Bond Future | 2073 | 2 | 2073 | 2 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | 9.18 | Call | Bond Future | 2046 | 2 | 2046 | 2 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | 9.18 | Put | Bond Future | 4801 | 5 | 4801 | 5 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | 9.19 | Put | Bond Future | 4760 | 5 | 4760 | 5 | 0.00 |
| 02/08/2019 | 2032 On 07-May-20 | 9.17 | Put | Bond Future | 4842 | 5 | 4842 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 2033 On 01-August-19 | | | Bond Future | 103.03 | 103.0298 | 103.0298 | 103.0298 | 0.00 |
| 02/08/2019 | 2033 On 07-November-19 | | | Bond Future | 103.95 | 103.8582 | 103.9529 | 103.8582 | 6,140.00 |
| 02/08/2019 | 2033 On 06-February-20 | | | Bond Future | 105.82 | 105.7525 | 105.8150 | 105.7525 | 0.00 |
| 02/08/2019 | 2033 On 07-May-20 | | | Bond Future | 106.54 | 106.5529 | 106.5449 | 106.5529 | 0.00 |
| 02/08/2019 | 2037 On 01-August-19 | | | Bond Future | 9.77 | 89.6272 | 9.7650 | 89.6272 | 0.00 |
| 02/08/2019 | 2037 On 07-November-19 | | | Bond Future | 9.80 | 91.5362 | 9.7986 | 91.5362 | 61,145.00 |
| 02/08/2019 | 2037 On 07-November-19 | 9.95 | Call | Bond Future | 2750 | 3 | 2750 | 3 | 0.00 |
| 02/08/2019 | 2037 On 07-November-19 | 9.97 | Call | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 02/08/2019 | 2037 On 07-November-19 | 9.96 | Call | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 02/08/2019 | 2037 On 07-November-19 | 9.96 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 02/08/2019 | 2037 On 07-November-19 | 9.97 | Put | Bond Future | 1558 | 2 | 1558 | 2 | 0.00 |
| 02/08/2019 | 2037 On 07-November-19 | 9.95 | Put | Bond Future | 1615 | 2 | 1615 | 2 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | | | Bond Future | 9.88 | 88.9245 | 9.8752 | 88.9245 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 2322 | 2 | 2322 | 2 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 2287 | 2 | 2287 | 2 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 2252 | 2 | 2252 | 2 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 3880 | 4 | 3880 | 4 | 0.00 |
| 02/08/2019 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 3796 | 4 | 3796 | 4 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | | | Bond Future | 9.95 | 90.5832 | 9.9528 | 90.5832 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | 9.59 | Call | Bond Future | 2481 | 2 | 2481 | 2 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | 9.60 | Call | Bond Future | 2513 | 2 | 2513 | 2 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | 9.61 | Call | Bond Future | 2545 | 3 | 2545 | 3 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | 9.61 | Put | Bond Future | 5120 | 5 | 5120 | 5 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | 9.59 | Put | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |
| 02/08/2019 | 2037 On 07-May-20 | 9.60 | Put | Bond Future | 5164 | 5 | 5164 | 5 | 0.00 |
| 02/08/2019 | 2038 On 01-August-19 | | | Bond Future | 119.67 | 119.6670 | 119.6670 | 119.6670 | 0.00 |
| 02/08/2019 | 2038 On 07-November-19 | | | Bond Future | 122.13 | 121.9877 | 122.1347 | 121.9877 | 21,624.00 |
| 02/08/2019 | 2038 On 06-February-20 | | | Bond Future | 122.66 | 122.5544 | 122.6642 | 122.5544 | 0.00 |
| 02/08/2019 | 2038 On 07-May-20 | | | Bond Future | 124.90 | 124.8678 | 124.8959 | 124.8678 | 0.00 |
| 02/08/2019 | 2040 On 01-August-19 | | | Bond Future | 9.89 | 92.4310 | 9.8850 | 92.4310 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | | | Bond Future | 9.91 | 94.4074 | 9.9088 | 94.4074 | 44,740.00 |
| 02/08/2019 | 2040 On 07-November-19 | 10.03 | Call | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | 10.04 | Call | Bond Future | 2805 | 3 | 2805 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 2040 On 07-November-19 | 9.80 | Call | Bond Future | 1773 | 2 | 1773 | 2 | 1,260.00 |
| 02/08/2019 | 2040 On 07-November-19 | 9.30 | Call | Bond Future | 399 | 0 | 399 | 0 | 1,260.00 |
| 02/08/2019 | 2040 On 07-November-19 | 10.05 | Call | Bond Future | 2853 | 3 | 2853 | 3 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | 10.05 | Put | Bond Future | 1718 | 2 | 1718 | 2 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | 10.03 | Put | Bond Future | 1782 | 2 | 1782 | 2 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | 9.80 | Put | Bond Future | 2663 | 3 | 2663 | 3 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | 9.30 | Put | Bond Future | 5563 | 6 | 5563 | 6 | 0.00 |
| 02/08/2019 | 2040 On 07-November-19 | 10.04 | Put | Bond Future | 1749 | 2 | 1749 | 2 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | | | Bond Future | 9.99 | 91.5969 | 9.9856 | 91.5969 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 2422 | 2 | 2422 | 2 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 2386 | 2 | 2386 | 2 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 4303 | 4 | 4303 | 4 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 4256 | 4 | 4256 | 4 | 0.00 |
| 02/08/2019 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 4350 | 4 | 4350 | 4 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | | | Bond Future | 10.06 | 93.3054 | 10.0631 | 93.3054 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | 9.75 | Call | Bond Future | 2881 | 3 | 2881 | 3 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | 9.74 | Call | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | 9.73 | Call | Bond Future | 2811 | 3 | 2811 | 3 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | 9.73 | Put | Bond Future | 5501 | 6 | 5501 | 6 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | 9.75 | Put | Bond Future | 5407 | 6 | 5407 | 6 | 0.00 |
| 02/08/2019 | 2040 On 07-May-20 | 9.74 | Put | Bond Future | 5454 | 6 | 5454 | 6 | 0.00 |
| 02/08/2019 | 2044 On 01-August-19 | | | Bond Future | 9.96 | 89.1567 | 9.9550 | 89.1567 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | | | Bond Future | 9.97 | 91.0730 | 9.9667 | 91.0730 | 37,499.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.06 | Call | Bond Future | 2689 | 3 | 2689 | 3 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.52 | Call | Bond Future | 5204 | 5 | 5204 | 5 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.05 | Call | Bond Future | 2642 | 2 | 2642 | 2 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.07 | Call | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 9.19 | Call | Bond Future | 210 | 0 | 210 | 0 | 328.00 |
| 02/08/2019 | 2044 On 07-November-19 | 9.74 | Call | Bond Future | 1398 | 1 | 1398 | 1 | 328.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.05 | Put | Bond Future | 1960 | 2 | 1960 | 2 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 9.19 | Put | Bond Future | 7017 | 7 | 7017 | 7 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.07 | Put | Bond Future | 1891 | 2 | 1891 | 2 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 9.74 | Put | Bond Future | 3300 | 4 | 3300 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 2044 On 07-November-19 | 10.06 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 02/08/2019 | 2044 On 07-November-19 | 10.52 | Put | Bond Future | 832 | 1 | 832 | 1 | 328.00 |
| 02/08/2019 | 2044 On 06-February-20 | | | Bond Future | 10.04 | 88.3276 | 10.0412 | 88.3276 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 560 | 1 | 560 | 1 | 328.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 2323 | 2 | 2323 | 2 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 2218 | 2 | 2218 | 2 | 328.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 2288 | 2 | 2288 | 2 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 7148 | 7 | 7148 | 7 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 2359 | 2 | 2359 | 2 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 4624 | 5 | 4624 | 5 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 4525 | 5 | 4525 | 5 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 1467 | 2 | 1467 | 2 | 328.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 4574 | 5 | 4574 | 5 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 02/08/2019 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 8895 | 9 | 8895 | 9 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | | | Bond Future | 10.12 | 89.9752 | 10.1163 | 89.9752 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.79 | Call | Bond Future | 2805 | 3 | 2805 | 3 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.81 | Call | Bond Future | 2877 | 3 | 2877 | 3 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.26 | Call | Bond Future | 1225 | 1 | 1225 | 1 | 556.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.80 | Call | Bond Future | 2841 | 3 | 2841 | 3 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.91 | Call | Bond Future | 3251 | 3 | 3251 | 3 | 556.00 |
| 02/08/2019 | 2044 On 07-May-20 | 11.02 | Call | Bond Future | 8549 | 8 | 8549 | 8 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 11.02 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 556.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.80 | Put | Bond Future | 5440 | 6 | 5440 | 6 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.26 | Put | Bond Future | 8568 | 9 | 8568 | 9 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.91 | Put | Bond Future | 4932 | 5 | 4932 | 5 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.79 | Put | Bond Future | 5489 | 6 | 5489 | 6 | 0.00 |
| 02/08/2019 | 2044 On 07-May-20 | 9.81 | Put | Bond Future | 5392 | 6 | 5392 | 6 | 0.00 |
| 02/08/2019 | 2046 On 01-August-19 | | | Bond Future | 113.06 | 113.0588 | 113.0588 | 113.0588 | 0.00 |
| 02/08/2019 | 2046 On 07-November-19 | | | Bond Future | 113.71 | 113.5313 | 113.7140 | 113.5313 | 17,994.00 |
| 02/08/2019 | 2046 On 06-February-20 | | | Bond Future | 115.75 | 115.6018 | 115.7509 | 115.6018 | 0.00 |
| 02/08/2019 | 2046 On 07-May-20 | | | Bond Future | 116.11 | 116.0356 | 116.1088 | 116.0356 | 0.00 |
| 02/08/2019 | 2050 On 01-August-19 | | | Bond Future | 116.32 | 116.3198 | 116.3198 | 116.3198 | 0.00 |
| 02/08/2019 | 2050 On 07-November-19 | | | Bond Future | 118.91 | 118.6958 | 118.9069 | 118.6958 | 12,776.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | 2050 On 06-February-20 | | | Bond Future | 119.20 | 119.0251 | 119.2016 | 119.0251 | 0.00 |
| 02/08/2019 | 2050 On 07-May-20 | | | Bond Future | 121.37 | 121.2720 | 121.3702 | 121.2720 | 0.00 |
| 02/08/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | AL37 On 07-November-19 | | | Index Future | 662.45 | 662.8460 | 662.4500 | 662.8460 | 0.00 |
| 02/08/2019 | AL37 On 06-February-20 | | | Index Future | 674.16 | 674.7770 | 674.1570 | 674.7770 | 0.00 |
| 02/08/2019 | AL37 On 07-May-20 | | | Index Future | 686.27 | 687.3570 | 686.2670 | 687.3570 | 0.00 |
| 02/08/2019 | AL7T On 07-November-19 | | | Index Future | 769.22 | 769.0900 | 769.2220 | 769.0900 | 120.00 |
| 02/08/2019 | AL7T On 06-February-20 | | | Index Future | 782.82 | 782.9330 | 782.8160 | 782.9330 | 0.00 |
| 02/08/2019 | AL7T On 07-May-20 | | | Index Future | 796.88 | 797.5300 | 796.8770 | 797.5300 | 0.00 |
| 02/08/2019 | ALBI On 07-November-19 | | | Index Future | 689.74 | 688.8560 | 689.7400 | 688.8560 | 226.00 |
| 02/08/2019 | ALBI On 06-February-20 | | | Index Future | 701.93 | 701.2550 | 701.9290 | 701.2550 | 0.00 |
| 02/08/2019 | ALBI On 07-May-20 | | | Index Future | 714.54 | 714.3290 | 714.5380 | 714.3290 | 0.00 |
| 02/08/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/08/2019 | C210 On 31-March-28 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/08/2019 | ES33 On 01-August-19 | | | Bond Future | 10.90 | 78.7324 | 10.8950 | 78.7324 | 0.00 |
| 02/08/2019 | ES33 On 07-November-19 | | | Bond Future | 10.98 | 76.5649 | 10.9843 | 76.5649 | 350.00 |
| 02/08/2019 | ES33 On 06-February-20 | | | Bond Future | 11.11 | 77.9429 | 11.1115 | 77.9429 | 0.00 |
| 02/08/2019 | ES33 On 07-May-20 | | | Bond Future | 11.24 | 75.6021 | 11.2371 | 75.6021 | 0.00 |
| 02/08/2019 | ES42 On 01-August-19 | | | Bond Future | 11.25 | 79.9527 | 11.2500 | 79.9527 | 0.00 |
| 02/08/2019 | ES42 On 07-November-19 | | | Bond Future | 11.32 | 77.3853 | 11.3181 | 77.3853 | 4,919.00 |
| 02/08/2019 | ES42 On 06-February-20 | | | Bond Future | 11.44 | 78.7779 | 11.4392 | 78.7779 | 0.00 |
| 02/08/2019 | ES42 On 07-May-20 | | | Bond Future | 11.56 | 75.9824 | 11.5636 | 75.9824 | 0.00 |
| 02/08/2019 | GOVI On 07-November-19 | | | GOVI | 682.84 | 681.8560 | 682.8430 | 681.8560 | 1,171.00 |
| 02/08/2019 | GOVI On 07-November-19 | 672.90 | Call | GOVI | 99430 | 9 | 99430 | 9 | 0.00 |
| 02/08/2019 | GOVI On 07-November-19 | 672.91 | Call | GOVI | 99330 | 9 | 99330 | 9 | 0.00 |
| 02/08/2019 | GOVI On 07-November-19 | 672.92 | Call | GOVI | 99230 | 9 | 99230 | 9 | 0.00 |
| 02/08/2019 | GOVI On 07-November-19 | 672.91 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 07-November-19 | 672.92 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 07-November-19 | 672.90 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 06-February-20 | | | GOVI | 694.91 | 694.1280 | 694.9110 | 694.1280 | 0.00 |
| 02/08/2019 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 82190 | 9 | 82190 | 9 | 0.00 |
| 02/08/2019 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 82390 | 9 | 82390 | 9 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 82290 | 9 | 82290 | 9 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | | | GOVI | 707.39 | 707.0700 | 707.3930 | 707.0700 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | 719.98 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | 720.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | 719.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | 720.00 | Put | GOVI | 126070 | 13 | 126070 | 13 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | 719.98 | Put | GOVI | 125870 | 13 | 125870 | 13 | 0.00 |
| 02/08/2019 | GOVI On 07-May-20 | 719.99 | Put | GOVI | 125970 | 13 | 125970 | 13 | 0.00 |
| 02/08/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/08/2019 | IGOV On 07-November-19 | | | Index Future | 265.07 | 264.9840 | 265.0710 | 264.9840 | 1,016.00 |
| 02/08/2019 | IGOV On 06-February-20 | | | Index Future | 269.82 | 269.8170 | 269.8190 | 269.8170 | 0.00 |
| 02/08/2019 | IGOV On 07-May-20 | | | Index Future | 274.73 | 274.9100 | 274.7280 | 274.9100 | 0.00 |
| 02/08/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.85 | 99.8500 | 99.8500 | 99.8500 | 0.00 |
| 02/08/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.84 | 101.8400 | 101.8400 | 101.8400 | 0.00 |
| 02/08/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.71 | 102.7100 | 102.7100 | 102.7100 | 0.00 |
| 02/08/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.60 | 98.6100 | 98.6000 | 98.6100 | 0.00 |
| 02/08/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 102.06 | 102.0700 | 102.0600 | 102.0700 | 0.00 |
| 02/08/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.92 | 98.9400 | 98.9200 | 98.9400 | 0.00 |
| 02/08/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.57 | 95.6100 | 95.5700 | 95.6100 | 0.00 |
| 02/08/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.60 | 94.6500 | 94.6000 | 94.6500 | 0.00 |
| 02/08/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.59 | 93.6500 | 93.5900 | 93.6500 | 0.00 |
| 02/08/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.56 | 93.6300 | 93.5600 | 93.6300 | 0.00 |
| 02/08/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.57 | 95.6600 | 95.5700 | 95.6600 | 51.00 |
| 02/08/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.54 | 95.6300 | 95.5400 | 95.6300 | 0.00 |
| 02/08/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.53 | 96.6400 | 96.5300 | 96.6400 | 0.00 |
| 02/08/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.30 | 100.4300 | 100.3000 | 100.4300 | 0.00 |
| 02/08/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.39 | 101.5400 | 101.3900 | 101.5400 | 0.00 |
| 02/08/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 94.53 | 94.7100 | 94.5300 | 94.7100 | 0.00 |
| 02/08/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 100.48 | 100.6700 | 100.4800 | 100.6700 | 0.00 |
| 02/08/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 95.80 | 96.0000 | 95.8000 | 96.0000 | 0.00 |
| 02/08/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 91.55 | 91.8300 | 91.5500 | 91.8300 | 0.00 |
| 02/08/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 88.43 | 88.7200 | 88.4300 | 88.7200 | 0.00 |
| 02/08/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 87.08 | 87.3900 | 87.0800 | 87.3900 | 0.00 |
| 02/08/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 89.22 | 89.5400 | 89.2200 | 89.5400 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 93.05 | 93.3700 | 93.0500 | 93.3700 | 0.00 |
| 02/08/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 91.55 | 91.8800 | 91.5500 | 91.8800 | 0.00 |
| 02/08/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 93.63 | 93.9700 | 93.6300 | 93.9700 | 0.00 |
| 02/08/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 99.15 | 99.5000 | 99.1500 | 99.5000 | 0.00 |
| 02/08/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 99.51 | 99.8700 | 99.5100 | 99.8700 | 0.00 |
| 02/08/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 92.89 | 93.2800 | 92.8900 | 93.2800 | 0.00 |
| 02/08/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 100.22 | 100.6100 | 100.2200 | 100.6100 | 0.00 |
| 02/08/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 93.66 | 94.0600 | 93.6600 | 94.0600 | 0.00 |
| 02/08/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/08/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/08/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 02/08/2019 | JBAF On 18-December-19 | | | Jibar Tradeable Future | 7.13 | 92.8700 | 7.1300 | 92.8700 | 0.00 |
| 02/08/2019 | R023 On 01-August-19 | | | Bond Future | 7.49 | 104.1566 | 7.4850 | 104.1566 | 0.00 |
| 02/08/2019 | R023 On 07-November-19 | | | Bond Future | 7.51 | 102.2500 | 7.5078 | 102.2500 | 52,535.00 |
| 02/08/2019 | R023 On 07-November-19 | 7.98 | Call | Bond Future | 1546 | 2 | 1546 | 2 | 0.00 |
| 02/08/2019 | R023 On 07-November-19 | 8.00 | Call | Bond Future | 1595 | 2 | 1595 | 2 | 0.00 |
| 02/08/2019 | R023 On 07-November-19 | 7.99 | Call | Bond Future | 1571 | 2 | 1571 | 2 | 0.00 |
| 02/08/2019 | R023 On 07-November-19 | 7.98 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 02/08/2019 | R023 On 07-November-19 | 8.00 | Put | Bond Future | 186 | 0 | 186 | 0 | 0.00 |
| 02/08/2019 | R023 On 07-November-19 | 7.99 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | | | Bond Future | 7.55 | 104.0903 | 7.5469 | 104.0903 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 767 | 1 | 767 | 1 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 798 | 1 | 798 | 1 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 828 | 1 | 828 | 1 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 816 | 1 | 816 | 1 | 0.00 |
| 02/08/2019 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | | | Bond Future | 7.57 | 102.0980 | 7.5674 | 102.0980 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | 6.90 | Call | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | 6.91 | Call | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | 6.89 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | 6.89 | Put | Bond Future | 1923 | 2 | 1923 | 2 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | 6.90 | Put | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 02/08/2019 | R023 On 07-May-20 | 6.91 | Put | Bond Future | 1886 | 2 | 1886 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R035 On 01-August-19 | | | Bond Future | 9.66 | 97.5668 | 9.6600 | 97.5668 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | | | Bond Future | 9.71 | 95.0872 | 9.7092 | 95.0872 | 91,959.00 |
| 02/08/2019 | R035 On 07-November-19 | 8.92 | Call | Bond Future | 179 | 0 | 179 | 0 | 3,500.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.52 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 3,500.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.87 | Call | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.88 | Call | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.89 | Call | Bond Future | 2818 | 3 | 2818 | 3 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 10.21 | Call | Bond Future | 4460 | 4 | 4460 | 4 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.88 | Put | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.87 | Put | Bond Future | 1531 | 2 | 1531 | 2 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 10.21 | Put | Bond Future | 811 | 1 | 811 | 1 | 3,500.00 |
| 02/08/2019 | R035 On 07-November-19 | 8.92 | Put | Bond Future | 6387 | 6 | 6387 | 6 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.52 | Put | Bond Future | 2804 | 3 | 2804 | 3 | 0.00 |
| 02/08/2019 | R035 On 07-November-19 | 9.89 | Put | Bond Future | 1476 | 2 | 1476 | 2 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | | | Bond Future | 9.79 | 96.7986 | 9.7920 | 96.7986 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 2375 | 2 | 2375 | 2 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 2307 | 2 | 2307 | 2 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 3816 | 4 | 3816 | 4 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 3733 | 4 | 3733 | 4 | 0.00 |
| 02/08/2019 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 3774 | 4 | 3774 | 4 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | | | Bond Future | 9.87 | 94.0993 | 9.8678 | 94.0993 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | 9.47 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | 9.49 | Call | Bond Future | 2438 | 2 | 2438 | 2 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | 9.48 | Call | Bond Future | 2407 | 2 | 2407 | 2 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | 9.47 | Put | Bond Future | 5334 | 5 | 5334 | 5 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | 9.49 | Put | Bond Future | 5245 | 5 | 5245 | 5 | 0.00 |
| 02/08/2019 | R035 On 07-May-20 | 9.48 | Put | Bond Future | 5289 | 5 | 5289 | 5 | 0.00 |
| 02/08/2019 | R186 On 01-August-19 | | | Bond Future | 8.38 | 112.8173 | 8.3750 | 112.8173 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | | | Bond Future | 8.43 | 115.0342 | 8.4252 | 115.0342 | 139,671.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.25 | Call | Bond Future | 948 | 1 | 948 | 1 | 3,750.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.73 | Call | Bond Future | 2471 | 2 | 2471 | 2 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.23 | Call | Bond Future | 902 | 1 | 902 | 1 | 5,000.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.94 | Call | Bond Future | 3349 | 3 | 3349 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R186 On 07-November-19 | 8.20 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.96 | Call | Bond Future | 3438 | 3 | 3438 | 3 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.95 | Call | Bond Future | 3394 | 3 | 3394 | 3 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.96 | Put | Bond Future | 478 | 0 | 478 | 0 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.23 | Put | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.20 | Put | Bond Future | 2114 | 2 | 2114 | 2 | 7,500.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.95 | Put | Bond Future | 488 | 0 | 488 | 0 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.73 | Put | Bond Future | 772 | 1 | 772 | 1 | 5,000.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.94 | Put | Bond Future | 498 | 1 | 498 | 1 | 0.00 |
| 02/08/2019 | R186 On 07-November-19 | 8.25 | Put | Bond Future | 1940 | 2 | 1940 | 2 | 3,750.00 |
| 02/08/2019 | R186 On 06-February-20 | | | Bond Future | 8.49 | 111.8005 | 8.4880 | 111.8005 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.11 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 1,007.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.50 | Call | Bond Future | 2029 | 2 | 2029 | 2 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 9.00 | Call | Bond Future | 3783 | 4 | 3783 | 4 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 1819 | 2 | 1819 | 2 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 9.00 | Put | Bond Future | 1035 | 1 | 1035 | 1 | 1,007.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.50 | Put | Bond Future | 1964 | 2 | 1964 | 2 | 1,007.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.11 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 02/08/2019 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | | | Bond Future | 8.55 | 113.8857 | 8.5498 | 113.8857 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.08 | Call | Bond Future | 1200 | 1 | 1200 | 1 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.93 | Call | Bond Future | 3661 | 4 | 3661 | 4 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.28 | Call | Bond Future | 1661 | 2 | 1661 | 2 | 6,000.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.09 | Call | Bond Future | 1221 | 1 | 1221 | 1 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.07 | Call | Bond Future | 1179 | 1 | 1179 | 1 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 7.60 | Call | Bond Future | 419 | 0 | 419 | 0 | 6,000.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.07 | Put | Bond Future | 3748 | 4 | 3748 | 4 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 7.60 | Put | Bond Future | 5579 | 5 | 5579 | 5 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.93 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 6,000.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.28 | Put | Bond Future | 3096 | 3 | 3096 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R186 On 07-May-20 | 8.09 | Put | Bond Future | 3681 | 4 | 3681 | 4 | 0.00 |
| 02/08/2019 | R186 On 07-May-20 | 8.08 | Put | Bond Future | 3714 | 4 | 3714 | 4 | 0.00 |
| 02/08/2019 | R197 On 01-August-19 | | | Bond Future | 303.34 | 303.3441 | 303.3441 | 303.3441 | 0.00 |
| 02/08/2019 | R197 On 07-November-19 | | | Bond Future | 309.14 | 309.2270 | 309.1434 | 309.2270 | 2,507.00 |
| 02/08/2019 | R197 On 06-February-20 | | | Bond Future | 307.02 | 307.2086 | 307.0241 | 307.2086 | 40.00 |
| 02/08/2019 | R197 On 07-May-20 | | | Bond Future | 312.61 | 313.0080 | 312.6096 | 313.0080 | 0.00 |
| 02/08/2019 | R202 On 01-August-19 | | | Bond Future | 231.89 | 231.8926 | 231.8926 | 231.8926 | 0.00 |
| 02/08/2019 | R202 On 07-November-19 | | | Bond Future | 236.33 | 236.3899 | 236.3296 | 236.3899 | 9,082.00 |
| 02/08/2019 | R202 On 06-February-20 | | | Bond Future | 236.50 | 236.6335 | 236.4961 | 236.6335 | 0.00 |
| 02/08/2019 | R202 On 07-May-20 | | | Bond Future | 240.80 | 241.1006 | 240.7986 | 241.1006 | 0.00 |
| 02/08/2019 | R207 On 01-August-19 | | | Bond Future | 6.83 | 100.5783 | 6.8250 | 100.5783 | 0.00 |
| 02/08/2019 | R207 On 07-November-19 | | | Bond Future | 6.45 | 102.4908 | 6.4547 | 102.4908 | 3,801.00 |
| 02/08/2019 | R207 On 07-November-19 | 2.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | R207 On 07-November-19 | 2.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | R207 On 07-November-19 | 2.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | R207 On 07-November-19 | 2.06 | Put | Bond Future | 787 | 1 | 787 | 1 | 0.00 |
| 02/08/2019 | R207 On 07-November-19 | 2.07 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 02/08/2019 | R207 On 07-November-19 | 2.08 | Put | Bond Future | 783 | 1 | 783 | 1 | 0.00 |
| 02/08/2019 | R208 On 01-August-19 | | | Bond Future | 6.78 | 102.3104 | 6.7750 | 102.3104 | 0.00 |
| 02/08/2019 | R208 On 07-November-19 | | | Bond Future | 6.77 | 100.8246 | 6.7677 | 100.8246 | 10,137.00 |
| 02/08/2019 | R208 On 07-November-19 | 6.84 | Call | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-November-19 | 6.83 | Call | Bond Future | 278 | 0 | 278 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-November-19 | 6.82 | Call | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-November-19 | 6.83 | Put | Bond Future | 197 | 0 | 197 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-November-19 | 6.82 | Put | Bond Future | 202 | 0 | 202 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-November-19 | 6.84 | Put | Bond Future | 193 | 0 | 193 | 0 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | | | Bond Future | 6.68 | 102.6392 | 6.6755 | 102.6392 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 612 | 1 | 612 | 1 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 630 | 1 | 630 | 1 | 0.00 |
| 02/08/2019 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 621 | 1 | 621 | 1 | 0.00 |
| 02/08/2019 | R208 On 07-May-20 | | | Bond Future | 6.50 | 101.1493 | 6.4972 | 101.1493 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R208 On 07-May-20 | 4.82 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-May-20 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-May-20 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/08/2019 | R208 On 07-May-20 | 4.81 | Put | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 02/08/2019 | R208 On 07-May-20 | 4.80 | Put | Bond Future | 1459 | 1 | 1459 | 1 | 0.00 |
| 02/08/2019 | R208 On 07-May-20 | 4.82 | Put | Bond Future | 1441 | 1 | 1441 | 1 | 0.00 |
| 02/08/2019 | R209 On 01-August-19 | | | Bond Future | 9.66 | 74.2407 | 9.6550 | 74.2407 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | | | Bond Future | 9.69 | 72.6416 | 9.6889 | 72.6416 | 91,315.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.80 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 8.92 | Call | Bond Future | 202 | 0 | 202 | 0 | 8,000.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.82 | Call | Bond Future | 2253 | 2 | 2253 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.33 | Call | Bond Future | 795 | 1 | 795 | 1 | 8,000.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.77 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.81 | Call | Bond Future | 2215 | 2 | 2215 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.81 | Put | Bond Future | 1443 | 2 | 1443 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.82 | Put | Bond Future | 1417 | 1 | 1417 | 1 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.33 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.77 | Put | Bond Future | 1549 | 2 | 1549 | 2 | 8,000.00 |
| 02/08/2019 | R209 On 07-November-19 | 8.92 | Put | Bond Future | 5396 | 6 | 5396 | 6 | 0.00 |
| 02/08/2019 | R209 On 07-November-19 | 9.80 | Put | Bond Future | 1469 | 2 | 1469 | 2 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | | | Bond Future | 9.76 | 73.9489 | 9.7589 | 73.9489 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 1916 | 2 | 1916 | 2 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 3530 | 4 | 3530 | 4 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 3492 | 4 | 3492 | 4 | 0.00 |
| 02/08/2019 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 3455 | 4 | 3455 | 4 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | | | Bond Future | 9.83 | 72.1762 | 9.8284 | 72.1762 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | 9.45 | Call | Bond Future | 2123 | 2 | 2123 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | 9.47 | Call | Bond Future | 2178 | 2 | 2178 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | 9.46 | Call | Bond Future | 2150 | 2 | 2150 | 2 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | 9.46 | Put | Bond Future | 4511 | 5 | 4511 | 5 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | 9.47 | Put | Bond Future | 4474 | 5 | 4474 | 5 | 0.00 |
| 02/08/2019 | R209 On 07-May-20 | 9.45 | Put | Bond Future | 4550 | 5 | 4550 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R210 On 01-August-19 | | | Bond Future | 190.22 | 190.2235 | 190.2235 | 190.2235 | 0.00 |
| 02/08/2019 | R210 On 07-November-19 | | | Bond Future | 190.82 | 190.8645 | 190.8164 | 190.8645 | 2,132.00 |
| 02/08/2019 | R210 On 06-February-20 | | | Bond Future | 194.23 | 194.3455 | 194.2342 | 194.3455 | 0.00 |
| 02/08/2019 | R210 On 07-May-20 | | | Bond Future | 195.12 | 195.3636 | 195.1182 | 195.3636 | 0.00 |
| 02/08/2019 | R212 On 01-August-19 | | | Bond Future | 160.35 | 160.3542 | 160.3542 | 160.3542 | 0.00 |
| 02/08/2019 | R212 On 07-November-19 | | | Bond Future | 163.42 | 163.4640 | 163.4186 | 163.4640 | 6,684.00 |
| 02/08/2019 | R212 On 06-February-20 | | | Bond Future | 164.10 | 164.1995 | 164.1000 | 164.1995 | 0.00 |
| 02/08/2019 | R212 On 07-May-20 | | | Bond Future | 167.09 | 167.2992 | 167.0854 | 167.2992 | 0.00 |
| 02/08/2019 | R213 On 01-August-19 | | | Bond Future | 9.22 | 87.4245 | 9.2200 | 87.4245 | 0.00 |
| 02/08/2019 | R213 On 07-November-19 | | | Bond Future | 9.29 | 85.5147 | 9.2925 | 85.5147 | 21,854.00 |
| 02/08/2019 | R213 On 07-November-19 | 9.58 | Call | Bond Future | 2727 | 3 | 2727 | 3 | 0.00 |
| 02/08/2019 | R213 On 07-November-19 | 9.59 | Call | Bond Future | 2769 | 3 | 2769 | 3 | 0.00 |
| 02/08/2019 | R213 On 07-November-19 | 9.60 | Call | Bond Future | 2811 | 3 | 2811 | 3 | 0.00 |
| 02/08/2019 | R213 On 07-November-19 | 9.60 | Put | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 02/08/2019 | R213 On 07-November-19 | 9.58 | Put | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 02/08/2019 | R213 On 07-November-19 | 9.59 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | | | Bond Future | 9.37 | 87.0539 | 9.3690 | 87.0539 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 2186 | 2 | 2186 | 2 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 2126 | 2 | 2126 | 2 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 2757 | 3 | 2757 | 3 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 2788 | 3 | 2788 | 3 | 0.00 |
| 02/08/2019 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | | | Bond Future | 9.44 | 85.1245 | 9.4385 | 85.1245 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | 9.00 | Call | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | 9.01 | Call | Bond Future | 1696 | 2 | 1696 | 2 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | 9.02 | Call | Bond Future | 1721 | 2 | 1721 | 2 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | 9.02 | Put | Bond Future | 4257 | 4 | 4257 | 4 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | 9.00 | Put | Bond Future | 4330 | 4 | 4330 | 4 | 0.00 |
| 02/08/2019 | R213 On 07-May-20 | 9.01 | Put | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 02/08/2019 | R214 On 01-August-19 | | | Bond Future | 9.91 | 72.6621 | 9.9100 | 72.6621 | 0.00 |
| 02/08/2019 | R214 On 07-November-19 | | | Bond Future | 9.93 | 70.9258 | 9.9272 | 70.9258 | 16,090.00 |
| 02/08/2019 | R214 On 07-November-19 | 10.01 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-November-19 | 10.02 | Call | Bond Future | 2221 | 2 | 2221 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R214 On 07-November-19 | 10.00 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-November-19 | 10.00 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-November-19 | 10.01 | Put | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-November-19 | 10.02 | Put | Bond Future | 1608 | 2 | 1608 | 2 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | | | Bond Future | 10.00 | 72.2024 | 10.0024 | 72.2024 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 3808 | 4 | 3808 | 4 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 3769 | 4 | 3769 | 4 | 0.00 |
| 02/08/2019 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 3847 | 4 | 3847 | 4 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | | | Bond Future | 10.07 | 70.2498 | 10.0713 | 70.2498 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | 9.76 | Call | Bond Future | 2478 | 2 | 2478 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | 9.77 | Call | Bond Future | 2507 | 2 | 2507 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | 9.75 | Call | Bond Future | 2449 | 2 | 2449 | 2 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | 9.75 | Put | Bond Future | 4585 | 5 | 4585 | 5 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | 9.76 | Put | Bond Future | 4546 | 5 | 4546 | 5 | 0.00 |
| 02/08/2019 | R214 On 07-May-20 | 9.77 | Put | Bond Future | 4507 | 5 | 4507 | 5 | 0.00 |
| 02/08/2019 | R248 On 01-August-19 | | | Bond Future | 9.94 | 92.5454 | 9.9400 | 92.5454 | 0.00 |
| 02/08/2019 | R248 On 07-November-19 | | | Bond Future | 9.95 | 90.0952 | 9.9526 | 90.0952 | 88,756.00 |
| 02/08/2019 | R248 On 07-November-19 | 10.03 | Call | Bond Future | 2668 | 2 | 2668 | 2 | 0.00 |
| 02/08/2019 | R248 On 07-November-19 | 10.02 | Call | Bond Future | 2620 | 2 | 2620 | 2 | 0.00 |
| 02/08/2019 | R248 On 07-November-19 | 10.01 | Call | Bond Future | 2573 | 2 | 2573 | 2 | 0.00 |
| 02/08/2019 | R248 On 07-November-19 | 10.02 | Put | Bond Future | 2052 | 2 | 2052 | 2 | 0.00 |
| 02/08/2019 | R248 On 07-November-19 | 10.01 | Put | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 02/08/2019 | R248 On 07-November-19 | 10.03 | Put | Bond Future | 2016 | 2 | 2016 | 2 | 0.00 |
| 02/08/2019 | R248 On 06-February-20 | | | Bond Future | 10.03 | 91.7167 | 10.0283 | 91.7167 | 100.00 |
| 02/08/2019 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 2192 | 2 | 2192 | 2 | 0.00 |
| 02/08/2019 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 02/08/2019 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 02/08/2019 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 4873 | 5 | 4873 | 5 | 0.00 |
| 02/08/2019 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 4978 | 5 | 4978 | 5 | 0.00 |
| 02/08/2019 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 4925 | 5 | 4925 | 5 | 0.00 |
| 02/08/2019 | R248 On 07-May-20 | | | Bond Future | 10.10 | 88.9862 | 10.0976 | 88.9862 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/08/2019 | R248 On 07-May-20 | 9.77 | Call | Bond Future | 2962 | 3 | 2962 | 3 | 0.00 |
| 02/08/2019 | R248 On 07-May-20 | 9.79 | Call | Bond Future | 3035 | 3 | 3035 | 3 | 0.00 |
| 02/08/2019 | R248 On 07-May-20 | 9.78 | Call | Bond Future | 2998 | 3 | 2998 | 3 | 0.00 |
| 02/08/2019 | R248 On 07-May-20 | 9.78 | Put | Bond Future | 5691 | 6 | 5691 | 6 | 0.00 |
| 02/08/2019 | R248 On 07-May-20 | 9.77 | Put | Bond Future | 5742 | 6 | 5742 | 6 | 0.00 |
| 02/08/2019 | R248 On 07-May-20 | 9.79 | Put | Bond Future | 5641 | 6 | 5641 | 6 | 0.00 |