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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 2025 On 01-February-18 | | | Bond Future | 130.76 | 130.7659 | 130.7604 | 130.7659 | 1,070.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2025 On 01-February-18 | 133.88 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 01-February-18 | 133.89 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 01-February-18 | 133.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 01-February-18 | 133.90 | Put | Bond Future | 3140 | 3 | 3140 | 3 | 0.00 |
| 04/01/2018 | 2025 On 01-February-18 | 133.88 | Put | Bond Future | 3120 | 3 | 3120 | 3 | 0.00 |
| 04/01/2018 | 2025 On 01-February-18 | 133.89 | Put | Bond Future | 3130 | 3 | 3130 | 3 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | | | Bond Future | 133.21 | 133.2177 | 133.2110 | 133.2177 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 9 | 0 | 9 | 0 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | | | Bond Future | 135.69 | 135.6942 | 135.6874 | 135.6942 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 983 | 1 | 983 | 1 | 0.00 |
| 04/01/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 04/01/2018 | 2029 On 01-February-18 | | | Bond Future | 101.03 | 101.0318 | 101.0281 | 101.0318 | 1,370.00 |
| 04/01/2018 | 2029 On 03-May-18 | | | Bond Future | 101.90 | 101.9081 | 101.9033 | 101.9081 | 0.00 |
| 04/01/2018 | 2029 On 02-August-18 | | | Bond Future | 103.83 | 103.8365 | 103.8318 | 103.8365 | 0.00 |
| 04/01/2018 | 2030 On 01-February-18 | | | Bond Future | 9.16 | 91.5019 | 9.1624 | 91.5019 | 71,083.00 |
| 04/01/2018 | 2030 On 01-February-18 | 9.38 | Call | Bond Future | 1457 | 1 | 1457 | 1 | 0.00 |
| 04/01/2018 | 2030 On 01-February-18 | 9.39 | Call | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 04/01/2018 | 2030 On 01-February-18 | 9.37 | Call | Bond Future | 1391 | 1 | 1391 | 1 | 0.00 |
| 04/01/2018 | 2030 On 01-February-18 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 01-February-18 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 01-February-18 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 03-May-18 | | | Bond Future | 9.22 | 93.2125 | 9.2186 | 93.2125 | 0.00 |
| 04/01/2018 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 1784 | 2 | 1784 | 2 | 0.00 |
| 04/01/2018 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 04/01/2018 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 1849 | 2 | 1849 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | | | Bond Future | 9.28 | 90.9567 | 9.2770 | 90.9567 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 1187 | 1 | 1187 | 1 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | | | Bond Future | 9.34 | 94.1919 | 9.3384 | 94.1919 | 38,482.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.57 | Call | Bond Future | 2383 | 2 | 2383 | 2 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.30 | Call | Bond Future | 1245 | 1 | 1245 | 1 | 7,800.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.56 | Call | Bond Future | 2334 | 2 | 2334 | 2 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.20 | Call | Bond Future | 927 | 1 | 927 | 1 | 7,500.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.45 | Call | Bond Future | 1829 | 2 | 1829 | 2 | 750.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.40 | Call | Bond Future | 1621 | 2 | 1621 | 2 | 6,800.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.55 | Call | Bond Future | 2286 | 2 | 2286 | 2 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.20 | Put | Bond Future | 1945 | 2 | 1945 | 2 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.56 | Put | Bond Future | 738 | 1 | 738 | 1 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.45 | Put | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.40 | Put | Bond Future | 1173 | 1 | 1173 | 1 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.55 | Put | Bond Future | 761 | 1 | 761 | 1 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.57 | Put | Bond Future | 715 | 1 | 715 | 1 | 0.00 |
| 04/01/2018 | 2032 On 01-February-18 | 9.30 | Put | Bond Future | 1525 | 2 | 1525 | 2 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | | | Bond Future | 9.39 | 91.7956 | 9.3942 | 91.7956 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4272 | 4 | 4272 | 4 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4315 | 4 | 4315 | 4 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4359 | 4 | 4359 | 4 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 04/01/2018 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 04/01/2018 | 2032 On 02-August-18 | | | Bond Future | 9.45 | 93.5186 | 9.4502 | 93.5186 | 0.00 |
| 04/01/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 4746 | 5 | 4746 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 4705 | 5 | 4705 | 5 | 0.00 |
| 04/01/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 4665 | 5 | 4665 | 5 | 0.00 |
| 04/01/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 3166 | 3 | 3166 | 3 | 0.00 |
| 04/01/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 3195 | 3 | 3195 | 3 | 0.00 |
| 04/01/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 3137 | 3 | 3137 | 3 | 0.00 |
| 04/01/2018 | 2033 On 01-February-18 | | | Bond Future | 105.68 | 105.6878 | 105.6839 | 105.6878 | 5,730.00 |
| 04/01/2018 | 2033 On 01-February-18 | 109.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 01-February-18 | 109.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 01-February-18 | 109.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 01-February-18 | 109.65 | Put | Bond Future | 3966 | 4 | 3966 | 4 | 0.00 |
| 04/01/2018 | 2033 On 01-February-18 | 109.66 | Put | Bond Future | 3976 | 4 | 3976 | 4 | 0.00 |
| 04/01/2018 | 2033 On 01-February-18 | 109.64 | Put | Bond Future | 3956 | 4 | 3956 | 4 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | | | Bond Future | 106.58 | 106.5814 | 106.5766 | 106.5814 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 04/01/2018 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 1133 | 1 | 1133 | 1 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | | | Bond Future | 108.59 | 108.5983 | 108.5934 | 108.5983 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 1337 | 1 | 1337 | 1 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 1347 | 1 | 1347 | 1 | 0.00 |
| 04/01/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 1327 | 1 | 1327 | 1 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | | | Bond Future | 9.66 | 89.9763 | 9.6638 | 89.9763 | 43,916.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.88 | Call | Bond Future | 2544 | 2 | 2544 | 2 | 2,000.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.82 | Call | Bond Future | 2242 | 2 | 2242 | 2 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.83 | Call | Bond Future | 2291 | 2 | 2291 | 2 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 10.72 | Call | Bond Future | 7858 | 8 | 7858 | 8 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.81 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 10.32 | Call | Bond Future | 5181 | 5 | 5181 | 5 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 10.32 | Put | Bond Future | 192 | 0 | 192 | 0 | 2,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2037 On 01-February-18 | 10.72 | Put | Bond Future | 37 | 0 | 37 | 0 | 2,000.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.83 | Put | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.81 | Put | Bond Future | 1043 | 1 | 1043 | 1 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.88 | Put | Bond Future | 851 | 1 | 851 | 1 | 0.00 |
| 04/01/2018 | 2037 On 01-February-18 | 9.82 | Put | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | | | Bond Future | 9.72 | 91.6584 | 9.7246 | 91.6584 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4464 | 4 | 4464 | 4 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4555 | 4 | 4555 | 4 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4509 | 4 | 4509 | 4 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 2538 | 3 | 2538 | 3 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 2569 | 3 | 2569 | 3 | 0.00 |
| 04/01/2018 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 2508 | 3 | 2508 | 3 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | | | Bond Future | 9.79 | 89.1229 | 9.7876 | 89.1229 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 5077 | 5 | 5077 | 5 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 5119 | 5 | 5119 | 5 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 5162 | 5 | 5162 | 5 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 3765 | 4 | 3765 | 4 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 3832 | 4 | 3832 | 4 | 0.00 |
| 04/01/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 3799 | 4 | 3799 | 4 | 0.00 |
| 04/01/2018 | 2038 On 01-February-18 | | | Bond Future | 127.88 | 127.8802 | 127.8756 | 127.8802 | 19,909.00 |
| 04/01/2018 | 2038 On 01-February-18 | 136.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 01-February-18 | 136.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 01-February-18 | 136.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 01-February-18 | 136.93 | Put | Bond Future | 9054 | 9 | 9054 | 9 | 0.00 |
| 04/01/2018 | 2038 On 01-February-18 | 136.95 | Put | Bond Future | 9074 | 9 | 9074 | 9 | 0.00 |
| 04/01/2018 | 2038 On 01-February-18 | 136.94 | Put | Bond Future | 9064 | 9 | 9064 | 9 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | | | Bond Future | 130.27 | 130.2781 | 130.2720 | 130.2781 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 1998 | 2 | 1998 | 2 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 04/01/2018 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 2008 | 2 | 2008 | 2 | 0.00 |
| 04/01/2018 | 2038 On 02-August-18 | | | Bond Future | 132.69 | 132.6934 | 132.6872 | 132.6934 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 1843 | 2 | 1843 | 2 | 0.00 |
| 04/01/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 1853 | 2 | 1853 | 2 | 0.00 |
| 04/01/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 1863 | 2 | 1863 | 2 | 0.00 |
| 04/01/2018 | 2040 On 01-February-18 | | | Bond Future | 9.75 | 93.2765 | 9.7490 | 93.2765 | 27,816.00 |
| 04/01/2018 | 2040 On 01-February-18 | 9.87 | Call | Bond Future | 2247 | 2 | 2247 | 2 | 0.00 |
| 04/01/2018 | 2040 On 01-February-18 | 9.89 | Call | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 04/01/2018 | 2040 On 01-February-18 | 9.88 | Call | Bond Future | 2297 | 2 | 2297 | 2 | 0.00 |
| 04/01/2018 | 2040 On 01-February-18 | 9.88 | Put | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 04/01/2018 | 2040 On 01-February-18 | 9.89 | Put | Bond Future | 1162 | 1 | 1162 | 1 | 0.00 |
| 04/01/2018 | 2040 On 01-February-18 | 9.87 | Put | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | | | Bond Future | 9.81 | 95.0202 | 9.8102 | 95.0202 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 4910 | 5 | 4910 | 5 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 9.00 | Call | Bond Future | 1152 | 1 | 1152 | 1 | 1,500.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 4861 | 5 | 4861 | 5 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.00 | Call | Bond Future | 4576 | 5 | 4576 | 5 | 1,500.00 |
| 04/01/2018 | 2040 On 03-May-18 | 9.00 | Put | Bond Future | 8383 | 8 | 8383 | 8 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.00 | Put | Bond Future | 3003 | 3 | 3003 | 3 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 04/01/2018 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 2736 | 3 | 2736 | 3 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | | | Bond Future | 9.87 | 92.2975 | 9.8736 | 92.2975 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 5584 | 6 | 5584 | 6 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 5539 | 5 | 5539 | 5 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 5494 | 5 | 5494 | 5 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 4211 | 4 | 4211 | 4 | 0.00 |
| 04/01/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 04/01/2018 | 2044 On 01-February-18 | | | Bond Future | 9.80 | 90.1958 | 9.7986 | 90.1958 | 21,014.00 |
| 04/01/2018 | 2044 On 01-February-18 | 9.89 | Call | Bond Future | 2134 | 2 | 2134 | 2 | 0.00 |
| 04/01/2018 | 2044 On 01-February-18 | 9.90 | Call | Bond Future | 2183 | 2 | 2183 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2044 On 01-February-18 | 9.91 | Call | Bond Future | 2233 | 2 | 2233 | 2 | 0.00 |
| 04/01/2018 | 2044 On 01-February-18 | 9.91 | Put | Bond Future | 1286 | 1 | 1286 | 1 | 0.00 |
| 04/01/2018 | 2044 On 01-February-18 | 9.89 | Put | Bond Future | 1356 | 1 | 1356 | 1 | 0.00 |
| 04/01/2018 | 2044 On 01-February-18 | 9.90 | Put | Bond Future | 1321 | 1 | 1321 | 1 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | | | Bond Future | 9.86 | 91.8820 | 9.8585 | 91.8820 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 4945 | 5 | 4945 | 5 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 04/01/2018 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | | | Bond Future | 9.92 | 89.2256 | 9.9205 | 89.2256 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 5470 | 5 | 5470 | 5 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 5560 | 5 | 5560 | 5 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 5515 | 5 | 5515 | 5 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 4359 | 4 | 4359 | 4 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 4322 | 4 | 4322 | 4 | 0.00 |
| 04/01/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 04/01/2018 | 2046 On 01-February-18 | | | Bond Future | 125.68 | 125.9384 | 125.6830 | 125.9384 | 21,632.00 |
| 04/01/2018 | 2046 On 01-February-18 | 132.91 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 01-February-18 | 132.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 01-February-18 | 132.90 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 01-February-18 | 132.90 | Put | Bond Future | 7217 | 7 | 7217 | 7 | 0.00 |
| 04/01/2018 | 2046 On 01-February-18 | 132.91 | Put | Bond Future | 7227 | 7 | 7227 | 7 | 0.00 |
| 04/01/2018 | 2046 On 01-February-18 | 132.92 | Put | Bond Future | 7237 | 7 | 7237 | 7 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | | | Bond Future | 126.44 | 126.7001 | 126.4387 | 126.7001 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 1501 | 1 | 1501 | 1 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 1511 | 1 | 1511 | 1 | 0.00 |
| 04/01/2018 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 1491 | 1 | 1491 | 1 | 0.00 |
| 04/01/2018 | 2046 On 02-August-18 | | | Bond Future | 128.83 | 129.0977 | 128.8313 | 129.0977 | 0.00 |
| 04/01/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 51 | 0 | 51 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 04/01/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 04/01/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 01-February-18 | | | Bond Future | 132.44 | 132.4464 | 132.4417 | 132.4464 | 24,301.00 |
| 04/01/2018 | 2050 On 01-February-18 | 140.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 01-February-18 | 140.24 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 01-February-18 | 140.23 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 01-February-18 | 140.24 | Put | Bond Future | 7798 | 8 | 7798 | 8 | 0.00 |
| 04/01/2018 | 2050 On 01-February-18 | 140.23 | Put | Bond Future | 7788 | 8 | 7788 | 8 | 0.00 |
| 04/01/2018 | 2050 On 01-February-18 | 140.25 | Put | Bond Future | 7808 | 8 | 7808 | 8 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | | | Bond Future | 134.92 | 134.9298 | 134.9236 | 134.9298 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 04/01/2018 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | | | Bond Future | 135.74 | 135.7500 | 135.7438 | 135.7500 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 1796 | 2 | 1796 | 2 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 04/01/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 1786 | 2 | 1786 | 2 | 0.00 |
| 04/01/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | AL37 On 01-February-18 | | | Index Future | 570.59 | 569.4560 | 570.5920 | 569.4560 | 0.00 |
| 04/01/2018 | AL37 On 03-May-18 | | | Index Future | 581.26 | 580.1010 | 581.2550 | 580.1010 | 0.00 |
| 04/01/2018 | AL37 On 02-August-18 | | | Index Future | 592.16 | 590.9920 | 592.1630 | 590.9920 | 0.00 |
| 04/01/2018 | AL7T On 01-February-18 | | | Index Future | 657.85 | 656.0800 | 657.8460 | 656.0800 | 0.00 |
| 04/01/2018 | AL7T On 03-May-18 | | | Index Future | 670.14 | 668.3450 | 670.1400 | 668.3450 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | AL7T On 02-August-18 | | | Index Future | 682.72 | 680.8930 | 682.7160 | 680.8930 | 0.00 |
| 04/01/2018 | ALBI On 01-February-18 | | | Index Future | 592.15 | 590.9570 | 592.1500 | 590.9570 | 777.00 |
| 04/01/2018 | ALBI On 03-May-18 | | | Index Future | 603.22 | 602.0040 | 603.2160 | 602.0040 | 0.00 |
| 04/01/2018 | ALBI On 02-August-18 | | | Index Future | 614.54 | 613.3060 | 614.5360 | 613.3060 | 0.00 |
| 04/01/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C044 On 31-January-44 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 04/01/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C333 On 15-September-33 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | | | Bond Future | 129.26 | 129.2607 | 129.2584 | 129.2607 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | 132.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | 132.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | 132.30 | Put | Bond Future | 3042 | 3 | 3042 | 3 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | 132.31 | Put | Bond Future | 3052 | 3 | 3052 | 3 | 0.00 |
| 04/01/2018 | EL28 On 01-February-18 | 132.29 | Put | Bond Future | 3032 | 3 | 3032 | 3 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | | | Bond Future | 129.92 | 129.9247 | 129.9212 | 129.9247 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 3259 | 3 | 3259 | 3 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 3269 | 3 | 3269 | 3 | 0.00 |
| 04/01/2018 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 3279 | 3 | 3279 | 3 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | | | Bond Future | 132.38 | 132.3833 | 132.3797 | 132.3833 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 2560 | 3 | 2560 | 3 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 2570 | 3 | 2570 | 3 | 0.00 |
| 04/01/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 2550 | 3 | 2550 | 3 | 0.00 |
| 04/01/2018 | ES33 On 01-February-18 | | | Bond Future | 10.75 | 78.4934 | 10.7521 | 78.4934 | 9,466.00 |
| 04/01/2018 | ES33 On 01-February-18 | 10.99 | Call | Bond Future | 1430 | 1 | 1430 | 1 | 0.00 |
| 04/01/2018 | ES33 On 01-February-18 | 11.00 | Call | Bond Future | 1489 | 1 | 1489 | 1 | 0.00 |
| 04/01/2018 | ES33 On 01-February-18 | 11.01 | Call | Bond Future | 1549 | 1 | 1549 | 1 | 0.00 |
| 04/01/2018 | ES33 On 01-February-18 | 11.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 01-February-18 | 10.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 01-February-18 | 11.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | ES33 On 03-May-18 | | | Bond Future | 10.85 | 76.1692 | 10.8500 | 76.1692 | 0.00 |
| 04/01/2018 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 04/01/2018 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 04/01/2018 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 2116 | 2 | 2116 | 2 | 0.00 |
| 04/01/2018 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | | | Bond Future | 10.95 | 77.5990 | 10.9489 | 77.5990 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 1116 | 1 | 1116 | 1 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 1174 | 1 | 1174 | 1 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 1232 | 1 | 1232 | 1 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | ES42 On 01-February-18 | | | Bond Future | 11.04 | 80.9774 | 11.0364 | 80.9774 | 7,957.00 |
| 04/01/2018 | ES42 On 03-May-18 | | | Bond Future | 11.14 | 78.2298 | 11.1373 | 78.2298 | 0.00 |
| 04/01/2018 | ES42 On 02-August-18 | | | Bond Future | 11.24 | 79.6980 | 11.2375 | 79.6980 | 0.00 |
| 04/01/2018 | GOVI On 01-February-18 | | | GOVI | 590.84 | 589.5850 | 590.8380 | 589.5850 | 785.00 |
| 04/01/2018 | GOVI On 01-February-18 | 581.03 | Call | GOVI | 98080 | 9 | 98080 | 9 | 0.00 |
| 04/01/2018 | GOVI On 01-February-18 | 581.04 | Call | GOVI | 97980 | 9 | 97980 | 9 | 0.00 |
| 04/01/2018 | GOVI On 01-February-18 | 581.02 | Call | GOVI | 98180 | 9 | 98180 | 9 | 0.00 |
| 04/01/2018 | GOVI On 01-February-18 | 581.02 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 01-February-18 | 581.03 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 01-February-18 | 581.04 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | | | GOVI | 601.88 | 600.6060 | 601.8790 | 600.6060 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 116090 | 10 | 116090 | 10 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 115890 | 10 | 115890 | 10 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 115990 | 10 | 115990 | 10 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 02-August-18 | | | GOVI | 613.18 | 611.8820 | 613.1750 | 611.8820 | 0.00 |
| 04/01/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 74650 | 6 | 74650 | 6 | 0.00 |
| 04/01/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 74550 | 6 | 74550 | 6 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 74750 | 6 | 74750 | 6 | 0.00 |
| 04/01/2018 | GOVI On 02-August-18 | 605.70 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 04/01/2018 | IGOV On 01-February-18 | | | Index Future | 253.74 | 253.7880 | 253.7360 | 253.7880 | 879.00 |
| 04/01/2018 | IGOV On 03-May-18 | | | Index Future | 258.49 | 258.5470 | 258.4920 | 258.5470 | 269.00 |
| 04/01/2018 | IGOV On 02-August-18 | | | Index Future | 263.38 | 263.4390 | 263.3830 | 263.4390 | 0.00 |
| 04/01/2018 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.72 | 99.7200 | 99.7200 | 99.7200 | 0.00 |
| 04/01/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.86 | 99.8600 | 99.8600 | 99.8600 | 0.00 |
| 04/01/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 99.97 | 99.9700 | 99.9700 | 99.9700 | 0.00 |
| 04/01/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.38 | 100.3900 | 100.3800 | 100.3900 | 0.00 |
| 04/01/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.36 | 99.3700 | 99.3600 | 99.3700 | 0.00 |
| 04/01/2018 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.01 | 99.0100 | 99.0100 | 99.0100 | 0.00 |
| 04/01/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.55 | 98.5500 | 98.5500 | 98.5500 | 0.00 |
| 04/01/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.44 | 98.4400 | 98.4400 | 98.4400 | 0.00 |
| 04/01/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.77 | 98.7700 | 98.7700 | 98.7700 | 0.00 |
| 04/01/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.12 | 99.1300 | 99.1200 | 99.1300 | 0.00 |
| 04/01/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.46 | 99.4700 | 99.4600 | 99.4700 | 0.00 |
| 04/01/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.82 | 99.8400 | 99.8200 | 99.8400 | 0.00 |
| 04/01/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.73 | 100.7500 | 100.7300 | 100.7500 | 0.00 |
| 04/01/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.46 | 98.4900 | 98.4600 | 98.4900 | 0.00 |
| 04/01/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 95.86 | 95.9300 | 95.8600 | 95.9300 | 0.00 |
| 04/01/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.06 | 95.1300 | 95.0600 | 95.1300 | 0.00 |
| 04/01/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.22 | 94.3000 | 94.2200 | 94.3000 | 0.00 |
| 04/01/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.35 | 94.4400 | 94.3500 | 94.4400 | 0.00 |
| 04/01/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.51 | 96.6200 | 96.5100 | 96.6200 | 51.00 |
| 04/01/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 96.62 | 96.7400 | 96.6200 | 96.7400 | 0.00 |
| 04/01/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 97.78 | 97.9000 | 97.7800 | 97.9000 | 0.00 |
| 04/01/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 99.96 | 100.0900 | 99.9600 | 100.0900 | 0.00 |
| 04/01/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.19 | 101.3300 | 101.1900 | 101.3300 | 0.00 |
| 04/01/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.28 | 96.4400 | 96.2800 | 96.4400 | 0.00 |
| 04/01/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 94.44 | 94.7000 | 94.4400 | 94.7000 | 0.00 |
| 04/01/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 91.44 | 91.7100 | 91.4400 | 91.7100 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.17 | 90.4500 | 90.1700 | 90.4500 | 0.00 |
| 04/01/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.33 | 92.6000 | 92.3300 | 92.6000 | 0.00 |
| 04/01/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.11 | 96.3900 | 96.1100 | 96.3900 | 0.00 |
| 04/01/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 94.67 | 94.9700 | 94.6700 | 94.9700 | 0.00 |
| 04/01/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 96.73 | 97.0400 | 96.7300 | 97.0400 | 0.00 |
| 04/01/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 100.45 | 100.7800 | 100.4500 | 100.7800 | 0.00 |
| 04/01/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 100.79 | 101.1400 | 100.7900 | 101.1400 | 0.00 |
| 04/01/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.02 | 96.3900 | 96.0200 | 96.3900 | 0.00 |
| 04/01/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 04/01/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 04/01/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 04/01/2018 | JBAF On 17-January-18 | | | Jibar Tradeable Future | 6.94 | 93.0600 | 6.9400 | 93.0600 | 0.00 |
| 04/01/2018 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 6.89 | 93.1100 | 6.8900 | 93.1100 | 0.00 |
| 04/01/2018 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.81 | 93.2000 | 6.8100 | 93.2000 | 2,500.00 |
| 04/01/2018 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.75 | 93.2300 | 6.7500 | 93.2300 | 0.00 |
| 04/01/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.78 | 93.1900 | 6.7800 | 93.1900 | 0.00 |
| 04/01/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.86 | 93.1100 | 6.8600 | 93.1100 | 0.00 |
| 04/01/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 04/01/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.92 | 93.0500 | 6.9200 | 93.0500 | 0.00 |
| 04/01/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 6.99 | 92.9800 | 6.9900 | 92.9800 | 0.00 |
| 04/01/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.11 | 92.8900 | 7.1100 | 92.8900 | 0.00 |
| 04/01/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.11 | 92.8900 | 7.1100 | 92.8900 | 0.00 |
| 04/01/2018 | R023 On 01-February-18 | | | Bond Future | 7.85 | 102.7369 | 7.8541 | 102.7369 | 60,572.00 |
| 04/01/2018 | R023 On 01-February-18 | 8.32 | Call | Bond Future | 1990 | 2 | 1990 | 2 | 0.00 |
| 04/01/2018 | R023 On 01-February-18 | 8.33 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 04/01/2018 | R023 On 01-February-18 | 8.31 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 04/01/2018 | R023 On 01-February-18 | 8.31 | Put | Bond Future | 107 | 0 | 107 | 0 | 0.00 |
| 04/01/2018 | R023 On 01-February-18 | 8.32 | Put | Bond Future | 102 | 0 | 102 | 0 | 0.00 |
| 04/01/2018 | R023 On 01-February-18 | 8.33 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | | | Bond Future | 7.87 | 100.7275 | 7.8701 | 100.7275 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2321 | 2 | 2321 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 126 | 0 | 126 | 0 | 2,500.00 |
| 04/01/2018 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 725 | 1 | 725 | 1 | 0.00 |
| 04/01/2018 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 04/01/2018 | R035 On 01-February-18 | | | Bond Future | 9.57 | 98.0120 | 9.5650 | 98.0120 | 48,902.00 |
| 04/01/2018 | R035 On 01-February-18 | 9.73 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 0.00 |
| 04/01/2018 | R035 On 01-February-18 | 9.75 | Call | Bond Future | 1457 | 1 | 1457 | 1 | 0.00 |
| 04/01/2018 | R035 On 01-February-18 | 9.74 | Call | Bond Future | 1379 | 1 | 1379 | 1 | 0.00 |
| 04/01/2018 | R035 On 01-February-18 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R035 On 01-February-18 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R035 On 01-February-18 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | | | Bond Future | 9.62 | 95.3439 | 9.6224 | 95.3439 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 2223 | 2 | 2223 | 2 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 2071 | 2 | 2071 | 2 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | | | Bond Future | 8.57 | 112.8224 | 8.5748 | 112.8224 | 112,248.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.50 | Call | Bond Future | 912 | 1 | 912 | 1 | 1,460.00 |
| 04/01/2018 | R186 On 01-February-18 | 7.75 | Call | Bond Future | 22 | 0 | 22 | 0 | 1,460.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.96 | Call | Bond Future | 2823 | 3 | 2823 | 3 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 9.00 | Call | Bond Future | 3033 | 3 | 3033 | 3 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 9.25 | Call | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.98 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.75 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 9.65 | Call | Bond Future | 6815 | 7 | 6815 | 7 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.97 | Call | Bond Future | 2875 | 3 | 2875 | 3 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.96 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 9.00 | Put | Bond Future | 274 | 0 | 274 | 0 | 6,200.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.75 | Put | Bond Future | 673 | 1 | 673 | 1 | 775.00 |
| 04/01/2018 | R186 On 01-February-18 | 9.25 | Put | Bond Future | 95 | 0 | 95 | 0 | 775.00 |
| 04/01/2018 | R186 On 01-February-18 | 9.65 | Put | Bond Future | 12 | 0 | 12 | 0 | 1,950.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.98 | Put | Bond Future | 297 | 0 | 297 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R186 On 01-February-18 | 8.97 | Put | Bond Future | 308 | 0 | 308 | 0 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 8.50 | Put | Bond Future | 1407 | 2 | 1407 | 2 | 0.00 |
| 04/01/2018 | R186 On 01-February-18 | 7.75 | Put | Bond Future | 5641 | 6 | 5641 | 6 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | | | Bond Future | 8.62 | 114.9314 | 8.6190 | 114.9314 | 200.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 5259 | 5 | 5259 | 5 | 1,120.00 |
| 04/01/2018 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 9461 | 9 | 9461 | 9 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3649 | 3 | 3649 | 3 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3608 | 3 | 3608 | 3 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.69 | Call | Bond Future | 2746 | 3 | 2746 | 3 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 7441 | 7 | 7441 | 7 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.19 | Call | Bond Future | 4756 | 5 | 4756 | 5 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.72 | Call | Bond Future | 7291 | 7 | 7291 | 7 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3569 | 3 | 3569 | 3 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.69 | Put | Bond Future | 2290 | 2 | 2290 | 2 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.19 | Put | Bond Future | 1160 | 1 | 1160 | 1 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 1693 | 2 | 1693 | 2 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 466 | 1 | 466 | 1 | 3,200.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.72 | Put | Bond Future | 492 | 1 | 492 | 1 | 10,640.00 |
| 04/01/2018 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 214 | 0 | 214 | 0 | 1,120.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 1716 | 2 | 1716 | 2 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 1671 | 2 | 1671 | 2 | 0.00 |
| 04/01/2018 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 987 | 1 | 987 | 1 | 0.00 |
| 04/01/2018 | R197 On 01-February-18 | | | Bond Future | 298.53 | 298.5384 | 298.5259 | 298.5384 | 2,350.00 |
| 04/01/2018 | R197 On 01-February-18 | 301.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R197 On 01-February-18 | 301.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R197 On 01-February-18 | 301.68 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R197 On 01-February-18 | 301.66 | Put | Bond Future | 3134 | 3 | 3134 | 3 | 0.00 |
| 04/01/2018 | R197 On 01-February-18 | 301.67 | Put | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 04/01/2018 | R197 On 01-February-18 | 301.68 | Put | Bond Future | 3154 | 3 | 3154 | 3 | 0.00 |
| 04/01/2018 | R197 On 03-May-18 | | | Bond Future | 304.12 | 304.1359 | 304.1205 | 304.1359 | 0.00 |
| 04/01/2018 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 330 | 0 | 330 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 04/01/2018 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 320 | 0 | 320 | 0 | 0.00 |
| 04/01/2018 | R202 On 01-February-18 | | | Bond Future | 240.36 | 240.3731 | 240.3642 | 240.3731 | 21,502.00 |
| 04/01/2018 | R202 On 01-February-18 | 249.08 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 04/01/2018 | R202 On 01-February-18 | 249.07 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 04/01/2018 | R202 On 01-February-18 | 249.06 | Call | Bond Future | 5 | 0 | 5 | 0 | 0.00 |
| 04/01/2018 | R202 On 01-February-18 | 249.07 | Put | Bond Future | 8711 | 9 | 8711 | 9 | 0.00 |
| 04/01/2018 | R202 On 01-February-18 | 249.06 | Put | Bond Future | 8701 | 9 | 8701 | 9 | 0.00 |
| 04/01/2018 | R202 On 01-February-18 | 249.08 | Put | Bond Future | 8721 | 9 | 8721 | 9 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | | | Bond Future | 244.87 | 244.8800 | 244.8687 | 244.8800 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 1639 | 2 | 1639 | 2 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 4260 | 4 | 4260 | 4 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 4247 | 4 | 4247 | 4 | 0.00 |
| 04/01/2018 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 4254 | 4 | 4254 | 4 | 0.00 |
| 04/01/2018 | R204 On 01-February-18 | | | Bond Future | 7.01 | 101.8313 | 7.0132 | 101.8313 | 30,625.00 |
| 04/01/2018 | R204 On 01-February-18 | 7.25 | Call | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 04/01/2018 | R204 On 01-February-18 | 7.27 | Call | Bond Future | 247 | 0 | 247 | 0 | 0.00 |
| 04/01/2018 | R204 On 01-February-18 | 7.26 | Call | Bond Future | 240 | 0 | 240 | 0 | 0.00 |
| 04/01/2018 | R204 On 01-February-18 | 7.26 | Put | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 04/01/2018 | R204 On 01-February-18 | 7.27 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 04/01/2018 | R204 On 01-February-18 | 7.25 | Put | Bond Future | 36 | 0 | 36 | 0 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | | | Bond Future | 6.79 | 103.7349 | 6.7928 | 103.7349 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 276 | 0 | 276 | 0 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 280 | 0 | 280 | 0 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 272 | 0 | 272 | 0 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 04/01/2018 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 95 | 0 | 95 | 0 | 0.00 |
| 04/01/2018 | R207 On 01-February-18 | | | Bond Future | 7.22 | 100.3977 | 7.2236 | 100.3977 | 45,523.00 |
| 04/01/2018 | R207 On 01-February-18 | 7.60 | Call | Bond Future | 706 | 1 | 706 | 1 | 0.00 |
| 04/01/2018 | R207 On 01-February-18 | 7.62 | Call | Bond Future | 737 | 1 | 737 | 1 | 0.00 |
| 04/01/2018 | R207 On 01-February-18 | 7.61 | Call | Bond Future | 722 | 1 | 722 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R207 On 01-February-18 | 7.60 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 04/01/2018 | R207 On 01-February-18 | 7.62 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 04/01/2018 | R207 On 01-February-18 | 7.61 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | | | Bond Future | 7.18 | 102.2745 | 7.1794 | 102.2745 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 232 | 0 | 232 | 0 | 0.00 |
| 04/01/2018 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 04/01/2018 | R208 On 01-February-18 | | | Bond Future | 7.51 | 100.1361 | 7.5079 | 100.1361 | 35,538.00 |
| 04/01/2018 | R208 On 01-February-18 | 7.84 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 04/01/2018 | R208 On 01-February-18 | 7.85 | Call | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 04/01/2018 | R208 On 01-February-18 | 7.83 | Call | Bond Future | 978 | 1 | 978 | 1 | 0.00 |
| 04/01/2018 | R208 On 01-February-18 | 7.83 | Put | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 04/01/2018 | R208 On 01-February-18 | 7.84 | Put | Bond Future | 101 | 0 | 101 | 0 | 0.00 |
| 04/01/2018 | R208 On 01-February-18 | 7.85 | Put | Bond Future | 97 | 0 | 97 | 0 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | | | Bond Future | 7.50 | 98.6067 | 7.5028 | 98.6067 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1194 | 1 | 1194 | 1 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1226 | 1 | 1226 | 1 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1210 | 1 | 1210 | 1 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 04/01/2018 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 520 | 1 | 520 | 1 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | | | Bond Future | 9.50 | 74.2196 | 9.4969 | 74.2196 | 146,002.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.71 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.88 | Call | Bond Future | 2928 | 3 | 2928 | 3 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.59 | Call | Bond Future | 1627 | 2 | 1627 | 2 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.72 | Call | Bond Future | 2169 | 2 | 2169 | 2 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.73 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.75 | Call | Bond Future | 2304 | 2 | 2304 | 2 | 5,000.00 |
| 04/01/2018 | R209 On 01-February-18 | 10.10 | Call | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.85 | Call | Bond Future | 2779 | 3 | 2779 | 3 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.33 | Call | Bond Future | 795 | 1 | 795 | 1 | 220.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R209 On 01-February-18 | 10.00 | Call | Bond Future | 3549 | 3 | 3549 | 3 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.89 | Call | Bond Future | 2978 | 3 | 2978 | 3 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.32 | Call | Bond Future | 770 | 1 | 770 | 1 | 157.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.87 | Call | Bond Future | 2878 | 3 | 2878 | 3 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.52 | Call | Bond Future | 1368 | 1 | 1368 | 1 | 739.00 |
| 04/01/2018 | R209 On 01-February-18 | 10.22 | Call | Bond Future | 4758 | 5 | 4758 | 5 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.75 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.72 | Put | Bond Future | 687 | 1 | 687 | 1 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 10.10 | Put | Bond Future | 188 | 0 | 188 | 0 | 3,000.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.85 | Put | Bond Future | 455 | 1 | 455 | 1 | 7,500.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.33 | Put | Bond Future | 1934 | 2 | 1934 | 2 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.87 | Put | Bond Future | 426 | 0 | 426 | 0 | 739.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.52 | Put | Bond Future | 1213 | 1 | 1213 | 1 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.89 | Put | Bond Future | 399 | 0 | 399 | 0 | 157.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.32 | Put | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 10.00 | Put | Bond Future | 272 | 0 | 272 | 0 | 7,488.00 |
| 04/01/2018 | R209 On 01-February-18 | 10.22 | Put | Bond Future | 118 | 0 | 118 | 0 | 739.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.71 | Put | Bond Future | 708 | 1 | 708 | 1 | 0.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.59 | Put | Bond Future | 1003 | 1 | 1003 | 1 | 377.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.88 | Put | Bond Future | 412 | 0 | 412 | 0 | 220.00 |
| 04/01/2018 | R209 On 01-February-18 | 9.73 | Put | Bond Future | 667 | 1 | 667 | 1 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | | | Bond Future | 9.55 | 72.4576 | 9.5485 | 72.4576 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3964 | 4 | 3964 | 4 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 5525 | 5 | 5525 | 5 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 7876 | 8 | 7876 | 8 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 435.00 |
| 04/01/2018 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 4574 | 4 | 4574 | 4 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3924 | 4 | 3924 | 4 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 4003 | 4 | 4003 | 4 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 1651 | 2 | 1651 | 2 | 5,000.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 2017 | 2 | 2017 | 2 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 1968 | 2 | 1968 | 2 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 1992 | 2 | 1992 | 2 | 0.00 |
| 04/01/2018 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 1242 | 1 | 1242 | 1 | 435.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 591 | 1 | 591 | 1 | 435.00 |
| 04/01/2018 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 2250 | 2 | 2250 | 2 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | | | Bond Future | 9.60 | 73.8177 | 9.5999 | 73.8177 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 8649 | 9 | 8649 | 9 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 5997 | 6 | 5997 | 6 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 3904 | 4 | 3904 | 4 | 435.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 6705 | 7 | 6705 | 7 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 6789 | 7 | 6789 | 7 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 6747 | 7 | 6747 | 7 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 3508 | 4 | 3508 | 4 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 1777 | 2 | 1777 | 2 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 1794 | 2 | 1794 | 2 | 0.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 2127 | 2 | 2127 | 2 | 435.00 |
| 04/01/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 1102 | 1 | 1102 | 1 | 435.00 |
| 04/01/2018 | R209 On 01-November-18 | | | Bond Future | 9.65 | 72.0961 | 9.6474 | 72.0961 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 71356 | 71 | 71356 | 71 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 71356 | 71 | 71356 | 71 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 7873 | 8 | 7873 | 8 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 5431 | 5 | 5431 | 5 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 71356 | 71 | 71356 | 71 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 3426 | 3 | 3426 | 3 | 255.00 |
| 04/01/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 3552 | 4 | 3552 | 4 | 255.00 |
| 04/01/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 2190 | 2 | 2190 | 2 | 255.00 |
| 04/01/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 5481 | 6 | 5481 | 6 | 0.00 |
| 04/01/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 01-February-18 | | | Bond Future | 187.53 | 187.5338 | 187.5267 | 187.5338 | 2,159.00 |
| 04/01/2018 | R210 On 01-February-18 | 192.36 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 01-February-18 | 192.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 01-February-18 | 192.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 01-February-18 | 192.38 | Put | Bond Future | 4853 | 5 | 4853 | 5 | 0.00 |
| 04/01/2018 | R210 On 01-February-18 | 192.37 | Put | Bond Future | 4843 | 5 | 4843 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R210 On 01-February-18 | 192.36 | Put | Bond Future | 4833 | 5 | 4833 | 5 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | | | Bond Future | 188.62 | 188.6250 | 188.6161 | 188.6250 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 2824 | 3 | 2824 | 3 | 0.00 |
| 04/01/2018 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 2844 | 3 | 2844 | 3 | 0.00 |
| 04/01/2018 | R212 On 01-February-18 | | | Bond Future | 151.29 | 151.2957 | 151.2891 | 151.2957 | 4,967.00 |
| 04/01/2018 | R212 On 01-February-18 | 154.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R212 On 01-February-18 | 154.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R212 On 01-February-18 | 154.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R212 On 01-February-18 | 154.69 | Put | Bond Future | 3401 | 3 | 3401 | 3 | 0.00 |
| 04/01/2018 | R212 On 01-February-18 | 154.70 | Put | Bond Future | 3411 | 3 | 3411 | 3 | 0.00 |
| 04/01/2018 | R212 On 01-February-18 | 154.71 | Put | Bond Future | 3421 | 3 | 3421 | 3 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | | | Bond Future | 154.12 | 154.1326 | 154.1244 | 154.1326 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 04/01/2018 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 04/01/2018 | R213 On 01-February-18 | | | Bond Future | 9.21 | 86.1496 | 9.2128 | 86.1496 | 58,761.00 |
| 04/01/2018 | R213 On 01-February-18 | 9.43 | Call | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 04/01/2018 | R213 On 01-February-18 | 9.42 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 04/01/2018 | R213 On 01-February-18 | 9.41 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 04/01/2018 | R213 On 01-February-18 | 9.42 | Put | Bond Future | 674 | 1 | 674 | 1 | 0.00 |
| 04/01/2018 | R213 On 01-February-18 | 9.41 | Put | Bond Future | 695 | 1 | 695 | 1 | 0.00 |
| 04/01/2018 | R213 On 01-February-18 | 9.43 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 04/01/2018 | R213 On 03-May-18 | | | Bond Future | 9.26 | 84.2105 | 9.2630 | 84.2105 | 0.00 |
| 04/01/2018 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3794 | 4 | 3794 | 4 | 0.00 |
| 04/01/2018 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3834 | 4 | 3834 | 4 | 0.00 |
| 04/01/2018 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3874 | 4 | 3874 | 4 | 0.00 |
| 04/01/2018 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 1835 | 2 | 1835 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 04/01/2018 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 04/01/2018 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 1859 | 2 | 1859 | 2 | 0.00 |
| 04/01/2018 | R214 On 01-February-18 | | | Bond Future | 9.71 | 73.3329 | 9.7134 | 73.3329 | 49,252.00 |
| 04/01/2018 | R214 On 01-February-18 | 9.82 | Call | Bond Future | 1753 | 2 | 1753 | 2 | 0.00 |
| 04/01/2018 | R214 On 01-February-18 | 9.84 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 04/01/2018 | R214 On 01-February-18 | 9.83 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 04/01/2018 | R214 On 01-February-18 | 9.83 | Put | Bond Future | 992 | 1 | 992 | 1 | 0.00 |
| 04/01/2018 | R214 On 01-February-18 | 9.84 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 04/01/2018 | R214 On 01-February-18 | 9.82 | Put | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | | | Bond Future | 9.77 | 71.4077 | 9.7663 | 71.4077 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3785 | 4 | 3785 | 4 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3746 | 4 | 3746 | 4 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 2370 | 2 | 2370 | 2 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 2342 | 2 | 2342 | 2 | 0.00 |
| 04/01/2018 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 04/01/2018 | R248 On 01-February-18 | | | Bond Future | 9.75 | 94.0780 | 9.7487 | 94.0780 | 80,503.00 |
| 04/01/2018 | R248 On 01-February-18 | 9.89 | Call | Bond Future | 2450 | 2 | 2450 | 2 | 0.00 |
| 04/01/2018 | R248 On 01-February-18 | 9.91 | Call | Bond Future | 2557 | 3 | 2557 | 3 | 0.00 |
| 04/01/2018 | R248 On 01-February-18 | 9.90 | Call | Bond Future | 2503 | 2 | 2503 | 2 | 0.00 |
| 04/01/2018 | R248 On 01-February-18 | 9.89 | Put | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 04/01/2018 | R248 On 01-February-18 | 9.91 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 04/01/2018 | R248 On 01-February-18 | 9.90 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | | | Bond Future | 9.80 | 91.3998 | 9.8027 | 91.3998 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 5107 | 5 | 5107 | 5 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 5057 | 5 | 5057 | 5 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 2903 | 3 | 2903 | 3 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 04/01/2018 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 2869 | 3 | 2869 | 3 | 0.00 |