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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2019

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 2025 On 07-November-19 |        |              | Bond Future        | 137.94    | 137.9481                      | 137.9358  | 137.9481                        | 1,451.00      |
| 20/08/2019 | 2025 On 06-February-20 |        |              | Bond Future        | 138.98    | 138.9886                      | 138.9772  | 138.9886                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 2025 On 07-May-20      |        |              | Bond Future | 141.58    | 141.5957                      | 141.5806  | 141.5957                        | 0.00          |
| 20/08/2019 | 2029 On 07-November-19 |        |              | Bond Future | 102.60    | 102.6518                      | 102.5988  | 102.6518                        | 4,260.00      |
| 20/08/2019 | 2029 On 06-February-20 |        |              | Bond Future | 104.47    | 104.5229                      | 104.4698  | 104.5229                        | 0.00          |
| 20/08/2019 | 2029 On 07-May-20      |        |              | Bond Future | 105.31    | 105.3708                      | 105.3140  | 105.3708                        | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 |        |              | Bond Future | 9.15      | 94.5140                       | 9.1454    | 94.5140                         | 77,076.00     |
| 20/08/2019 | 2030 On 07-November-19 | 9.48   | Call         | Bond Future | 2788      | 3                             | 2788      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.10   | Call         | Bond Future | 1366      | 1                             | 1366      | 1                               | 5,500.00      |
| 20/08/2019 | 2030 On 07-November-19 | 8.60   | Call         | Bond Future | 312       | 0                             | 312       | 0                               | 5,500.00      |
| 20/08/2019 | 2030 On 07-November-19 | 9.49   | Call         | Bond Future | 2831      | 3                             | 2831      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.76   | Call         | Bond Future | 4111      | 4                             | 4111      | 4                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 8.40   | Call         | Bond Future | 139       | 0                             | 139       | 0                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.47   | Call         | Bond Future | 2744      | 3                             | 2744      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.35   | Call         | Bond Future | 2247      | 2                             | 2247      | 2                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.70   | Call         | Bond Future | 3815      | 4                             | 3815      | 4                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.85   | Call         | Bond Future | 4567      | 4                             | 4567      | 4                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 8.57   | Call         | Bond Future | 277       | 0                             | 277       | 0                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.12   | Call         | Bond Future | 1428      | 1                             | 1428      | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 8.95   | Call         | Bond Future | 950       | 1                             | 950       | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 8.95   | Put          | Bond Future | 2176      | 2                             | 2176      | 2                               | 5,000.00      |
| 20/08/2019 | 2030 On 07-November-19 | 9.12   | Put          | Bond Future | 1586      | 2                             | 1586      | 2                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.70   | Put          | Bond Future | 448       | 1                             | 448       | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.35   | Put          | Bond Future | 985       | 1                             | 985       | 1                               | 2,500.00      |
| 20/08/2019 | 2030 On 07-November-19 | 9.47   | Put          | Bond Future | 754       | 1                             | 754       | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.85   | Put          | Bond Future | 317       | 0                             | 317       | 0                               | 2,500.00      |
| 20/08/2019 | 2030 On 07-November-19 | 8.57   | Put          | Bond Future | 3951      | 4                             | 3951      | 4                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.10   | Put          | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.48   | Put          | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 8.60   | Put          | Bond Future | 3789      | 4                             | 3789      | 4                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.49   | Put          | Bond Future | 720       | 1                             | 720       | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-November-19 | 9.76   | Put          | Bond Future | 390       | 0                             | 390       | 0                               | 5,500.00      |
| 20/08/2019 | 2030 On 07-November-19 | 8.40   | Put          | Bond Future | 4935      | 5                             | 4935      | 5                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 |        |              | Bond Future | 9.21      | 92.2053                       | 9.2132    | 92.2053                         | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 9.00   | Call         | Bond Future | 1667      | 2                             | 1667      | 2                               | 5,820.00      |
| 20/08/2019 | 2030 On 06-February-20 | 9.14   | Call         | Bond Future | 2072      | 2                             | 2072      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 2030 On 06-February-20 | 8.40   | Call         | Bond Future | 466       | 0                             | 466       | 0                               | 5,820.00      |
| 20/08/2019 | 2030 On 06-February-20 | 9.15   | Call         | Bond Future | 2103      | 2                             | 2103      | 2                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 9.16   | Call         | Bond Future | 2134      | 2                             | 2134      | 2                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 9.16   | Put          | Bond Future | 2459      | 3                             | 2459      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 9.14   | Put          | Bond Future | 2520      | 3                             | 2520      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 8.40   | Put          | Bond Future | 5604      | 6                             | 5604      | 6                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 9.15   | Put          | Bond Future | 2489      | 3                             | 2489      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 06-February-20 | 9.00   | Put          | Bond Future | 2979      | 3                             | 2979      | 3                               | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      |        |              | Bond Future | 9.28      | 93.9137                       | 9.2790    | 93.9137                         | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      | 8.80   | Call         | Bond Future | 1507      | 1                             | 1507      | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      | 8.79   | Call         | Bond Future | 1483      | 1                             | 1483      | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      | 8.78   | Call         | Bond Future | 1460      | 1                             | 1460      | 1                               | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      | 8.79   | Put          | Bond Future | 4468      | 5                             | 4468      | 5                               | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      | 8.78   | Put          | Bond Future | 4507      | 5                             | 4507      | 5                               | 0.00          |
| 20/08/2019 | 2030 On 07-May-20      | 8.80   | Put          | Bond Future | 4429      | 5                             | 4429      | 5                               | 0.00          |
| 20/08/2019 | 2032 On 07-November-19 |        |              | Bond Future | 9.53      | 91.4995                       | 9.5279    | 91.4995                         | 50,982.00     |
| 20/08/2019 | 2032 On 07-November-19 | 9.72   | Call         | Bond Future | 2467      | 2                             | 2467      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 07-November-19 | 9.71   | Call         | Bond Future | 2425      | 2                             | 2425      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 07-November-19 | 9.70   | Call         | Bond Future | 2383      | 2                             | 2383      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 07-November-19 | 9.71   | Put          | Bond Future | 1212      | 1                             | 1212      | 1                               | 0.00          |
| 20/08/2019 | 2032 On 07-November-19 | 9.70   | Put          | Bond Future | 1237      | 1                             | 1237      | 1                               | 0.00          |
| 20/08/2019 | 2032 On 07-November-19 | 9.72   | Put          | Bond Future | 1189      | 1                             | 1189      | 1                               | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 |        |              | Bond Future | 9.60      | 93.1452                       | 9.6029    | 93.1452                         | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 | 9.39   | Call         | Bond Future | 1848      | 2                             | 1848      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 | 9.40   | Call         | Bond Future | 1878      | 2                             | 1878      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 | 9.38   | Call         | Bond Future | 1818      | 2                             | 1818      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 | 9.38   | Put          | Bond Future | 3307      | 3                             | 3307      | 3                               | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 | 9.39   | Put          | Bond Future | 3269      | 3                             | 3269      | 3                               | 0.00          |
| 20/08/2019 | 2032 On 06-February-20 | 9.40   | Put          | Bond Future | 3232      | 3                             | 3232      | 3                               | 0.00          |
| 20/08/2019 | 2032 On 07-May-20      |        |              | Bond Future | 9.67      | 90.7107                       | 9.6745    | 90.7107                         | 0.00          |
| 20/08/2019 | 2032 On 07-May-20      | 9.17   | Call         | Bond Future | 1667      | 2                             | 1667      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 07-May-20      | 9.19   | Call         | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 07-May-20      | 9.18   | Call         | Bond Future | 1693      | 2                             | 1693      | 2                               | 0.00          |
| 20/08/2019 | 2032 On 07-May-20      | 9.18   | Put          | Bond Future | 4983      | 5                             | 4983      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 2032 On 07-May-20      | 9.19   | Put          | Bond Future | 4941      | 5                             | 4941      | 5                               | 0.00          |
| 20/08/2019 | 2032 On 07-May-20      | 9.17   | Put          | Bond Future | 5026      | 5                             | 5026      | 5                               | 0.00          |
| 20/08/2019 | 2033 On 07-November-19 |        |              | Bond Future | 103.34    | 103.3475                      | 103.3390  | 103.3475                        | 6,260.00      |
| 20/08/2019 | 2033 On 06-February-20 |        |              | Bond Future | 105.22    | 105.2312                      | 105.2235  | 105.2312                        | 0.00          |
| 20/08/2019 | 2033 On 07-May-20      |        |              | Bond Future | 106.00    | 106.0093                      | 105.9988  | 106.0093                        | 0.00          |
| 20/08/2019 | 2037 On 07-November-19 |        |              | Bond Future | 9.94      | 90.3227                       | 9.9384    | 90.3227                         | 62,917.00     |
| 20/08/2019 | 2037 On 07-November-19 | 9.95   | Call         | Bond Future | 1981      | 2                             | 1981      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-November-19 | 9.97   | Call         | Bond Future | 2060      | 2                             | 2060      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-November-19 | 9.96   | Call         | Bond Future | 2021      | 2                             | 2021      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-November-19 | 9.96   | Put          | Bond Future | 1860      | 2                             | 1860      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-November-19 | 9.97   | Put          | Bond Future | 1826      | 2                             | 1826      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-November-19 | 9.95   | Put          | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 |        |              | Bond Future | 10.02     | 87.6880                       | 10.0157   | 87.6880                         | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 | 9.68   | Call         | Bond Future | 1782      | 2                             | 1782      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 | 9.67   | Call         | Bond Future | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 | 9.66   | Call         | Bond Future | 1722      | 2                             | 1722      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 | 9.67   | Put          | Bond Future | 4340      | 5                             | 4340      | 5                               | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 | 9.66   | Put          | Bond Future | 4387      | 5                             | 4387      | 5                               | 0.00          |
| 20/08/2019 | 2037 On 06-February-20 | 9.68   | Put          | Bond Future | 4294      | 4                             | 4294      | 4                               | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      |        |              | Bond Future | 10.09     | 89.3128                       | 10.0912   | 89.3128                         | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      | 9.59   | Call         | Bond Future | 2015      | 2                             | 2015      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      | 9.60   | Call         | Bond Future | 2043      | 2                             | 2043      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      | 9.61   | Call         | Bond Future | 2072      | 2                             | 2072      | 2                               | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      | 9.61   | Put          | Bond Future | 5655      | 6                             | 5655      | 6                               | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      | 9.59   | Put          | Bond Future | 5752      | 6                             | 5752      | 6                               | 0.00          |
| 20/08/2019 | 2037 On 07-May-20      | 9.60   | Put          | Bond Future | 5703      | 6                             | 5703      | 6                               | 0.00          |
| 20/08/2019 | 2038 On 07-November-19 |        |              | Bond Future | 122.12    | 122.1345                      | 122.1246  | 122.1345                        | 21,774.00     |
| 20/08/2019 | 2038 On 06-February-20 |        |              | Bond Future | 122.69    | 122.7025                      | 122.6934  | 122.7025                        | 0.00          |
| 20/08/2019 | 2038 On 07-May-20      |        |              | Bond Future | 124.99    | 125.0042                      | 124.9917  | 125.0042                        | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 |        |              | Bond Future | 10.07     | 92.9882                       | 10.0743   | 92.9882                         | 43,814.00     |
| 20/08/2019 | 2040 On 07-November-19 | 10.03  | Call         | Bond Future | 1919      | 2                             | 1919      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 10.04  | Call         | Bond Future | 1959      | 2                             | 1959      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 9.80   | Call         | Bond Future | 1128      | 1                             | 1128      | 1                               | 1,260.00      |
| 20/08/2019 | 2040 On 07-November-19 | 9.30   | Call         | Bond Future | 185       | 0                             | 185       | 0                               | 1,260.00      |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 2040 On 07-November-19 | 10.05  | Call         | Bond Future | 1999      | 2                             | 1999      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 10.05  | Put          | Bond Future | 2192      | 2                             | 2192      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 10.03  | Put          | Bond Future | 2271      | 2                             | 2271      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 9.80   | Put          | Bond Future | 3347      | 4                             | 3347      | 4                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 9.30   | Put          | Bond Future | 6676      | 7                             | 6676      | 7                               | 0.00          |
| 20/08/2019 | 2040 On 07-November-19 | 10.04  | Put          | Bond Future | 2231      | 2                             | 2231      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 |        |              | Bond Future | 10.15     | 90.1509                       | 10.1526   | 90.1509                         | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 8.40   | Call         | Bond Future | 45        | 0                             | 45        | 0                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.74   | Call         | Bond Future | 1709      | 2                             | 1709      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.76   | Call         | Bond Future | 1770      | 2                             | 1770      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.00   | Call         | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.75   | Call         | Bond Future | 1740      | 2                             | 1740      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.75   | Put          | Bond Future | 4979      | 5                             | 4979      | 5                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.76   | Put          | Bond Future | 4926      | 5                             | 4926      | 5                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.00   | Put          | Bond Future | 10059     | 10                            | 10059     | 10                              | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 9.74   | Put          | Bond Future | 5031      | 5                             | 5031      | 5                               | 0.00          |
| 20/08/2019 | 2040 On 06-February-20 | 8.40   | Put          | Bond Future | 15589     | 16                            | 15589     | 16                              | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      |        |              | Bond Future | 10.23     | 91.8214                       | 10.2292   | 91.8214                         | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      | 9.75   | Call         | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      | 9.74   | Call         | Bond Future | 2142      | 2                             | 2142      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      | 9.73   | Call         | Bond Future | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      | 9.73   | Put          | Bond Future | 6099      | 6                             | 6099      | 6                               | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      | 9.75   | Put          | Bond Future | 5995      | 6                             | 5995      | 6                               | 0.00          |
| 20/08/2019 | 2040 On 07-May-20      | 9.74   | Put          | Bond Future | 6047      | 6                             | 6047      | 6                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 |        |              | Bond Future | 10.12     | 89.8413                       | 10.1170   | 89.8413                         | 37,851.00     |
| 20/08/2019 | 2044 On 07-November-19 | 10.06  | Call         | Bond Future | 1913      | 2                             | 1913      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 10.52  | Call         | Bond Future | 4163      | 4                             | 4163      | 4                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 10.05  | Call         | Bond Future | 1873      | 2                             | 1873      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 10.07  | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 9.19   | Call         | Bond Future | 90        | 0                             | 90        | 0                               | 328.00        |
| 20/08/2019 | 2044 On 07-November-19 | 9.74   | Call         | Bond Future | 877       | 1                             | 877       | 1                               | 328.00        |
| 20/08/2019 | 2044 On 07-November-19 | 10.05  | Put          | Bond Future | 2416      | 3                             | 2416      | 3                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 9.19   | Put          | Bond Future | 8122      | 8                             | 8122      | 8                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 10.07  | Put          | Bond Future | 2333      | 3                             | 2333      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 2044 On 07-November-19 | 9.74   | Put          | Bond Future | 4003      | 4                             | 4003      | 4                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 10.06  | Put          | Bond Future | 2374      | 3                             | 2374      | 3                               | 0.00          |
| 20/08/2019 | 2044 On 07-November-19 | 10.52  | Put          | Bond Future | 1016      | 1                             | 1016      | 1                               | 328.00        |
| 20/08/2019 | 2044 On 06-February-20 |        |              | Bond Future | 10.19     | 87.0727                       | 10.1927   | 87.0727                         | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.77   | Call         | Bond Future | 1629      | 2                             | 1629      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.09   | Call         | Bond Future | 317       | 0                             | 317       | 0                               | 328.00        |
| 20/08/2019 | 2044 On 06-February-20 | 9.74   | Call         | Bond Future | 1540      | 1                             | 1540      | 1                               | 328.00        |
| 20/08/2019 | 2044 On 06-February-20 | 9.76   | Call         | Bond Future | 1599      | 1                             | 1599      | 1                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 10.78  | Call         | Bond Future | 6004      | 6                             | 6004      | 6                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.78   | Call         | Bond Future | 1659      | 2                             | 1659      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.76   | Put          | Bond Future | 5153      | 5                             | 5153      | 5                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.78   | Put          | Bond Future | 5044      | 5                             | 5044      | 5                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 10.78  | Put          | Bond Future | 1541      | 2                             | 1541      | 2                               | 328.00        |
| 20/08/2019 | 2044 On 06-February-20 | 9.77   | Put          | Bond Future | 5098      | 5                             | 5098      | 5                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.74   | Put          | Bond Future | 5264      | 6                             | 5264      | 6                               | 0.00          |
| 20/08/2019 | 2044 On 06-February-20 | 9.09   | Put          | Bond Future | 9870      | 10                            | 9870      | 10                              | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      |        |              | Bond Future | 10.27     | 88.6862                       | 10.2665   | 88.6862                         | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.79   | Call         | Bond Future | 2233      | 2                             | 2233      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.81   | Call         | Bond Future | 2296      | 2                             | 2296      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.26   | Call         | Bond Future | 893       | 1                             | 893       | 1                               | 556.00        |
| 20/08/2019 | 2044 On 07-May-20      | 9.33   | Call         | Bond Future | 1030      | 1                             | 1030      | 1                               | 100.00        |
| 20/08/2019 | 2044 On 07-May-20      | 9.98   | Call         | Bond Future | 2872      | 3                             | 2872      | 3                               | 100.00        |
| 20/08/2019 | 2044 On 07-May-20      | 9.80   | Call         | Bond Future | 2265      | 2                             | 2265      | 2                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.91   | Call         | Bond Future | 2627      | 2                             | 2627      | 2                               | 556.00        |
| 20/08/2019 | 2044 On 07-May-20      | 11.02  | Call         | Bond Future | 7566      | 7                             | 7566      | 7                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 11.09  | Call         | Bond Future | 7937      | 8                             | 7937      | 8                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.80   | Put          | Bond Future | 6057      | 6                             | 6057      | 6                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.26   | Put          | Bond Future | 9429      | 10                            | 9429      | 10                              | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.91   | Put          | Bond Future | 5500      | 6                             | 5500      | 6                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.98   | Put          | Bond Future | 5169      | 5                             | 5169      | 5                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 11.02  | Put          | Bond Future | 1979      | 2                             | 1979      | 2                               | 556.00        |
| 20/08/2019 | 2044 On 07-May-20      | 11.09  | Put          | Bond Future | 1863      | 2                             | 1863      | 2                               | 100.00        |
| 20/08/2019 | 2044 On 07-May-20      | 9.79   | Put          | Bond Future | 6109      | 6                             | 6109      | 6                               | 0.00          |
| 20/08/2019 | 2044 On 07-May-20      | 9.33   | Put          | Bond Future | 8928      | 9                             | 8928      | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | 2044 On 07-May-20      | 9.81   | Put          | Bond Future        | 6004      | 6                             | 6004      | 6                               | 0.00          |
| 20/08/2019 | 2046 On 07-November-19 |        |              | Bond Future        | 113.08    | 113.0867                      | 113.0777  | 113.0867                        | 17,994.00     |
| 20/08/2019 | 2046 On 06-February-20 |        |              | Bond Future        | 115.14    | 115.1481                      | 115.1397  | 115.1481                        | 0.00          |
| 20/08/2019 | 2046 On 07-May-20      |        |              | Bond Future        | 115.55    | 115.5596                      | 115.5483  | 115.5596                        | 0.00          |
| 20/08/2019 | 2050 On 07-November-19 |        |              | Bond Future        | 117.94    | 117.9495                      | 117.9401  | 117.9495                        | 12,776.00     |
| 20/08/2019 | 2050 On 06-February-20 |        |              | Bond Future        | 118.26    | 118.2639                      | 118.2554  | 118.2639                        | 0.00          |
| 20/08/2019 | 2050 On 07-May-20      |        |              | Bond Future        | 120.47    | 120.4822                      | 120.4705  | 120.4822                        | 0.00          |
| 20/08/2019 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | AL37 On 07-November-19 |        |              | Index Future       | 663.46    | 662.9930                      | 663.4630  | 662.9930                        | 0.00          |
| 20/08/2019 | AL37 On 06-February-20 |        |              | Index Future       | 675.40    | 674.9180                      | 675.4010  | 674.9180                        | 0.00          |
| 20/08/2019 | AL37 On 07-May-20      |        |              | Index Future       | 687.89    | 687.4200                      | 687.8940  | 687.4200                        | 0.00          |
| 20/08/2019 | AL7T On 07-November-19 |        |              | Index Future       | 767.09    | 765.6090                      | 767.0870  | 765.6090                        | 120.00        |
| 20/08/2019 | AL7T On 06-February-20 |        |              | Index Future       | 780.89    | 779.3800                      | 780.8900  | 779.3800                        | 0.00          |
| 20/08/2019 | AL7T On 07-May-20      |        |              | Index Future       | 795.33    | 793.8170                      | 795.3340  | 793.8170                        | 0.00          |
| 20/08/2019 | ALBI On 07-November-19 |        |              | Index Future       | 685.14    | 683.3580                      | 685.1350  | 683.3580                        | 222.00        |
| 20/08/2019 | ALBI On 06-February-20 |        |              | Index Future       | 697.46    | 695.6500                      | 697.4630  | 695.6500                        | 0.00          |
| 20/08/2019 | ALBI On 07-May-20      |        |              | Index Future       | 710.36    | 708.5350                      | 710.3640  | 708.5350                        | 0.00          |
| 20/08/2019 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 20/08/2019 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 20/08/2019 | ES33 On 07-November-19  |        |              | Bond Future        | 11.10     | 75.8023                       | 11.0953   | 75.8023                         | 350.00        |
| 20/08/2019 | ES33 On 06-February-20  |        |              | Bond Future        | 11.22     | 77.1656                       | 11.2222   | 77.1656                         | 0.00          |
| 20/08/2019 | ES33 On 07-May-20       |        |              | Bond Future        | 11.34     | 74.8012                       | 11.3445   | 74.8012                         | 0.00          |
| 20/08/2019 | ES42 On 07-November-19  |        |              | Bond Future        | 11.44     | 76.5240                       | 11.4449   | 76.5240                         | 4,919.00      |
| 20/08/2019 | ES42 On 06-February-20  |        |              | Bond Future        | 11.57     | 77.9003                       | 11.5667   | 77.9003                         | 0.00          |
| 20/08/2019 | ES42 On 07-May-20       |        |              | Bond Future        | 11.69     | 75.0790                       | 11.6891   | 75.0790                         | 0.00          |
| 20/08/2019 | GOVI On 07-November-19  |        |              | GOVI               | 677.96    | 676.1100                      | 677.9570  | 676.1100                        | 1,190.00      |
| 20/08/2019 | GOVI On 07-November-19  | 672.90 | Call         | GOVI               | 50570     | 3                             | 50570     | 3                               | 0.00          |
| 20/08/2019 | GOVI On 07-November-19  | 672.91 | Call         | GOVI               | 50470     | 3                             | 50470     | 3                               | 0.00          |
| 20/08/2019 | GOVI On 07-November-19  | 672.92 | Call         | GOVI               | 50370     | 3                             | 50370     | 3                               | 0.00          |
| 20/08/2019 | GOVI On 07-November-19  | 672.91 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 07-November-19  | 672.92 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 07-November-19  | 672.90 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 06-February-20  |        |              | GOVI               | 690.16    | 688.2720                      | 690.1560  | 688.2720                        | 0.00          |
| 20/08/2019 | GOVI On 06-February-20  | 703.15 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 06-February-20  | 703.14 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | GOVI On 06-February-20  | 703.13 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 06-February-20  | 703.13 | Put          | GOVI               | 129740    | 15                            | 129740    | 15                              | 0.00          |
| 20/08/2019 | GOVI On 06-February-20  | 703.15 | Put          | GOVI               | 129940    | 15                            | 129940    | 15                              | 0.00          |
| 20/08/2019 | GOVI On 06-February-20  | 703.14 | Put          | GOVI               | 129840    | 15                            | 129840    | 15                              | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       |        |              | GOVI               | 702.92    | 701.0200                      | 702.9220  | 701.0200                        | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       | 719.98 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       | 720.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       | 719.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       | 720.00 | Put          | GOVI               | 170780    | 19                            | 170780    | 19                              | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       | 719.98 | Put          | GOVI               | 170580    | 19                            | 170580    | 19                              | 0.00          |
| 20/08/2019 | GOVI On 07-May-20       | 719.99 | Put          | GOVI               | 170680    | 19                            | 170680    | 19                              | 0.00          |
| 20/08/2019 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 20/08/2019 | IGOV On 07-November-19  |        |              | Index Future       | 263.95    | 264.1970                      | 263.9500  | 264.1970                        | 1,018.00      |
| 20/08/2019 | IGOV On 06-February-20  |        |              | Index Future       | 268.76    | 269.0130                      | 268.7640  | 269.0130                        | 0.00          |
| 20/08/2019 | IGOV On 07-May-20       |        |              | Index Future       | 273.80    | 274.0590                      | 273.7970  | 274.0590                        | 0.00          |
| 20/08/2019 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 99.85     | 99.8500                       | 99.8500   | 99.8500                         | 0.00          |
| 20/08/2019 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 101.84    | 101.8400                      | 101.8400  | 101.8400                        | 0.00          |
| 20/08/2019 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 102.70    | 102.7100                      | 102.7000  | 102.7100                        | 0.00          |
| 20/08/2019 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.57     | 98.5900                       | 98.5700   | 98.5900                         | 0.00          |
| 20/08/2019 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 102.00    | 102.0200                      | 102.0000  | 102.0200                        | 0.00          |
| 20/08/2019 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 98.84     | 98.8600                       | 98.8400   | 98.8600                         | 0.00          |
| 20/08/2019 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 95.45     | 95.4700                       | 95.4500   | 95.4700                         | 0.00          |
| 20/08/2019 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 94.43     | 94.4600                       | 94.4300   | 94.4600                         | 0.00          |
| 20/08/2019 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 93.37     | 93.4000                       | 93.3700   | 93.4000                         | 0.00          |
| 20/08/2019 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 93.28     | 93.3200                       | 93.2800   | 93.3200                         | 0.00          |
| 20/08/2019 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 95.27     | 95.3200                       | 95.2700   | 95.3200                         | 51.00         |
| 20/08/2019 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 95.21     | 95.2700                       | 95.2100   | 95.2700                         | 0.00          |
| 20/08/2019 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 96.20     | 96.2700                       | 96.2000   | 96.2700                         | 0.00          |
| 20/08/2019 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 99.96     | 100.0300                      | 99.9600   | 100.0300                        | 0.00          |
| 20/08/2019 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 101.04    | 101.1200                      | 101.0400  | 101.1200                        | 0.00          |
| 20/08/2019 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 94.16     | 94.2500                       | 94.1600   | 94.2500                         | 0.00          |
| 20/08/2019 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 100.10    | 100.2000                      | 100.1000  | 100.2000                        | 0.00          |
| 20/08/2019 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 95.40     | 95.5000                       | 95.4000   | 95.5000                         | 0.00          |
| 20/08/2019 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 91.00     | 91.1300                       | 91.0000   | 91.1300                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | IS10 On 16-March-26     |        |              | Interest Rate Swap     | 87.87     | 87.9900                       | 87.8700   | 87.9900                         | 0.00          |
| 20/08/2019 | IS10 On 15-June-26      |        |              | Interest Rate Swap     | 86.52     | 86.6300                       | 86.5200   | 86.6300                         | 0.00          |
| 20/08/2019 | IS10 On 21-September-26 |        |              | Interest Rate Swap     | 88.66     | 88.7700                       | 88.6600   | 88.7700                         | 0.00          |
| 20/08/2019 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 92.47     | 92.5800                       | 92.4700   | 92.5800                         | 0.00          |
| 20/08/2019 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 90.93     | 91.0500                       | 90.9300   | 91.0500                         | 0.00          |
| 20/08/2019 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 92.99     | 93.1200                       | 92.9900   | 93.1200                         | 0.00          |
| 20/08/2019 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 98.51     | 98.6400                       | 98.5100   | 98.6400                         | 0.00          |
| 20/08/2019 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 98.86     | 98.9800                       | 98.8600   | 98.9800                         | 0.00          |
| 20/08/2019 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 92.22     | 92.3400                       | 92.2200   | 92.3400                         | 0.00          |
| 20/08/2019 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 99.57     | 99.6800                       | 99.5700   | 99.6800                         | 0.00          |
| 20/08/2019 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 92.99     | 93.0900                       | 92.9900   | 93.0900                         | 0.00          |
| 20/08/2019 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 20/08/2019 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 20/08/2019 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 20/08/2019 | JBAF On 18-December-19  |        |              | Jibar Tradeable Future | 7.13      | 92.8700                       | 7.1300    | 92.8700                         | 0.00          |
| 20/08/2019 | R023 On 07-November-19  |        |              | Bond Future            | 7.47      | 102.3066                      | 7.4660    | 102.3066                        | 52,661.00     |
| 20/08/2019 | R023 On 07-November-19  | 7.98   | Call         | Bond Future            | 1600      | 2                             | 1600      | 2                               | 0.00          |
| 20/08/2019 | R023 On 07-November-19  | 8.00   | Call         | Bond Future            | 1650      | 2                             | 1650      | 2                               | 0.00          |
| 20/08/2019 | R023 On 07-November-19  | 7.99   | Call         | Bond Future            | 1625      | 2                             | 1625      | 2                               | 0.00          |
| 20/08/2019 | R023 On 07-November-19  | 7.98   | Put          | Bond Future            | 126       | 0                             | 126       | 0                               | 0.00          |
| 20/08/2019 | R023 On 07-November-19  | 8.00   | Put          | Bond Future            | 120       | 0                             | 120       | 0                               | 0.00          |
| 20/08/2019 | R023 On 07-November-19  | 7.99   | Put          | Bond Future            | 123       | 0                             | 123       | 0                               | 0.00          |
| 20/08/2019 | R023 On 06-February-20  |        |              | Bond Future            | 7.49      | 104.1467                      | 7.4889    | 104.1467                        | 0.00          |
| 20/08/2019 | R023 On 06-February-20  | 7.52   | Call         | Bond Future            | 832       | 1                             | 832       | 1                               | 0.00          |
| 20/08/2019 | R023 On 06-February-20  | 7.54   | Call         | Bond Future            | 864       | 1                             | 864       | 1                               | 0.00          |
| 20/08/2019 | R023 On 06-February-20  | 7.53   | Call         | Bond Future            | 848       | 1                             | 848       | 1                               | 0.00          |
| 20/08/2019 | R023 On 06-February-20  | 7.53   | Put          | Bond Future            | 737       | 1                             | 737       | 1                               | 0.00          |
| 20/08/2019 | R023 On 06-February-20  | 7.54   | Put          | Bond Future            | 726       | 1                             | 726       | 1                               | 0.00          |
| 20/08/2019 | R023 On 06-February-20  | 7.52   | Put          | Bond Future            | 748       | 1                             | 748       | 1                               | 0.00          |
| 20/08/2019 | R023 On 07-May-20       |        |              | Bond Future            | 7.48      | 102.1430                      | 7.4818    | 102.1430                        | 0.00          |
| 20/08/2019 | R023 On 07-May-20       | 6.90   | Call         | Bond Future            | 269       | 0                             | 269       | 0                               | 0.00          |
| 20/08/2019 | R023 On 07-May-20       | 6.91   | Call         | Bond Future            | 277       | 0                             | 277       | 0                               | 0.00          |
| 20/08/2019 | R023 On 07-May-20       | 6.89   | Call         | Bond Future            | 260       | 0                             | 260       | 0                               | 0.00          |
| 20/08/2019 | R023 On 07-May-20       | 6.89   | Put          | Bond Future            | 1751      | 2                             | 1751      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | R023 On 07-May-20      | 6.90   | Put          | Bond Future | 1735      | 2                             | 1735      | 2                               | 0.00          |
| 20/08/2019 | R023 On 07-May-20      | 6.91   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 |        |              | Bond Future | 9.83      | 94.0397                       | 9.8275    | 94.0397                         | 96,124.00     |
| 20/08/2019 | R035 On 07-November-19 | 9.87   | Call         | Bond Future | 2111      | 2                             | 2111      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 8.92   | Call         | Bond Future | 89        | 0                             | 89        | 0                               | 3,500.00      |
| 20/08/2019 | R035 On 07-November-19 | 9.52   | Call         | Bond Future | 953       | 1                             | 953       | 1                               | 3,500.00      |
| 20/08/2019 | R035 On 07-November-19 | 9.88   | Call         | Bond Future | 2152      | 2                             | 2152      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 9.89   | Call         | Bond Future | 2193      | 2                             | 2193      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 10.21  | Call         | Bond Future | 3708      | 4                             | 3708      | 4                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 9.88   | Put          | Bond Future | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 9.87   | Put          | Bond Future | 1797      | 2                             | 1797      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 10.21  | Put          | Bond Future | 940       | 1                             | 940       | 1                               | 3,500.00      |
| 20/08/2019 | R035 On 07-November-19 | 9.52   | Put          | Bond Future | 3270      | 3                             | 3270      | 3                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 8.92   | Put          | Bond Future | 7178      | 7                             | 7178      | 7                               | 0.00          |
| 20/08/2019 | R035 On 07-November-19 | 9.89   | Put          | Bond Future | 1732      | 2                             | 1732      | 2                               | 0.00          |
| 20/08/2019 | R035 On 06-February-20 |        |              | Bond Future | 9.91      | 95.7311                       | 9.9102    | 95.7311                         | 0.00          |
| 20/08/2019 | R035 On 06-February-20 | 9.61   | Call         | Bond Future | 1816      | 2                             | 1816      | 2                               | 0.00          |
| 20/08/2019 | R035 On 06-February-20 | 9.60   | Call         | Bond Future | 1786      | 2                             | 1786      | 2                               | 0.00          |
| 20/08/2019 | R035 On 06-February-20 | 9.59   | Call         | Bond Future | 1755      | 2                             | 1755      | 2                               | 0.00          |
| 20/08/2019 | R035 On 06-February-20 | 9.59   | Put          | Bond Future | 4130      | 4                             | 4130      | 4                               | 0.00          |
| 20/08/2019 | R035 On 06-February-20 | 9.61   | Put          | Bond Future | 4040      | 4                             | 4040      | 4                               | 0.00          |
| 20/08/2019 | R035 On 06-February-20 | 9.60   | Put          | Bond Future | 4085      | 4                             | 4085      | 4                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      |        |              | Bond Future | 9.98      | 93.0005                       | 9.9830    | 93.0005                         | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 9.11   | Call         | Bond Future | 1046      | 0                             | 1046      | 0                               | 5,000.00      |
| 20/08/2019 | R035 On 07-May-20      | 9.75   | Call         | Bond Future | 2760      | 0                             | 2760      | 0                               | 5,000.00      |
| 20/08/2019 | R035 On 07-May-20      | 9.47   | Call         | Bond Future | 1904      | 2                             | 1904      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 9.49   | Call         | Bond Future | 1960      | 2                             | 1960      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 10.75  | Call         | Bond Future | 7003      | 0                             | 7003      | 0                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 9.48   | Call         | Bond Future | 1932      | 2                             | 1932      | 2                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 9.47   | Put          | Bond Future | 5694      | 6                             | 5694      | 6                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 9.75   | Put          | Bond Future | 4453      | 0                             | 4453      | 0                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 9.49   | Put          | Bond Future | 5598      | 6                             | 5598      | 6                               | 0.00          |
| 20/08/2019 | R035 On 07-May-20      | 10.75  | Put          | Bond Future | 1737      | 0                             | 1737      | 0                               | 5,000.00      |
| 20/08/2019 | R035 On 07-May-20      | 9.48   | Put          | Bond Future | 5646      | 6                             | 5646      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | R035 On 07-May-20      | 9.11   | Put          | Bond Future | 7633      | 0                             | 7633      | 0                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 |        |              | Bond Future | 8.44      | 114.7664                      | 8.4432    | 114.7664                        | 136,194.00    |
| 20/08/2019 | R186 On 07-November-19 | 8.25   | Call         | Bond Future | 776       | 1                             | 776       | 1                               | 3,750.00      |
| 20/08/2019 | R186 On 07-November-19 | 8.73   | Call         | Bond Future | 2248      | 2                             | 2248      | 2                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.23   | Call         | Bond Future | 734       | 1                             | 734       | 1                               | 4,955.00      |
| 20/08/2019 | R186 On 07-November-19 | 8.94   | Call         | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.20   | Call         | Bond Future | 673       | 1                             | 673       | 1                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.96   | Call         | Bond Future | 3225      | 3                             | 3225      | 3                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.95   | Call         | Bond Future | 3180      | 3                             | 3180      | 3                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.96   | Put          | Bond Future | 367       | 0                             | 367       | 0                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.23   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.20   | Put          | Bond Future | 2052      | 2                             | 2052      | 2                               | 7,500.00      |
| 20/08/2019 | R186 On 07-November-19 | 8.95   | Put          | Bond Future | 376       | 0                             | 376       | 0                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.73   | Put          | Bond Future | 650       | 1                             | 650       | 1                               | 4,955.00      |
| 20/08/2019 | R186 On 07-November-19 | 8.94   | Put          | Bond Future | 386       | 0                             | 386       | 0                               | 0.00          |
| 20/08/2019 | R186 On 07-November-19 | 8.25   | Put          | Bond Future | 1870      | 2                             | 1870      | 2                               | 3,750.00      |
| 20/08/2019 | R186 On 06-February-20 |        |              | Bond Future | 8.50      | 111.5266                      | 8.5003    | 111.5266                        | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.11   | Call         | Bond Future | 971       | 1                             | 971       | 1                               | 1,007.00      |
| 20/08/2019 | R186 On 06-February-20 | 8.55   | Call         | Bond Future | 2077      | 2                             | 2077      | 2                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.50   | Call         | Bond Future | 1927      | 2                             | 1927      | 2                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.57   | Call         | Bond Future | 2139      | 2                             | 2139      | 2                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 9.00   | Call         | Bond Future | 3673      | 4                             | 3673      | 4                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.56   | Call         | Bond Future | 2108      | 2                             | 2108      | 2                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.56   | Put          | Bond Future | 1783      | 2                             | 1783      | 2                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 9.00   | Put          | Bond Future | 992       | 1                             | 992       | 1                               | 1,007.00      |
| 20/08/2019 | R186 On 06-February-20 | 8.50   | Put          | Bond Future | 1929      | 2                             | 1929      | 2                               | 1,007.00      |
| 20/08/2019 | R186 On 06-February-20 | 8.57   | Put          | Bond Future | 1760      | 2                             | 1760      | 2                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.11   | Put          | Bond Future | 3124      | 3                             | 3124      | 3                               | 0.00          |
| 20/08/2019 | R186 On 06-February-20 | 8.55   | Put          | Bond Future | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      |        |              | Bond Future | 8.55      | 113.5929                      | 8.5512    | 113.5929                        | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 8.08   | Call         | Bond Future | 1160      | 1                             | 1160      | 1                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 8.93   | Call         | Bond Future | 3619      | 4                             | 3619      | 4                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 8.28   | Call         | Bond Future | 1618      | 2                             | 1618      | 2                               | 6,000.00      |
| 20/08/2019 | R186 On 07-May-20      | 8.09   | Call         | Bond Future | 1181      | 1                             | 1181      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | R186 On 07-May-20      | 8.07   | Call         | Bond Future | 1139      | 1                             | 1139      | 1                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 7.60   | Call         | Bond Future | 392       | 0                             | 392       | 0                               | 6,000.00      |
| 20/08/2019 | R186 On 07-May-20      | 8.07   | Put          | Bond Future | 3716      | 4                             | 3716      | 4                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 7.60   | Put          | Bond Future | 5559      | 6                             | 5559      | 6                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 8.93   | Put          | Bond Future | 1644      | 2                             | 1644      | 2                               | 6,000.00      |
| 20/08/2019 | R186 On 07-May-20      | 8.28   | Put          | Bond Future | 3061      | 3                             | 3061      | 3                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 8.09   | Put          | Bond Future | 3649      | 4                             | 3649      | 4                               | 0.00          |
| 20/08/2019 | R186 On 07-May-20      | 8.08   | Put          | Bond Future | 3682      | 4                             | 3682      | 4                               | 0.00          |
| 20/08/2019 | R197 On 07-November-19 |        |              | Bond Future | 308.33    | 308.4731                      | 308.3256  | 308.4731                        | 2,507.00      |
| 20/08/2019 | R197 On 06-February-20 |        |              | Bond Future | 306.29    | 306.4377                      | 306.2901  | 306.4377                        | 40.00         |
| 20/08/2019 | R197 On 07-May-20      |        |              | Bond Future | 312.03    | 312.1858                      | 312.0277  | 312.1858                        | 0.00          |
| 20/08/2019 | R202 On 07-November-19 |        |              | Bond Future | 234.73    | 235.7989                      | 234.7327  | 235.7989                        | 9,082.00      |
| 20/08/2019 | R202 On 06-February-20 |        |              | Bond Future | 234.95    | 236.0293                      | 234.9456  | 236.0293                        | 0.00          |
| 20/08/2019 | R202 On 07-May-20      |        |              | Bond Future | 239.35    | 240.4565                      | 239.3467  | 240.4565                        | 0.00          |
| 20/08/2019 | R207 On 07-November-19 |        |              | Bond Future | 6.57      | 102.4522                      | 6.5720    | 102.4522                        | 3,801.00      |
| 20/08/2019 | R207 On 07-November-19 | 2.07   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | R207 On 07-November-19 | 2.08   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | R207 On 07-November-19 | 2.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 20/08/2019 | R207 On 07-November-19 | 2.06   | Put          | Bond Future | 808       | 1                             | 808       | 1                               | 0.00          |
| 20/08/2019 | R207 On 07-November-19 | 2.07   | Put          | Bond Future | 806       | 1                             | 806       | 1                               | 0.00          |
| 20/08/2019 | R207 On 07-November-19 | 2.08   | Put          | Bond Future | 804       | 1                             | 804       | 1                               | 0.00          |
| 20/08/2019 | R208 On 07-November-19 |        |              | Bond Future | 6.62      | 100.9585                      | 6.6214    | 100.9585                        | 10,137.00     |
| 20/08/2019 | R208 On 07-November-19 | 6.84   | Call         | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-November-19 | 6.83   | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-November-19 | 6.82   | Call         | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-November-19 | 6.83   | Put          | Bond Future | 59        | 0                             | 59        | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-November-19 | 6.82   | Put          | Bond Future | 61        | 0                             | 61        | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-November-19 | 6.84   | Put          | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 20/08/2019 | R208 On 06-February-20 |        |              | Bond Future | 6.47      | 102.7743                      | 6.4656    | 102.7743                        | 0.00          |
| 20/08/2019 | R208 On 06-February-20 | 6.12   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 20/08/2019 | R208 On 06-February-20 | 6.13   | Call         | Bond Future | 48        | 0                             | 48        | 0                               | 0.00          |
| 20/08/2019 | R208 On 06-February-20 | 6.14   | Call         | Bond Future | 51        | 0                             | 51        | 0                               | 0.00          |
| 20/08/2019 | R208 On 06-February-20 | 6.14   | Put          | Bond Future | 404       | 0                             | 404       | 0                               | 0.00          |
| 20/08/2019 | R208 On 06-February-20 | 6.12   | Put          | Bond Future | 420       | 0                             | 420       | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | R208 On 06-February-20 | 6.13   | Put          | Bond Future | 412       | 0                             | 412       | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-May-20      |        |              | Bond Future | 6.16      | 101.2745                      | 6.1623    | 101.2745                        | 0.00          |
| 20/08/2019 | R208 On 07-May-20      | 4.82   | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-May-20      | 4.81   | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-May-20      | 4.80   | Call         | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 20/08/2019 | R208 On 07-May-20      | 4.81   | Put          | Bond Future | 1165      | 1                             | 1165      | 1                               | 0.00          |
| 20/08/2019 | R208 On 07-May-20      | 4.80   | Put          | Bond Future | 1174      | 1                             | 1174      | 1                               | 0.00          |
| 20/08/2019 | R208 On 07-May-20      | 4.82   | Put          | Bond Future | 1157      | 1                             | 1157      | 1                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 |        |              | Bond Future | 9.81      | 71.7391                       | 9.8085    | 71.7391                         | 89,481.00     |
| 20/08/2019 | R209 On 07-November-19 | 9.80   | Call         | Bond Future | 1642      | 2                             | 1642      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 8.92   | Call         | Bond Future | 102       | 0                             | 102       | 0                               | 8,000.00      |
| 20/08/2019 | R209 On 07-November-19 | 9.50   | Call         | Bond Future | 827       | 1                             | 827       | 1                               | 5,000.00      |
| 20/08/2019 | R209 On 07-November-19 | 9.82   | Call         | Bond Future | 1708      | 2                             | 1708      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.33   | Call         | Bond Future | 503       | 0                             | 503       | 0                               | 8,000.00      |
| 20/08/2019 | R209 On 07-November-19 | 9.77   | Call         | Bond Future | 1546      | 1                             | 1546      | 1                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.81   | Call         | Bond Future | 1675      | 2                             | 1675      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.81   | Put          | Bond Future | 1666      | 2                             | 1666      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.33   | Put          | Bond Future | 3625      | 4                             | 3625      | 4                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.82   | Put          | Bond Future | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.77   | Put          | Bond Future | 1790      | 2                             | 1790      | 2                               | 8,000.00      |
| 20/08/2019 | R209 On 07-November-19 | 8.92   | Put          | Bond Future | 6058      | 6                             | 6058      | 6                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.80   | Put          | Bond Future | 1696      | 2                             | 1696      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-November-19 | 9.50   | Put          | Bond Future | 2818      | 3                             | 2818      | 3                               | 0.00          |
| 20/08/2019 | R209 On 06-February-20 |        |              | Bond Future | 9.88      | 73.0294                       | 9.8785    | 73.0294                         | 0.00          |
| 20/08/2019 | R209 On 06-February-20 | 9.51   | Call         | Bond Future | 1412      | 1                             | 1412      | 1                               | 0.00          |
| 20/08/2019 | R209 On 06-February-20 | 9.52   | Call         | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 20/08/2019 | R209 On 06-February-20 | 9.50   | Call         | Bond Future | 1387      | 1                             | 1387      | 1                               | 0.00          |
| 20/08/2019 | R209 On 06-February-20 | 9.50   | Put          | Bond Future | 3810      | 4                             | 3810      | 4                               | 0.00          |
| 20/08/2019 | R209 On 06-February-20 | 9.51   | Put          | Bond Future | 3769      | 4                             | 3769      | 4                               | 0.00          |
| 20/08/2019 | R209 On 06-February-20 | 9.52   | Put          | Bond Future | 3729      | 4                             | 3729      | 4                               | 0.00          |
| 20/08/2019 | R209 On 07-May-20      |        |              | Bond Future | 9.95      | 71.2307                       | 9.9453    | 71.2307                         | 0.00          |
| 20/08/2019 | R209 On 07-May-20      | 9.45   | Call         | Bond Future | 1669      | 2                             | 1669      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-May-20      | 9.47   | Call         | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 20/08/2019 | R209 On 07-May-20      | 9.46   | Call         | Bond Future | 1694      | 2                             | 1694      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | R209 On 07-May-20      | 9.46   | Put          | Bond Future | 4783      | 5                             | 4783      | 5                               | 0.00          |
| 20/08/2019 | R209 On 07-May-20      | 9.47   | Put          | Bond Future | 4743      | 5                             | 4743      | 5                               | 0.00          |
| 20/08/2019 | R209 On 07-May-20      | 9.45   | Put          | Bond Future | 4823      | 5                             | 4823      | 5                               | 0.00          |
| 20/08/2019 | R210 On 07-November-19 |        |              | Bond Future | 190.20    | 190.2175                      | 190.2010  | 190.2175                        | 2,132.00      |
| 20/08/2019 | R210 On 06-February-20 |        |              | Bond Future | 193.67    | 193.6846                      | 193.6693  | 193.6846                        | 0.00          |
| 20/08/2019 | R210 On 07-May-20      |        |              | Bond Future | 194.65    | 194.6673                      | 194.6469  | 194.6673                        | 0.00          |
| 20/08/2019 | R212 On 07-November-19 |        |              | Bond Future | 162.88    | 163.0126                      | 162.8813  | 163.0126                        | 6,684.00      |
| 20/08/2019 | R212 On 06-February-20 |        |              | Bond Future | 163.61    | 163.7381                      | 163.6056  | 163.7381                        | 0.00          |
| 20/08/2019 | R212 On 07-May-20      |        |              | Bond Future | 166.67    | 166.8094                      | 166.6703  | 166.8094                        | 0.00          |
| 20/08/2019 | R213 On 07-November-19 |        |              | Bond Future | 9.39      | 84.7373                       | 9.3915    | 84.7373                         | 20,554.00     |
| 20/08/2019 | R213 On 07-November-19 | 9.58   | Call         | Bond Future | 2173      | 2                             | 2173      | 2                               | 0.00          |
| 20/08/2019 | R213 On 07-November-19 | 9.59   | Call         | Bond Future | 2211      | 2                             | 2211      | 2                               | 0.00          |
| 20/08/2019 | R213 On 07-November-19 | 9.60   | Call         | Bond Future | 2250      | 2                             | 2250      | 2                               | 0.00          |
| 20/08/2019 | R213 On 07-November-19 | 9.60   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 20/08/2019 | R213 On 07-November-19 | 9.58   | Put          | Bond Future | 1034      | 1                             | 1034      | 1                               | 0.00          |
| 20/08/2019 | R213 On 07-November-19 | 9.59   | Put          | Bond Future | 1012      | 1                             | 1012      | 1                               | 0.00          |
| 20/08/2019 | R213 On 06-February-20 |        |              | Bond Future | 9.47      | 86.2615                       | 9.4670    | 86.2615                         | 0.00          |
| 20/08/2019 | R213 On 06-February-20 | 9.28   | Call         | Bond Future | 1769      | 2                             | 1769      | 2                               | 0.00          |
| 20/08/2019 | R213 On 06-February-20 | 9.27   | Call         | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 20/08/2019 | R213 On 06-February-20 | 9.26   | Call         | Bond Future | 1714      | 2                             | 1714      | 2                               | 0.00          |
| 20/08/2019 | R213 On 06-February-20 | 9.27   | Put          | Bond Future | 2933      | 3                             | 2933      | 3                               | 0.00          |
| 20/08/2019 | R213 On 06-February-20 | 9.26   | Put          | Bond Future | 2967      | 3                             | 2967      | 3                               | 0.00          |
| 20/08/2019 | R213 On 06-February-20 | 9.28   | Put          | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 20/08/2019 | R213 On 07-May-20      |        |              | Bond Future | 9.53      | 84.3069                       | 9.5323    | 84.3069                         | 0.00          |
| 20/08/2019 | R213 On 07-May-20      | 9.00   | Call         | Bond Future | 1422      | 1                             | 1422      | 1                               | 0.00          |
| 20/08/2019 | R213 On 07-May-20      | 9.01   | Call         | Bond Future | 1444      | 1                             | 1444      | 1                               | 0.00          |
| 20/08/2019 | R213 On 07-May-20      | 9.02   | Call         | Bond Future | 1467      | 1                             | 1467      | 1                               | 0.00          |
| 20/08/2019 | R213 On 07-May-20      | 9.02   | Put          | Bond Future | 4558      | 5                             | 4558      | 5                               | 0.00          |
| 20/08/2019 | R213 On 07-May-20      | 9.00   | Put          | Bond Future | 4636      | 5                             | 4636      | 5                               | 0.00          |
| 20/08/2019 | R213 On 07-May-20      | 9.01   | Put          | Bond Future | 4597      | 5                             | 4597      | 5                               | 0.00          |
| 20/08/2019 | R214 On 07-November-19 |        |              | Bond Future | 10.06     | 70.0000                       | 10.0618   | 70.0000                         | 16,189.00     |
| 20/08/2019 | R214 On 07-November-19 | 10.01  | Call         | Bond Future | 1593      | 1                             | 1593      | 1                               | 0.00          |
| 20/08/2019 | R214 On 07-November-19 | 10.02  | Call         | Bond Future | 1626      | 2                             | 1626      | 2                               | 0.00          |
| 20/08/2019 | R214 On 07-November-19 | 10.00  | Call         | Bond Future | 1561      | 1                             | 1561      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/08/2019 | R214 On 07-November-19 | 10.00  | Put          | Bond Future | 1966      | 2                             | 1966      | 2                               | 0.00          |
| 20/08/2019 | R214 On 07-November-19 | 10.01  | Put          | Bond Future | 1932      | 2                             | 1932      | 2                               | 0.00          |
| 20/08/2019 | R214 On 07-November-19 | 10.02  | Put          | Bond Future | 1899      | 2                             | 1899      | 2                               | 0.00          |
| 20/08/2019 | R214 On 06-February-20 |        |              | Bond Future | 10.14     | 71.2591                       | 10.1377   | 71.2591                         | 0.00          |
| 20/08/2019 | R214 On 06-February-20 | 9.71   | Call         | Bond Future | 1437      | 1                             | 1437      | 1                               | 0.00          |
| 20/08/2019 | R214 On 06-February-20 | 9.73   | Call         | Bond Future | 1488      | 1                             | 1488      | 1                               | 0.00          |
| 20/08/2019 | R214 On 06-February-20 | 9.72   | Call         | Bond Future | 1462      | 1                             | 1462      | 1                               | 0.00          |
| 20/08/2019 | R214 On 06-February-20 | 9.72   | Put          | Bond Future | 4235      | 4                             | 4235      | 4                               | 0.00          |
| 20/08/2019 | R214 On 06-February-20 | 9.73   | Put          | Bond Future | 4192      | 4                             | 4192      | 4                               | 0.00          |
| 20/08/2019 | R214 On 06-February-20 | 9.71   | Put          | Bond Future | 4279      | 4                             | 4279      | 4                               | 0.00          |
| 20/08/2019 | R214 On 07-May-20      |        |              | Bond Future | 10.20     | 69.2804                       | 10.2048   | 69.2804                         | 0.00          |
| 20/08/2019 | R214 On 07-May-20      | 9.76   | Call         | Bond Future | 1939      | 2                             | 1939      | 2                               | 0.00          |
| 20/08/2019 | R214 On 07-May-20      | 9.77   | Call         | Bond Future | 1966      | 2                             | 1966      | 2                               | 0.00          |
| 20/08/2019 | R214 On 07-May-20      | 9.75   | Call         | Bond Future | 1913      | 2                             | 1913      | 2                               | 0.00          |
| 20/08/2019 | R214 On 07-May-20      | 9.75   | Put          | Bond Future | 4906      | 5                             | 4906      | 5                               | 0.00          |
| 20/08/2019 | R214 On 07-May-20      | 9.76   | Put          | Bond Future | 4865      | 5                             | 4865      | 5                               | 0.00          |
| 20/08/2019 | R214 On 07-May-20      | 9.77   | Put          | Bond Future | 4823      | 5                             | 4823      | 5                               | 0.00          |
| 20/08/2019 | R248 On 07-November-19 |        |              | Bond Future | 10.09     | 88.9177                       | 10.0872   | 88.9177                         | 89,159.00     |
| 20/08/2019 | R248 On 07-November-19 | 10.03  | Call         | Bond Future | 1944      | 2                             | 1944      | 2                               | 0.00          |
| 20/08/2019 | R248 On 07-November-19 | 10.02  | Call         | Bond Future | 1903      | 2                             | 1903      | 2                               | 0.00          |
| 20/08/2019 | R248 On 07-November-19 | 10.01  | Call         | Bond Future | 1863      | 2                             | 1863      | 2                               | 0.00          |
| 20/08/2019 | R248 On 07-November-19 | 10.02  | Put          | Bond Future | 2463      | 3                             | 2463      | 3                               | 0.00          |
| 20/08/2019 | R248 On 07-November-19 | 10.01  | Put          | Bond Future | 2507      | 3                             | 2507      | 3                               | 0.00          |
| 20/08/2019 | R248 On 07-November-19 | 10.03  | Put          | Bond Future | 2420      | 3                             | 2420      | 3                               | 0.00          |
| 20/08/2019 | R248 On 06-February-20 |        |              | Bond Future | 10.16     | 90.5170                       | 10.1638   | 90.5170                         | 100.00        |
| 20/08/2019 | R248 On 06-February-20 | 9.71   | Call         | Bond Future | 1547      | 1                             | 1547      | 1                               | 0.00          |
| 20/08/2019 | R248 On 06-February-20 | 9.72   | Call         | Bond Future | 1577      | 1                             | 1577      | 1                               | 0.00          |
| 20/08/2019 | R248 On 06-February-20 | 9.70   | Call         | Bond Future | 1516      | 1                             | 1516      | 1                               | 0.00          |
| 20/08/2019 | R248 On 06-February-20 | 9.72   | Put          | Bond Future | 5342      | 6                             | 5342      | 6                               | 0.00          |
| 20/08/2019 | R248 On 06-February-20 | 9.70   | Put          | Bond Future | 5458      | 6                             | 5458      | 6                               | 0.00          |
| 20/08/2019 | R248 On 06-February-20 | 9.71   | Put          | Bond Future | 5400      | 6                             | 5400      | 6                               | 0.00          |
| 20/08/2019 | R248 On 07-May-20      |        |              | Bond Future | 10.23     | 87.7532                       | 10.2314   | 87.7532                         | 0.00          |
| 20/08/2019 | R248 On 07-May-20      | 9.77   | Call         | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 20/08/2019 | R248 On 07-May-20      | 9.79   | Call         | Bond Future | 2373      | 2                             | 2373      | 2                               | 0.00          |



| <b>Date</b> | <b>Contract Details</b> | <b>Strike</b> | <b>Call/<br/>Put</b> | <b>Product</b> | <b>MTM Yield</b> | <b>Previous Day's<br/>Closing MTM</b> | <b>MTM Price</b> | <b>Previous Day's<br/>Closing Price</b> | <b>Open Interest</b> |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 20/08/2019  | R248 On 07-May-20       | 9.78          | Call                 | Bond Future    | 2340             | 2                                     | 2340             | 2                                       | 0.00                 |
| 20/08/2019  | R248 On 07-May-20       | 9.78          | Put                  | Bond Future    | 6125             | 6                                     | 6125             | 6                                       | 0.00                 |
| 20/08/2019  | R248 On 07-May-20       | 9.77          | Put                  | Bond Future    | 6180             | 6                                     | 6180             | 6                                       | 0.00                 |
| 20/08/2019  | R248 On 07-May-20       | 9.79          | Put                  | Bond Future    | 6072             | 6                                     | 6072             | 6                                       | 0.00                 |