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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2019

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 2025 On 01-August-19 | | | Bond Future | 135.82 | 135.7979 | 135.8194 | 135.7979 | 1,622.00 |
| 21/06/2019 | 2025 On 07-November-19 | | | Bond Future | 138.54 | 138.5219 | 138.5437 | 138.5219 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 2025 On 06-February-20 | | | Bond Future | 139.72 | 139.6938 | 139.7160 | 139.6938 | 0.00 |
| 21/06/2019 | 2029 On 01-August-19 | | | Bond Future | 102.36 | 102.6594 | 102.3630 | 102.6594 | 4,132.00 |
| 21/06/2019 | 2029 On 07-November-19 | | | Bond Future | 103.32 | 103.6243 | 103.3220 | 103.6243 | 0.00 |
| 21/06/2019 | 2029 On 06-February-20 | | | Bond Future | 105.30 | 105.6038 | 105.2956 | 105.6038 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | | | Bond Future | 8.87 | 94.7519 | 8.8711 | 94.7519 | 74,941.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.22 | Call | Bond Future | 2551 | 3 | 2551 | 3 | 5,400.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.69 | Call | Bond Future | 5158 | 6 | 5158 | 6 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 8.35 | Call | Bond Future | 99 | 0 | 99 | 0 | 2,025.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.68 | Call | Bond Future | 5100 | 6 | 5100 | 6 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 8.67 | Call | Bond Future | 510 | 1 | 510 | 1 | 5,400.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.15 | Call | Bond Future | 2207 | 3 | 2207 | 3 | 2,025.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.91 | Call | Bond Future | 6434 | 7 | 6434 | 7 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.92 | Call | Bond Future | 6492 | 7 | 6492 | 7 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.90 | Call | Bond Future | 6376 | 7 | 6376 | 7 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 8.77 | Call | Bond Future | 755 | 1 | 755 | 1 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.24 | Call | Bond Future | 2652 | 3 | 2652 | 3 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.27 | Call | Bond Future | 2808 | 3 | 2808 | 3 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.08 | Call | Bond Future | 1883 | 0 | 1883 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.08 | Put | Bond Future | 544 | 0 | 544 | 0 | 6,570.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.92 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.24 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.27 | Put | Bond Future | 273 | 0 | 273 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 8.77 | Put | Bond Future | 1413 | 1 | 1413 | 1 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.90 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.68 | Put | Bond Future | 53 | 0 | 53 | 0 | 4,800.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.91 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 8.67 | Put | Bond Future | 1823 | 2 | 1823 | 2 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.15 | Put | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.22 | Put | Bond Future | 329 | 0 | 329 | 0 | 0.00 |
| 21/06/2019 | 2030 On 01-August-19 | 9.69 | Put | Bond Future | 51 | 0 | 51 | 0 | 5,400.00 |
| 21/06/2019 | 2030 On 01-August-19 | 8.35 | Put | Bond Future | 3552 | 3 | 3552 | 3 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | | | Bond Future | 8.92 | 96.6275 | 8.9243 | 96.6275 | 200.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.48 | Call | Bond Future | 4339 | 5 | 4339 | 5 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.10 | Call | Bond Future | 2716 | 3 | 2716 | 3 | 5,500.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 2030 On 07-November-19 | 8.60 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 5,500.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.76 | Call | Bond Future | 5700 | 6 | 5700 | 6 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.49 | Call | Bond Future | 4386 | 5 | 4386 | 5 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.47 | Call | Bond Future | 4293 | 5 | 4293 | 5 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.70 | Call | Bond Future | 5401 | 6 | 5401 | 6 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 8.57 | Call | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.12 | Call | Bond Future | 2793 | 3 | 2793 | 3 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.12 | Put | Bond Future | 1562 | 1 | 1562 | 1 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.70 | Put | Bond Future | 645 | 1 | 645 | 1 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.47 | Put | Bond Future | 913 | 1 | 913 | 1 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 8.57 | Put | Bond Future | 3366 | 3 | 3366 | 3 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.10 | Put | Bond Future | 1610 | 1 | 1610 | 1 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.48 | Put | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 8.60 | Put | Bond Future | 3240 | 3 | 3240 | 3 | 0.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.76 | Put | Bond Future | 589 | 1 | 589 | 1 | 5,500.00 |
| 21/06/2019 | 2030 On 07-November-19 | 9.49 | Put | Bond Future | 885 | 1 | 885 | 1 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | | | Bond Future | 8.97 | 94.4416 | 8.9701 | 94.4416 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | 9.14 | Call | Bond Future | 3253 | 4 | 3253 | 4 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | 9.15 | Call | Bond Future | 3290 | 4 | 3290 | 4 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | 9.16 | Call | Bond Future | 3327 | 4 | 3327 | 4 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | 9.16 | Put | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | 9.14 | Put | Bond Future | 2203 | 2 | 2203 | 2 | 0.00 |
| 21/06/2019 | 2030 On 06-February-20 | 9.15 | Put | Bond Future | 2179 | 2 | 2179 | 2 | 0.00 |
| 21/06/2019 | 2032 On 01-August-19 | | | Bond Future | 9.25 | 96.2938 | 9.2480 | 96.2938 | 43,705.00 |
| 21/06/2019 | 2032 On 01-August-19 | 10.11 | Call | Bond Future | 5830 | 7 | 5830 | 7 | 0.00 |
| 21/06/2019 | 2032 On 01-August-19 | 10.10 | Call | Bond Future | 5768 | 7 | 5768 | 7 | 0.00 |
| 21/06/2019 | 2032 On 01-August-19 | 10.09 | Call | Bond Future | 5707 | 6 | 5707 | 6 | 0.00 |
| 21/06/2019 | 2032 On 01-August-19 | 10.09 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 21/06/2019 | 2032 On 01-August-19 | 10.11 | Put | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 21/06/2019 | 2032 On 01-August-19 | 10.10 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 21/06/2019 | 2032 On 07-November-19 | | | Bond Future | 9.31 | 94.0391 | 9.3120 | 94.0391 | 0.00 |
| 21/06/2019 | 2032 On 07-November-19 | 9.72 | Call | Bond Future | 3983 | 5 | 3983 | 5 | 0.00 |
| 21/06/2019 | 2032 On 07-November-19 | 9.71 | Call | Bond Future | 3936 | 5 | 3936 | 5 | 0.00 |
| 21/06/2019 | 2032 On 07-November-19 | 9.70 | Call | Bond Future | 3891 | 4 | 3891 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 2032 On 07-November-19 | 9.71 | Put | Bond Future | 1257 | 1 | 1257 | 1 | 0.00 |
| 21/06/2019 | 2032 On 07-November-19 | 9.70 | Put | Bond Future | 1277 | 1 | 1277 | 1 | 0.00 |
| 21/06/2019 | 2032 On 07-November-19 | 9.72 | Put | Bond Future | 1237 | 1 | 1237 | 1 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | | | Bond Future | 9.37 | 95.8136 | 9.3673 | 95.8136 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | 9.39 | Call | Bond Future | 3162 | 4 | 3162 | 4 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | 9.40 | Call | Bond Future | 3198 | 4 | 3198 | 4 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | 9.38 | Call | Bond Future | 3126 | 4 | 3126 | 4 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | 9.38 | Put | Bond Future | 3040 | 3 | 3040 | 3 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | 9.39 | Put | Bond Future | 3008 | 3 | 3008 | 3 | 0.00 |
| 21/06/2019 | 2032 On 06-February-20 | 9.40 | Put | Bond Future | 2977 | 3 | 2977 | 3 | 0.00 |
| 21/06/2019 | 2033 On 01-August-19 | | | Bond Future | 103.13 | 103.1109 | 103.1278 | 103.1109 | 6,090.00 |
| 21/06/2019 | 2033 On 07-November-19 | | | Bond Future | 104.03 | 104.0099 | 104.0270 | 104.0099 | 0.00 |
| 21/06/2019 | 2033 On 06-February-20 | | | Bond Future | 106.01 | 105.9967 | 106.0141 | 105.9967 | 0.00 |
| 21/06/2019 | 2037 On 01-August-19 | | | Bond Future | 9.70 | 90.8918 | 9.6968 | 90.8918 | 50,297.00 |
| 21/06/2019 | 2037 On 01-August-19 | 10.29 | Call | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 21/06/2019 | 2037 On 01-August-19 | 10.31 | Call | Bond Future | 4743 | 5 | 4743 | 5 | 0.00 |
| 21/06/2019 | 2037 On 01-August-19 | 10.30 | Call | Bond Future | 4679 | 5 | 4679 | 5 | 0.00 |
| 21/06/2019 | 2037 On 01-August-19 | 10.30 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 21/06/2019 | 2037 On 01-August-19 | 10.31 | Put | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 21/06/2019 | 2037 On 01-August-19 | 10.29 | Put | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | | | Bond Future | 9.76 | 92.6911 | 9.7646 | 92.6911 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | 9.95 | Call | Bond Future | 3446 | 4 | 3446 | 4 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | 9.97 | Call | Bond Future | 3536 | 4 | 3536 | 4 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | 9.96 | Call | Bond Future | 3491 | 4 | 3491 | 4 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | 9.96 | Put | Bond Future | 2024 | 2 | 2024 | 2 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | 9.97 | Put | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 21/06/2019 | 2037 On 07-November-19 | 9.95 | Put | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | | | Bond Future | 9.83 | 90.1803 | 9.8255 | 90.1803 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | 9.68 | Call | Bond Future | 3025 | 3 | 3025 | 3 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | 9.67 | Call | Bond Future | 2990 | 3 | 2990 | 3 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | 9.66 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | 9.67 | Put | Bond Future | 4168 | 4 | 4168 | 4 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | 9.66 | Put | Bond Future | 4209 | 4 | 4209 | 4 | 0.00 |
| 21/06/2019 | 2037 On 06-February-20 | 9.68 | Put | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 2038 On 01-August-19 | | | Bond Future | 121.15 | 120.9483 | 121.1470 | 120.9483 | 11,362.00 |
| 21/06/2019 | 2038 On 07-November-19 | | | Bond Future | 123.58 | 123.3746 | 123.5770 | 123.3746 | 0.00 |
| 21/06/2019 | 2038 On 06-February-20 | | | Bond Future | 124.28 | 124.0729 | 124.2792 | 124.0729 | 0.00 |
| 21/06/2019 | 2040 On 01-August-19 | | | Bond Future | 9.87 | 93.5708 | 9.8730 | 93.5708 | 34,951.00 |
| 21/06/2019 | 2040 On 01-August-19 | 10.36 | Call | Bond Future | 4175 | 5 | 4175 | 5 | 0.00 |
| 21/06/2019 | 2040 On 01-August-19 | 10.37 | Call | Bond Future | 4241 | 5 | 4241 | 5 | 0.00 |
| 21/06/2019 | 2040 On 01-August-19 | 10.38 | Call | Bond Future | 4307 | 5 | 4307 | 5 | 0.00 |
| 21/06/2019 | 2040 On 01-August-19 | 10.38 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 21/06/2019 | 2040 On 01-August-19 | 10.36 | Put | Bond Future | 319 | 0 | 319 | 0 | 0.00 |
| 21/06/2019 | 2040 On 01-August-19 | 10.37 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | | | Bond Future | 9.94 | 95.4231 | 9.9436 | 95.4231 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 10.03 | Call | Bond Future | 3204 | 4 | 3204 | 4 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 9.80 | Call | Bond Future | 2257 | 3 | 2257 | 3 | 1,260.00 |
| 21/06/2019 | 2040 On 07-November-19 | 9.30 | Call | Bond Future | 785 | 1 | 785 | 1 | 1,260.00 |
| 21/06/2019 | 2040 On 07-November-19 | 10.04 | Call | Bond Future | 3249 | 4 | 3249 | 4 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 10.05 | Call | Bond Future | 3294 | 4 | 3294 | 4 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 10.05 | Put | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 10.03 | Put | Bond Future | 2510 | 2 | 2510 | 2 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 9.80 | Put | Bond Future | 3430 | 3 | 3430 | 3 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 9.30 | Put | Bond Future | 6230 | 5 | 6230 | 5 | 0.00 |
| 21/06/2019 | 2040 On 07-November-19 | 10.04 | Put | Bond Future | 2475 | 2 | 2475 | 2 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | | | Bond Future | 10.01 | 92.7134 | 10.0074 | 92.7134 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | 9.74 | Call | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | 9.76 | Call | Bond Future | 2846 | 3 | 2846 | 3 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | 9.75 | Call | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | 9.75 | Put | Bond Future | 4902 | 4 | 4902 | 4 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | 9.76 | Put | Bond Future | 4855 | 4 | 4855 | 4 | 0.00 |
| 21/06/2019 | 2040 On 06-February-20 | 9.74 | Put | Bond Future | 4948 | 4 | 4948 | 4 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | | | Bond Future | 9.93 | 90.4456 | 9.9271 | 90.4456 | 40,670.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.39 | Call | Bond Future | 4077 | 5 | 4077 | 5 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.53 | Call | Bond Future | 5013 | 6 | 5013 | 6 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.39 | Call | Bond Future | 147 | 0 | 147 | 0 | 228.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.40 | Call | Bond Future | 4143 | 5 | 4143 | 5 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.86 | Call | Bond Future | 1214 | 2 | 1214 | 2 | 100.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 2044 On 01-August-19 | 10.38 | Call | Bond Future | 4012 | 5 | 4012 | 5 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.36 | Call | Bond Future | 124 | 0 | 124 | 0 | 100.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.74 | Call | Bond Future | 803 | 1 | 803 | 1 | 228.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.27 | Call | Bond Future | 3311 | 4 | 3311 | 4 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.27 | Put | Bond Future | 536 | 0 | 536 | 0 | 228.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.38 | Put | Bond Future | 377 | 0 | 377 | 0 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.36 | Put | Bond Future | 5052 | 4 | 5052 | 4 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.53 | Put | Bond Future | 230 | 0 | 230 | 0 | 100.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.39 | Put | Bond Future | 4804 | 4 | 4804 | 4 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.74 | Put | Bond Future | 2380 | 2 | 2380 | 2 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.40 | Put | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 9.86 | Put | Bond Future | 1774 | 1 | 1774 | 1 | 0.00 |
| 21/06/2019 | 2044 On 01-August-19 | 10.39 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | | | Bond Future | 10.00 | 92.2361 | 9.9958 | 92.2361 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.06 | Call | Bond Future | 3176 | 4 | 3176 | 4 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.52 | Call | Bond Future | 5523 | 6 | 5523 | 6 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 9.19 | Call | Bond Future | 515 | 1 | 515 | 1 | 328.00 |
| 21/06/2019 | 2044 On 07-November-19 | 9.74 | Call | Bond Future | 1910 | 2 | 1910 | 2 | 328.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.07 | Call | Bond Future | 3221 | 4 | 3221 | 4 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.05 | Call | Bond Future | 3132 | 4 | 3132 | 4 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.05 | Put | Bond Future | 2689 | 2 | 2689 | 2 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 9.19 | Put | Bond Future | 7562 | 7 | 7562 | 7 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 9.74 | Put | Bond Future | 4051 | 3 | 4051 | 3 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.07 | Put | Bond Future | 2615 | 2 | 2615 | 2 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.06 | Put | Bond Future | 2652 | 2 | 2652 | 2 | 0.00 |
| 21/06/2019 | 2044 On 07-November-19 | 10.52 | Put | Bond Future | 1390 | 1 | 1390 | 1 | 328.00 |
| 21/06/2019 | 2044 On 06-February-20 | | | Bond Future | 10.06 | 89.5914 | 10.0578 | 89.5914 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.77 | Call | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.09 | Call | Bond Future | 890 | 1 | 890 | 1 | 328.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.74 | Call | Bond Future | 2668 | 3 | 2668 | 3 | 328.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.76 | Call | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 10.78 | Call | Bond Future | 7447 | 8 | 7447 | 8 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.78 | Call | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.76 | Put | Bond Future | 5210 | 5 | 5210 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | 2044 On 06-February-20 | 9.78 | Put | Bond Future | 5112 | 5 | 5112 | 5 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 10.78 | Put | Bond Future | 1901 | 2 | 1901 | 2 | 328.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.77 | Put | Bond Future | 5161 | 5 | 5161 | 5 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.74 | Put | Bond Future | 5309 | 5 | 5309 | 5 | 0.00 |
| 21/06/2019 | 2044 On 06-February-20 | 9.09 | Put | Bond Future | 9360 | 8 | 9360 | 8 | 0.00 |
| 21/06/2019 | 2046 On 01-August-19 | | | Bond Future | 113.77 | 112.6088 | 113.7726 | 112.6088 | 12,658.00 |
| 21/06/2019 | 2046 On 07-November-19 | | | Bond Future | 114.34 | 113.1480 | 114.3352 | 113.1480 | 0.00 |
| 21/06/2019 | 2046 On 06-February-20 | | | Bond Future | 116.52 | 115.3096 | 116.5193 | 115.3096 | 0.00 |
| 21/06/2019 | 2050 On 01-August-19 | | | Bond Future | 117.19 | 116.2128 | 117.1864 | 116.2128 | 11,030.00 |
| 21/06/2019 | 2050 On 07-November-19 | | | Bond Future | 119.54 | 118.5440 | 119.5368 | 118.5440 | 0.00 |
| 21/06/2019 | 2050 On 06-February-20 | | | Bond Future | 119.98 | 118.9722 | 119.9838 | 118.9722 | 0.00 |
| 21/06/2019 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | AL37 On 01-August-19 | | | Index Future | 654.90 | 657.1000 | 654.8950 | 657.1000 | 0.00 |
| 21/06/2019 | AL37 On 07-November-19 | | | Index Future | 667.86 | 670.1070 | 667.8580 | 670.1070 | 0.00 |
| 21/06/2019 | AL37 On 06-February-20 | | | Index Future | 680.46 | 682.7500 | 680.4580 | 682.7500 | 0.00 |
| 21/06/2019 | AL7T On 01-August-19 | | | Index Future | 763.21 | 766.7380 | 763.2090 | 766.7380 | 0.00 |
| 21/06/2019 | AL7T On 07-November-19 | | | Index Future | 778.32 | 781.9160 | 778.3170 | 781.9160 | 0.00 |
| 21/06/2019 | AL7T On 06-February-20 | | | Index Future | 793.00 | 796.6680 | 793.0000 | 796.6680 | 0.00 |
| 21/06/2019 | ALBI On 01-August-19 | | | Index Future | 680.02 | 685.0930 | 680.0160 | 685.0930 | 973.00 |
| 21/06/2019 | ALBI On 07-November-19 | | | Index Future | 693.48 | 698.6540 | 693.4760 | 698.6540 | 0.00 |
| 21/06/2019 | ALBI On 06-February-20 | | | Index Future | 706.56 | 711.8360 | 706.5590 | 711.8360 | 0.00 |
| 21/06/2019 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 21/06/2019 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 21/06/2019 | ES33 On 01-August-19 | | | Bond Future | 10.83 | 79.7433 | 10.8341 | 79.7433 | 350.00 |
| 21/06/2019 | ES33 On 07-November-19 | | | Bond Future | 10.95 | 77.5279 | 10.9518 | 77.5279 | 0.00 |
| 21/06/2019 | ES33 On 06-February-20 | | | Bond Future | 11.06 | 78.9908 | 11.0615 | 78.9908 | 0.00 |
| 21/06/2019 | ES42 On 01-August-19 | | | Bond Future | 11.24 | 80.8563 | 11.2402 | 80.8563 | 4,919.00 |
| 21/06/2019 | ES42 On 07-November-19 | | | Bond Future | 11.36 | 78.1914 | 11.3604 | 78.1914 | 0.00 |
| 21/06/2019 | ES42 On 06-February-20 | | | Bond Future | 11.47 | 79.6669 | 11.4685 | 79.6669 | 0.00 |
| 21/06/2019 | GOVI On 01-August-19 | | | GOVI | 673.08 | 678.3190 | 673.0790 | 678.3190 | 437.00 |
| 21/06/2019 | GOVI On 01-August-19 | 638.69 | Call | GOVI | 343890 | 40 | 343890 | 40 | 0.00 |
| 21/06/2019 | GOVI On 01-August-19 | 638.68 | Call | GOVI | 343990 | 40 | 343990 | 40 | 0.00 |
| 21/06/2019 | GOVI On 01-August-19 | 638.67 | Call | GOVI | 344090 | 40 | 344090 | 40 | 0.00 |
| 21/06/2019 | GOVI On 01-August-19 | 638.68 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | GOVI On 01-August-19 | 638.67 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | GOVI On 01-August-19 | 638.69 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | | | GOVI | 686.40 | 691.7470 | 686.4020 | 691.7470 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | 672.90 | Call | GOVI | 135020 | 19 | 135020 | 19 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | 672.91 | Call | GOVI | 134920 | 19 | 134920 | 19 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | 672.92 | Call | GOVI | 134820 | 19 | 134820 | 19 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | 672.91 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | 672.92 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | GOVI On 07-November-19 | 672.90 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | | | GOVI | 699.35 | 704.7980 | 699.3510 | 704.7980 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | 703.15 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | 703.14 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | 703.13 | Call | GOVI | 0 | 2 | 0 | 2 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | 703.13 | Put | GOVI | 37790 | 0 | 37790 | 0 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | 703.15 | Put | GOVI | 37990 | 0 | 37990 | 0 | 0.00 |
| 21/06/2019 | GOVI On 06-February-20 | 703.14 | Put | GOVI | 37890 | 0 | 37890 | 0 | 0.00 |
| 21/06/2019 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 21/06/2019 | IGOV On 01-August-19 | | | Index Future | 260.09 | 259.5570 | 260.0850 | 259.5570 | 815.00 |
| 21/06/2019 | IGOV On 07-November-19 | | | Index Future | 265.30 | 264.7630 | 265.3020 | 264.7630 | 218.00 |
| 21/06/2019 | IGOV On 06-February-20 | | | Index Future | 270.37 | 269.8210 | 270.3690 | 269.8210 | 0.00 |
| 21/06/2019 | IS01 On 19-September-19 | | | Interest Rate Swap | 99.85 | 99.8500 | 99.8500 | 99.8500 | 0.00 |
| 21/06/2019 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.74 | 99.7400 | 99.7400 | 99.7400 | 0.00 |
| 21/06/2019 | IS02 On 20-September-19 | | | Interest Rate Swap | 101.84 | 101.8400 | 101.8400 | 101.8400 | 0.00 |
| 21/06/2019 | IS02 On 20-December-19 | | | Interest Rate Swap | 102.69 | 102.6800 | 102.6900 | 102.6800 | 0.00 |
| 21/06/2019 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.56 | 98.5400 | 98.5600 | 98.5400 | 0.00 |
| 21/06/2019 | IS02 On 22-June-20 | | | Interest Rate Swap | 101.98 | 101.9500 | 101.9800 | 101.9500 | 0.00 |
| 21/06/2019 | IS02 On 21-September-20 | | | Interest Rate Swap | 98.80 | 98.7500 | 98.8000 | 98.7500 | 0.00 |
| 21/06/2019 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.43 | 95.3700 | 95.4300 | 95.3700 | 0.00 |
| 21/06/2019 | IS05 On 16-March-21 | | | Interest Rate Swap | 94.43 | 94.3600 | 94.4300 | 94.3600 | 0.00 |
| 21/06/2019 | IS05 On 15-June-21 | | | Interest Rate Swap | 93.41 | 93.3100 | 93.4100 | 93.3100 | 0.00 |
| 21/06/2019 | IS05 On 21-September-21 | | | Interest Rate Swap | 93.35 | 93.2300 | 93.3500 | 93.2300 | 0.00 |
| 21/06/2019 | IS05 On 21-December-21 | | | Interest Rate Swap | 95.34 | 95.2000 | 95.3400 | 95.2000 | 51.00 |
| 21/06/2019 | IS05 On 15-March-22 | | | Interest Rate Swap | 95.27 | 95.1300 | 95.2700 | 95.1300 | 0.00 |
| 21/06/2019 | IS05 On 21-June-22 | | | Interest Rate Swap | 96.26 | 96.1000 | 96.2600 | 96.1000 | 0.00 |
| 21/06/2019 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.01 | 99.8500 | 100.0100 | 99.8500 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.09 | 100.9300 | 101.0900 | 100.9300 | 0.00 |
| 21/06/2019 | IS05 On 22-March-23 | | | Interest Rate Swap | 94.23 | 94.0500 | 94.2300 | 94.0500 | 0.00 |
| 21/06/2019 | IS05 On 20-June-23 | | | Interest Rate Swap | 100.17 | 99.9800 | 100.1700 | 99.9800 | 0.00 |
| 21/06/2019 | IS05 On 19-September-23 | | | Interest Rate Swap | 95.48 | 95.2600 | 95.4800 | 95.2600 | 0.00 |
| 21/06/2019 | IS10 On 17-December-25 | | | Interest Rate Swap | 91.21 | 90.8400 | 91.2100 | 90.8400 | 0.00 |
| 21/06/2019 | IS10 On 16-March-26 | | | Interest Rate Swap | 88.11 | 87.7000 | 88.1100 | 87.7000 | 0.00 |
| 21/06/2019 | IS10 On 15-June-26 | | | Interest Rate Swap | 86.77 | 86.3400 | 86.7700 | 86.3400 | 0.00 |
| 21/06/2019 | IS10 On 21-September-26 | | | Interest Rate Swap | 88.91 | 88.4600 | 88.9100 | 88.4600 | 0.00 |
| 21/06/2019 | IS10 On 21-December-26 | | | Interest Rate Swap | 92.72 | 92.2600 | 92.7200 | 92.2600 | 0.00 |
| 21/06/2019 | IS10 On 15-March-27 | | | Interest Rate Swap | 91.20 | 90.7200 | 91.2000 | 90.7200 | 0.00 |
| 21/06/2019 | IS10 On 21-June-27 | | | Interest Rate Swap | 93.28 | 92.7800 | 93.2800 | 92.7800 | 0.00 |
| 21/06/2019 | IS10 On 20-September-27 | | | Interest Rate Swap | 98.79 | 98.2900 | 98.7900 | 98.2900 | 0.00 |
| 21/06/2019 | IS10 On 20-December-27 | | | Interest Rate Swap | 99.12 | 98.6100 | 99.1200 | 98.6100 | 0.00 |
| 21/06/2019 | IS10 On 22-March-28 | | | Interest Rate Swap | 92.47 | 91.9300 | 92.4700 | 91.9300 | 0.00 |
| 21/06/2019 | IS10 On 20-June-28 | | | Interest Rate Swap | 99.79 | 99.2500 | 99.7900 | 99.2500 | 0.00 |
| 21/06/2019 | IS10 On 19-September-28 | | | Interest Rate Swap | 93.20 | 92.6300 | 93.2000 | 92.6300 | 0.00 |
| 21/06/2019 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 21/06/2019 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 21/06/2019 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.07 | 92.9300 | 7.0700 | 92.9300 | 0.00 |
| 21/06/2019 | JBAF On 18-December-19 | | | Jibar Tradeable Future | 7.13 | 92.8700 | 7.1300 | 92.8700 | 0.00 |
| 21/06/2019 | R023 On 01-August-19 | | | Bond Future | 7.27 | 105.1923 | 7.2669 | 105.1923 | 55,549.00 |
| 21/06/2019 | R023 On 01-August-19 | 8.93 | Call | Bond Future | 5035 | 5 | 5035 | 5 | 0.00 |
| 21/06/2019 | R023 On 01-August-19 | 8.95 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 21/06/2019 | R023 On 01-August-19 | 8.94 | Call | Bond Future | 5065 | 5 | 5065 | 5 | 0.00 |
| 21/06/2019 | R023 On 01-August-19 | 8.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R023 On 01-August-19 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R023 On 01-August-19 | 8.93 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | | | Bond Future | 7.25 | 103.3425 | 7.2541 | 103.3425 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | 7.98 | Call | Bond Future | 2299 | 3 | 2299 | 3 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | 7.99 | Call | Bond Future | 2324 | 3 | 2324 | 3 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | 8.00 | Call | Bond Future | 2349 | 3 | 2349 | 3 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | 8.00 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | 7.99 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 21/06/2019 | R023 On 07-November-19 | 7.98 | Put | Bond Future | 210 | 0 | 210 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | R023 On 06-February-20 | | | Bond Future | 7.22 | 105.2924 | 7.2240 | 105.2924 | 0.00 |
| 21/06/2019 | R023 On 06-February-20 | 7.52 | Call | Bond Future | 1415 | 2 | 1415 | 2 | 0.00 |
| 21/06/2019 | R023 On 06-February-20 | 7.54 | Call | Bond Future | 1454 | 2 | 1454 | 2 | 0.00 |
| 21/06/2019 | R023 On 06-February-20 | 7.53 | Call | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 21/06/2019 | R023 On 06-February-20 | 7.53 | Put | Bond Future | 607 | 0 | 607 | 0 | 0.00 |
| 21/06/2019 | R023 On 06-February-20 | 7.54 | Put | Bond Future | 600 | 0 | 600 | 0 | 0.00 |
| 21/06/2019 | R023 On 06-February-20 | 7.52 | Put | Bond Future | 615 | 0 | 615 | 0 | 0.00 |
| 21/06/2019 | R035 On 01-August-19 | | | Bond Future | 9.59 | 98.9558 | 9.5851 | 98.9558 | 65,199.00 |
| 21/06/2019 | R035 On 01-August-19 | 10.24 | Call | Bond Future | 4985 | 6 | 4985 | 6 | 0.00 |
| 21/06/2019 | R035 On 01-August-19 | 10.23 | Call | Bond Future | 4919 | 6 | 4919 | 6 | 0.00 |
| 21/06/2019 | R035 On 01-August-19 | 10.22 | Call | Bond Future | 4854 | 6 | 4854 | 6 | 0.00 |
| 21/06/2019 | R035 On 01-August-19 | 10.23 | Put | Bond Future | 159 | 0 | 159 | 0 | 0.00 |
| 21/06/2019 | R035 On 01-August-19 | 10.22 | Put | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 21/06/2019 | R035 On 01-August-19 | 10.24 | Put | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | | | Bond Future | 9.66 | 96.4118 | 9.6572 | 96.4118 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.87 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 8.92 | Call | Bond Future | 537 | 1 | 537 | 1 | 3,500.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.52 | Call | Bond Future | 2081 | 2 | 2081 | 2 | 3,500.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.88 | Call | Bond Future | 3542 | 4 | 3542 | 4 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.89 | Call | Bond Future | 3588 | 4 | 3588 | 4 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 10.21 | Call | Bond Future | 5192 | 6 | 5192 | 6 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.88 | Put | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.87 | Put | Bond Future | 1909 | 2 | 1909 | 2 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 10.21 | Put | Bond Future | 1151 | 1 | 1151 | 1 | 3,500.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.89 | Put | Bond Future | 1854 | 2 | 1854 | 2 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 9.52 | Put | Bond Future | 3125 | 3 | 3125 | 3 | 0.00 |
| 21/06/2019 | R035 On 07-November-19 | 8.92 | Put | Bond Future | 6353 | 6 | 6353 | 6 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | | | Bond Future | 9.72 | 98.2310 | 9.7227 | 98.2310 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | 9.61 | Call | Bond Future | 3057 | 3 | 3057 | 3 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | 9.60 | Call | Bond Future | 3021 | 3 | 3021 | 3 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | 9.59 | Call | Bond Future | 2985 | 3 | 2985 | 3 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | 9.59 | Put | Bond Future | 3980 | 4 | 3980 | 4 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | 9.61 | Put | Bond Future | 3902 | 3 | 3902 | 3 | 0.00 |
| 21/06/2019 | R035 On 06-February-20 | 9.60 | Put | Bond Future | 3941 | 4 | 3941 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | R186 On 01-August-19 | | | Bond Future | 8.13 | 114.6962 | 8.1265 | 114.6962 | 127,938.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.52 | Call | Bond Future | 7869 | 8 | 7869 | 8 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.30 | Call | Bond Future | 1496 | 2 | 1496 | 2 | 6,000.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.05 | Call | Bond Future | 5312 | 6 | 5312 | 6 | 6,000.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.54 | Call | Bond Future | 7977 | 8 | 7977 | 8 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.38 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.22 | Call | Bond Future | 6242 | 7 | 6242 | 7 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.70 | Call | Bond Future | 3414 | 4 | 3414 | 4 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.53 | Call | Bond Future | 7923 | 8 | 7923 | 8 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 10.08 | Call | Bond Future | 10830 | 11 | 10830 | 11 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.55 | Call | Bond Future | 2639 | 3 | 2639 | 3 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.38 | Put | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.70 | Put | Bond Future | 87 | 0 | 87 | 0 | 3,100.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.54 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.53 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.22 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 10.08 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.55 | Put | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.05 | Put | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 8.30 | Put | Bond Future | 476 | 0 | 476 | 0 | 0.00 |
| 21/06/2019 | R186 On 01-August-19 | 9.52 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | | | Bond Future | 8.16 | 116.9666 | 8.1617 | 116.9666 | 2,660.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.73 | Call | Bond Future | 3878 | 4 | 3878 | 4 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.94 | Call | Bond Future | 4829 | 5 | 4829 | 5 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.23 | Call | Bond Future | 1948 | 2 | 1948 | 2 | 5,000.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.96 | Call | Bond Future | 4922 | 5 | 4922 | 5 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.95 | Call | Bond Future | 4876 | 5 | 4876 | 5 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.96 | Put | Bond Future | 466 | 0 | 466 | 0 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.23 | Put | Bond Future | 1558 | 1 | 1558 | 1 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.95 | Put | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.73 | Put | Bond Future | 681 | 1 | 681 | 1 | 5,000.00 |
| 21/06/2019 | R186 On 07-November-19 | 8.94 | Put | Bond Future | 481 | 0 | 481 | 0 | 0.00 |
| 21/06/2019 | R186 On 06-February-20 | | | Bond Future | 8.19 | 113.8670 | 8.1866 | 113.8670 | 0.00 |
| 21/06/2019 | R186 On 06-February-20 | 8.55 | Call | Bond Future | 3436 | 4 | 3436 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | R186 On 06-February-20 | 8.57 | Call | Bond Future | 3513 | 4 | 3513 | 4 | 0.00 |
| 21/06/2019 | R186 On 06-February-20 | 8.56 | Call | Bond Future | 3474 | 4 | 3474 | 4 | 0.00 |
| 21/06/2019 | R186 On 06-February-20 | 8.56 | Put | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 21/06/2019 | R186 On 06-February-20 | 8.57 | Put | Bond Future | 1408 | 1 | 1408 | 1 | 0.00 |
| 21/06/2019 | R186 On 06-February-20 | 8.55 | Put | Bond Future | 1439 | 1 | 1439 | 1 | 0.00 |
| 21/06/2019 | R197 On 01-August-19 | | | Bond Future | 302.18 | 302.0159 | 302.1810 | 302.0159 | 2,507.00 |
| 21/06/2019 | R197 On 07-November-19 | | | Bond Future | 308.24 | 308.0740 | 308.2422 | 308.0740 | 0.00 |
| 21/06/2019 | R197 On 06-February-20 | | | Bond Future | 306.47 | 306.2965 | 306.4676 | 306.2965 | 0.00 |
| 21/06/2019 | R202 On 01-August-19 | | | Bond Future | 231.56 | 231.5181 | 231.5562 | 231.5181 | 9,579.00 |
| 21/06/2019 | R202 On 07-November-19 | | | Bond Future | 236.20 | 236.1621 | 236.2010 | 236.1621 | 0.00 |
| 21/06/2019 | R202 On 06-February-20 | | | Bond Future | 236.64 | 236.6035 | 236.6428 | 236.6035 | 0.00 |
| 21/06/2019 | R207 On 01-August-19 | | | Bond Future | 5.98 | 100.9611 | 5.9820 | 100.9611 | 4,891.00 |
| 21/06/2019 | R207 On 01-August-19 | 7.33 | Call | Bond Future | 585 | 1 | 585 | 1 | 0.00 |
| 21/06/2019 | R207 On 01-August-19 | 7.34 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 21/06/2019 | R207 On 01-August-19 | 7.35 | Call | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 21/06/2019 | R207 On 01-August-19 | 7.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R207 On 01-August-19 | 7.33 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R207 On 01-August-19 | 7.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | | | Bond Future | 3.78 | 102.9596 | 3.7780 | 102.9596 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | 2.07 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | 2.08 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | 2.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | 2.06 | Put | Bond Future | 309 | 0 | 309 | 0 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | 2.07 | Put | Bond Future | 307 | 0 | 307 | 0 | 0.00 |
| 21/06/2019 | R207 On 07-November-19 | 2.08 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 21/06/2019 | R208 On 01-August-19 | | | Bond Future | 6.33 | 103.0356 | 6.3342 | 103.0356 | 10,796.00 |
| 21/06/2019 | R208 On 01-August-19 | 8.17 | Call | Bond Future | 2797 | 3 | 2797 | 3 | 0.00 |
| 21/06/2019 | R208 On 01-August-19 | 8.16 | Call | Bond Future | 2782 | 3 | 2782 | 3 | 0.00 |
| 21/06/2019 | R208 On 01-August-19 | 8.15 | Call | Bond Future | 2767 | 3 | 2767 | 3 | 0.00 |
| 21/06/2019 | R208 On 01-August-19 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R208 On 01-August-19 | 8.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R208 On 01-August-19 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 21/06/2019 | R208 On 07-November-19 | | | Bond Future | 6.11 | 101.6709 | 6.1057 | 101.6709 | 0.00 |
| 21/06/2019 | R208 On 07-November-19 | 6.84 | Call | Bond Future | 994 | 1 | 994 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | R208 On 07-November-19 | 6.83 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 21/06/2019 | R208 On 07-November-19 | 6.82 | Call | Bond Future | 969 | 1 | 969 | 1 | 0.00 |
| 21/06/2019 | R208 On 07-November-19 | 6.83 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 21/06/2019 | R208 On 07-November-19 | 6.82 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 21/06/2019 | R208 On 07-November-19 | 6.84 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | | | Bond Future | 5.75 | 103.5894 | 5.7511 | 103.5894 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | 6.12 | Call | Bond Future | 506 | 1 | 506 | 1 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | 6.13 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | 6.14 | Call | Bond Future | 523 | 1 | 523 | 1 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | 6.14 | Put | Bond Future | 100 | 0 | 100 | 0 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | 6.12 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 21/06/2019 | R208 On 06-February-20 | 6.13 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | | | Bond Future | 9.55 | 75.6447 | 9.5521 | 75.6447 | 89,261.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.15 | Call | Bond Future | 3961 | 5 | 3961 | 5 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.17 | Call | Bond Future | 4070 | 5 | 4070 | 5 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 9.30 | Call | Bond Future | 498 | 1 | 498 | 1 | 7,560.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.16 | Call | Bond Future | 4015 | 5 | 4015 | 5 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 9.80 | Call | Bond Future | 2175 | 3 | 2175 | 3 | 7,560.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.46 | Call | Bond Future | 5681 | 6 | 5681 | 6 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.46 | Put | Bond Future | 60 | 0 | 60 | 0 | 7,560.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.16 | Put | Bond Future | 179 | 0 | 179 | 0 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 9.30 | Put | Bond Future | 2180 | 2 | 2180 | 2 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 9.80 | Put | Bond Future | 574 | 0 | 574 | 0 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.15 | Put | Bond Future | 185 | 0 | 185 | 0 | 0.00 |
| 21/06/2019 | R209 On 01-August-19 | 10.17 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | | | Bond Future | 9.61 | 73.9900 | 9.6143 | 73.9900 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | 9.80 | Call | Bond Future | 2916 | 3 | 2916 | 3 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | 9.82 | Call | Bond Future | 2993 | 3 | 2993 | 3 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | 9.81 | Call | Bond Future | 2954 | 3 | 2954 | 3 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | 9.81 | Put | Bond Future | 1701 | 1 | 1701 | 1 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | 9.82 | Put | Bond Future | 1676 | 1 | 1676 | 1 | 0.00 |
| 21/06/2019 | R209 On 07-November-19 | 9.80 | Put | Bond Future | 1726 | 1 | 1726 | 1 | 0.00 |
| 21/06/2019 | R209 On 06-February-20 | | | Bond Future | 9.67 | 75.3861 | 9.6684 | 75.3861 | 0.00 |
| 21/06/2019 | R209 On 06-February-20 | 9.51 | Call | Bond Future | 2479 | 3 | 2479 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | R209 On 06-February-20 | 9.52 | Call | Bond Future | 2510 | 3 | 2510 | 3 | 0.00 |
| 21/06/2019 | R209 On 06-February-20 | 9.50 | Call | Bond Future | 2448 | 3 | 2448 | 3 | 0.00 |
| 21/06/2019 | R209 On 06-February-20 | 9.50 | Put | Bond Future | 3540 | 3 | 3540 | 3 | 0.00 |
| 21/06/2019 | R209 On 06-February-20 | 9.51 | Put | Bond Future | 3506 | 3 | 3506 | 3 | 0.00 |
| 21/06/2019 | R209 On 06-February-20 | 9.52 | Put | Bond Future | 3471 | 3 | 3471 | 3 | 0.00 |
| 21/06/2019 | R210 On 01-August-19 | | | Bond Future | 190.00 | 189.6742 | 189.9967 | 189.6742 | 2,142.00 |
| 21/06/2019 | R210 On 07-November-19 | | | Bond Future | 191.20 | 190.8723 | 191.2009 | 190.8723 | 0.00 |
| 21/06/2019 | R210 On 06-February-20 | | | Bond Future | 194.85 | 194.5184 | 194.8534 | 194.5184 | 0.00 |
| 21/06/2019 | R212 On 01-August-19 | | | Bond Future | 159.70 | 159.8805 | 159.7039 | 159.8805 | 6,690.00 |
| 21/06/2019 | R212 On 07-November-19 | | | Bond Future | 162.91 | 163.0875 | 162.9073 | 163.0875 | 0.00 |
| 21/06/2019 | R212 On 06-February-20 | | | Bond Future | 163.77 | 163.9567 | 163.7730 | 163.9567 | 0.00 |
| 21/06/2019 | R213 On 01-August-19 | | | Bond Future | 9.08 | 88.8872 | 9.0802 | 88.8872 | 17,378.00 |
| 21/06/2019 | R213 On 01-August-19 | 9.98 | Call | Bond Future | 5512 | 6 | 5512 | 6 | 0.00 |
| 21/06/2019 | R213 On 01-August-19 | 10.00 | Call | Bond Future | 5625 | 6 | 5625 | 6 | 0.00 |
| 21/06/2019 | R213 On 01-August-19 | 9.99 | Call | Bond Future | 5568 | 6 | 5568 | 6 | 0.00 |
| 21/06/2019 | R213 On 01-August-19 | 9.98 | Put | Bond Future | 38 | 0 | 38 | 0 | 0.00 |
| 21/06/2019 | R213 On 01-August-19 | 10.00 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 21/06/2019 | R213 On 01-August-19 | 9.99 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 21/06/2019 | R213 On 07-November-19 | | | Bond Future | 9.14 | 87.0952 | 9.1408 | 87.0952 | 3,080.00 |
| 21/06/2019 | R213 On 07-November-19 | 9.58 | Call | Bond Future | 3773 | 4 | 3773 | 4 | 0.00 |
| 21/06/2019 | R213 On 07-November-19 | 9.60 | Call | Bond Future | 3861 | 4 | 3861 | 4 | 0.00 |
| 21/06/2019 | R213 On 07-November-19 | 9.59 | Call | Bond Future | 3817 | 4 | 3817 | 4 | 0.00 |
| 21/06/2019 | R213 On 07-November-19 | 9.58 | Put | Bond Future | 1086 | 1 | 1086 | 1 | 0.00 |
| 21/06/2019 | R213 On 07-November-19 | 9.60 | Put | Bond Future | 1054 | 1 | 1054 | 1 | 0.00 |
| 21/06/2019 | R213 On 07-November-19 | 9.59 | Put | Bond Future | 1070 | 1 | 1070 | 1 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | | | Bond Future | 9.19 | 88.7386 | 9.1950 | 88.7386 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | 9.28 | Call | Bond Future | 3030 | 3 | 3030 | 3 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | 9.27 | Call | Bond Future | 2995 | 3 | 2995 | 3 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | 9.26 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | 9.27 | Put | Bond Future | 2535 | 2 | 2535 | 2 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | 9.26 | Put | Bond Future | 2562 | 2 | 2562 | 2 | 0.00 |
| 21/06/2019 | R213 On 06-February-20 | 9.28 | Put | Bond Future | 2509 | 2 | 2509 | 2 | 0.00 |
| 21/06/2019 | R214 On 01-August-19 | | | Bond Future | 9.88 | 73.7232 | 9.8789 | 73.7232 | 10,625.00 |
| 21/06/2019 | R214 On 01-August-19 | 10.33 | Call | Bond Future | 3238 | 4 | 3238 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/06/2019 | R214 On 01-August-19 | 10.34 | Call | Bond Future | 3290 | 4 | 3290 | 4 | 0.00 |
| 21/06/2019 | R214 On 01-August-19 | 10.32 | Call | Bond Future | 3185 | 4 | 3185 | 4 | 0.00 |
| 21/06/2019 | R214 On 01-August-19 | 10.32 | Put | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 21/06/2019 | R214 On 01-August-19 | 10.33 | Put | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 21/06/2019 | R214 On 01-August-19 | 10.34 | Put | Bond Future | 303 | 0 | 303 | 0 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | | | Bond Future | 9.95 | 71.8847 | 9.9481 | 71.8847 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | 10.01 | Call | Bond Future | 2604 | 3 | 2604 | 3 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | 10.00 | Call | Bond Future | 2568 | 3 | 2568 | 3 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | 10.02 | Call | Bond Future | 2640 | 3 | 2640 | 3 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | 10.00 | Put | Bond Future | 2225 | 2 | 2225 | 2 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | 10.01 | Put | Bond Future | 2195 | 2 | 2195 | 2 | 0.00 |
| 21/06/2019 | R214 On 07-November-19 | 10.02 | Put | Bond Future | 2166 | 2 | 2166 | 2 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | | | Bond Future | 10.01 | 73.2411 | 10.0110 | 73.2411 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | 9.71 | Call | Bond Future | 2245 | 3 | 2245 | 3 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | 9.73 | Call | Bond Future | 2303 | 3 | 2303 | 3 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | 9.72 | Call | Bond Future | 2274 | 3 | 2274 | 3 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | 9.72 | Put | Bond Future | 4224 | 4 | 4224 | 4 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | 9.73 | Put | Bond Future | 4185 | 4 | 4185 | 4 | 0.00 |
| 21/06/2019 | R214 On 06-February-20 | 9.71 | Put | Bond Future | 4263 | 4 | 4263 | 4 | 0.00 |
| 21/06/2019 | R248 On 01-August-19 | | | Bond Future | 9.89 | 94.1189 | 9.8889 | 94.1189 | 102,804.00 |
| 21/06/2019 | R248 On 01-August-19 | 10.36 | Call | Bond Future | 4239 | 5 | 4239 | 5 | 0.00 |
| 21/06/2019 | R248 On 01-August-19 | 10.35 | Call | Bond Future | 4171 | 5 | 4171 | 5 | 0.00 |
| 21/06/2019 | R248 On 01-August-19 | 10.34 | Call | Bond Future | 4104 | 5 | 4104 | 5 | 0.00 |
| 21/06/2019 | R248 On 01-August-19 | 10.35 | Put | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 21/06/2019 | R248 On 01-August-19 | 10.34 | Put | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 21/06/2019 | R248 On 01-August-19 | 10.36 | Put | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 21/06/2019 | R248 On 07-November-19 | | | Bond Future | 9.96 | 91.5425 | 9.9581 | 91.5425 | 2,048.00 |
| 21/06/2019 | R248 On 07-November-19 | 10.03 | Call | Bond Future | 3277 | 4 | 3277 | 4 | 0.00 |
| 21/06/2019 | R248 On 07-November-19 | 10.02 | Call | Bond Future | 3231 | 4 | 3231 | 4 | 0.00 |
| 21/06/2019 | R248 On 07-November-19 | 10.01 | Call | Bond Future | 3185 | 4 | 3185 | 4 | 0.00 |
| 21/06/2019 | R248 On 07-November-19 | 10.02 | Put | Bond Future | 2709 | 2 | 2709 | 2 | 0.00 |
| 21/06/2019 | R248 On 07-November-19 | 10.01 | Put | Bond Future | 2747 | 2 | 2747 | 2 | 0.00 |
| 21/06/2019 | R248 On 07-November-19 | 10.03 | Put | Bond Future | 2672 | 2 | 2672 | 2 | 0.00 |
| 21/06/2019 | R248 On 06-February-20 | | | Bond Future | 10.02 | 93.2698 | 10.0211 | 93.2698 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 21/06/2019 | R248 On 06-February-20 | 9.71 | Call | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 21/06/2019 | R248 On 06-February-20 | 9.72 | Call | Bond Future | 2773 | 3 | 2773 | 3 | 0.00 |
| 21/06/2019 | R248 On 06-February-20 | 9.70 | Call | Bond Future | 2699 | 3 | 2699 | 3 | 0.00 |
| 21/06/2019 | R248 On 06-February-20 | 9.72 | Put | Bond Future | 5357 | 5 | 5357 | 5 | 0.00 |
| 21/06/2019 | R248 On 06-February-20 | 9.70 | Put | Bond Future | 5460 | 5 | 5460 | 5 | 0.00 |
| 21/06/2019 | R248 On 06-February-20 | 9.71 | Put | Bond Future | 5408 | 5 | 5408 | 5 | 0.00 |