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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2018

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 2025 On 03-May-18 | | | Bond Future | 131.77 | 131.7796 | 131.7666 | 131.7796 | 1,033.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | 2025 On 03-May-18 | 133.22 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2025 On 03-May-18 | 133.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2025 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2025 On 03-May-18 | 133.21 | Put | Bond Future | 1443 | 1 | 1443 | 1 | 0.00 |
| 09/02/2018 | 2025 On 03-May-18 | 133.20 | Put | Bond Future | 1433 | 1 | 1433 | 1 | 0.00 |
| 09/02/2018 | 2025 On 03-May-18 | 133.22 | Put | Bond Future | 1453 | 1 | 1453 | 1 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | | | Bond Future | 132.83 | 132.8462 | 132.8320 | 132.8462 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | 136.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | 136.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | 136.67 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | 136.66 | Put | Bond Future | 3828 | 4 | 3828 | 4 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | 136.67 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 09/02/2018 | 2025 On 02-August-18 | 136.65 | Put | Bond Future | 3818 | 4 | 3818 | 4 | 0.00 |
| 09/02/2018 | 2029 On 03-May-18 | | | Bond Future | 100.25 | 100.0649 | 100.2541 | 100.0649 | 1,370.00 |
| 09/02/2018 | 2029 On 02-August-18 | | | Bond Future | 102.12 | 101.9229 | 102.1150 | 101.9229 | 0.00 |
| 09/02/2018 | 2030 On 03-May-18 | | | Bond Future | 8.99 | 95.1883 | 8.9875 | 95.1883 | 91,278.00 |
| 09/02/2018 | 2030 On 03-May-18 | 9.49 | Call | Bond Future | 4231 | 4 | 4231 | 4 | 0.00 |
| 09/02/2018 | 2030 On 03-May-18 | 9.51 | Call | Bond Future | 4329 | 4 | 4329 | 4 | 0.00 |
| 09/02/2018 | 2030 On 03-May-18 | 9.50 | Call | Bond Future | 4280 | 4 | 4280 | 4 | 0.00 |
| 09/02/2018 | 2030 On 03-May-18 | 9.50 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 09/02/2018 | 2030 On 03-May-18 | 9.51 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 09/02/2018 | 2030 On 03-May-18 | 9.49 | Put | Bond Future | 891 | 1 | 891 | 1 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | | | Bond Future | 9.04 | 92.9443 | 9.0414 | 92.9443 | 127.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.46 | Call | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 8.51 | Call | Bond Future | 1768 | 2 | 1768 | 2 | 7,850.00 |
| 09/02/2018 | 2030 On 02-August-18 | 8.91 | Call | Bond Future | 2748 | 3 | 2748 | 3 | 7,850.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.47 | Call | Bond Future | 4724 | 5 | 4724 | 5 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.50 | Call | Bond Future | 4852 | 5 | 4852 | 5 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.45 | Call | Bond Future | 4639 | 5 | 4639 | 5 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.50 | Put | Bond Future | 1847 | 2 | 1847 | 2 | 7,850.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.47 | Put | Bond Future | 1911 | 2 | 1911 | 2 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.45 | Put | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 8.91 | Put | Bond Future | 3634 | 4 | 3634 | 4 | 0.00 |
| 09/02/2018 | 2030 On 02-August-18 | 9.46 | Put | Bond Future | 1933 | 2 | 1933 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | 2030 On 02-August-18 | 8.51 | Put | Bond Future | 5422 | 5 | 5422 | 5 | 0.00 |
| 09/02/2018 | 2032 On 03-May-18 | | | Bond Future | 9.20 | 93.6340 | 9.1983 | 93.6340 | 62,948.00 |
| 09/02/2018 | 2032 On 03-May-18 | 9.70 | Call | Bond Future | 4239 | 4 | 4239 | 4 | 0.00 |
| 09/02/2018 | 2032 On 03-May-18 | 9.71 | Call | Bond Future | 4293 | 4 | 4293 | 4 | 0.00 |
| 09/02/2018 | 2032 On 03-May-18 | 9.72 | Call | Bond Future | 4348 | 4 | 4348 | 4 | 0.00 |
| 09/02/2018 | 2032 On 03-May-18 | 9.72 | Put | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 09/02/2018 | 2032 On 03-May-18 | 9.70 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 09/02/2018 | 2032 On 03-May-18 | 9.71 | Put | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 09/02/2018 | 2032 On 02-August-18 | | | Bond Future | 9.25 | 95.3667 | 9.2512 | 95.3667 | 2.00 |
| 09/02/2018 | 2032 On 02-August-18 | 9.68 | Call | Bond Future | 4763 | 5 | 4763 | 5 | 0.00 |
| 09/02/2018 | 2032 On 02-August-18 | 9.67 | Call | Bond Future | 4716 | 5 | 4716 | 5 | 0.00 |
| 09/02/2018 | 2032 On 02-August-18 | 9.66 | Call | Bond Future | 4669 | 5 | 4669 | 5 | 0.00 |
| 09/02/2018 | 2032 On 02-August-18 | 9.67 | Put | Bond Future | 1750 | 2 | 1750 | 2 | 0.00 |
| 09/02/2018 | 2032 On 02-August-18 | 9.66 | Put | Bond Future | 1772 | 2 | 1772 | 2 | 0.00 |
| 09/02/2018 | 2032 On 02-August-18 | 9.68 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 09/02/2018 | 2033 On 03-May-18 | | | Bond Future | 103.09 | 102.9623 | 103.0852 | 102.9623 | 6,055.00 |
| 09/02/2018 | 2033 On 03-May-18 | 107.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2033 On 03-May-18 | 107.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2033 On 03-May-18 | 107.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2033 On 03-May-18 | 107.69 | Put | Bond Future | 4605 | 5 | 4605 | 5 | 0.00 |
| 09/02/2018 | 2033 On 03-May-18 | 107.70 | Put | Bond Future | 4615 | 5 | 4615 | 5 | 0.00 |
| 09/02/2018 | 2033 On 03-May-18 | 107.71 | Put | Bond Future | 4625 | 5 | 4625 | 5 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | | | Bond Future | 105.00 | 104.8741 | 104.9987 | 104.8741 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | 109.92 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | 109.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | 109.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | 109.93 | Put | Bond Future | 4931 | 5 | 4931 | 5 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | 109.94 | Put | Bond Future | 4941 | 5 | 4941 | 5 | 0.00 |
| 09/02/2018 | 2033 On 02-August-18 | 109.92 | Put | Bond Future | 4921 | 5 | 4921 | 5 | 0.00 |
| 09/02/2018 | 2037 On 03-May-18 | | | Bond Future | 9.50 | 93.8038 | 9.4971 | 93.8038 | 43,874.00 |
| 09/02/2018 | 2037 On 03-May-18 | 9.97 | Call | Bond Future | 4583 | 5 | 4583 | 5 | 0.00 |
| 09/02/2018 | 2037 On 03-May-18 | 9.99 | Call | Bond Future | 4698 | 5 | 4698 | 5 | 0.00 |
| 09/02/2018 | 2037 On 03-May-18 | 9.98 | Call | Bond Future | 4641 | 5 | 4641 | 5 | 0.00 |
| 09/02/2018 | 2037 On 03-May-18 | 9.98 | Put | Bond Future | 855 | 1 | 855 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | 2037 On 03-May-18 | 9.97 | Put | Bond Future | 874 | 1 | 874 | 1 | 0.00 |
| 09/02/2018 | 2037 On 03-May-18 | 9.99 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 09/02/2018 | 2037 On 02-August-18 | | | Bond Future | 9.56 | 91.2839 | 9.5560 | 91.2839 | 731.00 |
| 09/02/2018 | 2037 On 02-August-18 | 9.95 | Call | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 09/02/2018 | 2037 On 02-August-18 | 9.96 | Call | Bond Future | 5145 | 5 | 5145 | 5 | 0.00 |
| 09/02/2018 | 2037 On 02-August-18 | 9.97 | Call | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 09/02/2018 | 2037 On 02-August-18 | 9.97 | Put | Bond Future | 1975 | 2 | 1975 | 2 | 0.00 |
| 09/02/2018 | 2037 On 02-August-18 | 9.95 | Put | Bond Future | 2026 | 2 | 2026 | 2 | 0.00 |
| 09/02/2018 | 2037 On 02-August-18 | 9.96 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 0.00 |
| 09/02/2018 | 2038 On 03-May-18 | | | Bond Future | 125.12 | 124.5456 | 125.1237 | 124.5456 | 8,991.00 |
| 09/02/2018 | 2038 On 03-May-18 | 132.27 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2038 On 03-May-18 | 132.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2038 On 03-May-18 | 132.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2038 On 03-May-18 | 132.29 | Put | Bond Future | 7166 | 8 | 7166 | 8 | 0.00 |
| 09/02/2018 | 2038 On 03-May-18 | 132.27 | Put | Bond Future | 7146 | 8 | 7146 | 8 | 0.00 |
| 09/02/2018 | 2038 On 03-May-18 | 132.28 | Put | Bond Future | 7156 | 8 | 7156 | 8 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | | | Bond Future | 125.89 | 125.3053 | 125.8932 | 125.3053 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | 134.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | 134.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | 134.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | 134.53 | Put | Bond Future | 8637 | 9 | 8637 | 9 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | 134.54 | Put | Bond Future | 8647 | 9 | 8647 | 9 | 0.00 |
| 09/02/2018 | 2038 On 02-August-18 | 134.55 | Put | Bond Future | 8657 | 9 | 8657 | 9 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | | | Bond Future | 9.56 | 97.4097 | 9.5619 | 97.4097 | 37,850.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.07 | Call | Bond Future | 5124 | 5 | 5124 | 5 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 9.00 | Call | Bond Future | 761 | 1 | 761 | 1 | 1,500.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.00 | Call | Bond Future | 4695 | 5 | 4695 | 5 | 1,500.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.06 | Call | Bond Future | 5062 | 5 | 5062 | 5 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.08 | Call | Bond Future | 5187 | 5 | 5187 | 5 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.06 | Put | Bond Future | 877 | 1 | 877 | 1 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.00 | Put | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 9.00 | Put | Bond Future | 5868 | 6 | 5868 | 6 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.07 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 09/02/2018 | 2040 On 03-May-18 | 10.08 | Put | Bond Future | 840 | 1 | 840 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | 2040 On 02-August-18 | | | Bond Future | 9.62 | 94.7061 | 9.6206 | 94.7061 | 420.00 |
| 09/02/2018 | 2040 On 02-August-18 | 10.05 | Call | Bond Future | 5641 | 6 | 5641 | 6 | 0.00 |
| 09/02/2018 | 2040 On 02-August-18 | 10.04 | Call | Bond Future | 5586 | 6 | 5586 | 6 | 0.00 |
| 09/02/2018 | 2040 On 02-August-18 | 10.03 | Call | Bond Future | 5532 | 6 | 5532 | 6 | 0.00 |
| 09/02/2018 | 2040 On 02-August-18 | 10.04 | Put | Bond Future | 2084 | 2 | 2084 | 2 | 0.00 |
| 09/02/2018 | 2040 On 02-August-18 | 10.03 | Put | Bond Future | 2111 | 2 | 2111 | 2 | 0.00 |
| 09/02/2018 | 2040 On 02-August-18 | 10.05 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 09/02/2018 | 2044 On 03-May-18 | | | Bond Future | 9.58 | 94.5667 | 9.5800 | 94.5667 | 23,396.00 |
| 09/02/2018 | 2044 On 03-May-18 | 10.11 | Call | Bond Future | 5348 | 5 | 5348 | 5 | 0.00 |
| 09/02/2018 | 2044 On 03-May-18 | 10.10 | Call | Bond Future | 5285 | 5 | 5285 | 5 | 0.00 |
| 09/02/2018 | 2044 On 03-May-18 | 10.09 | Call | Bond Future | 5222 | 5 | 5222 | 5 | 0.00 |
| 09/02/2018 | 2044 On 03-May-18 | 10.10 | Put | Bond Future | 860 | 1 | 860 | 1 | 0.00 |
| 09/02/2018 | 2044 On 03-May-18 | 10.09 | Put | Bond Future | 879 | 1 | 879 | 1 | 0.00 |
| 09/02/2018 | 2044 On 03-May-18 | 10.11 | Put | Bond Future | 842 | 1 | 842 | 1 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | | | Bond Future | 9.64 | 91.9358 | 9.6363 | 91.9358 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | 10.05 | Call | Bond Future | 5661 | 6 | 5661 | 6 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | 10.07 | Call | Bond Future | 5771 | 6 | 5771 | 6 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | 10.06 | Call | Bond Future | 5716 | 6 | 5716 | 6 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | 10.06 | Put | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | 10.07 | Put | Bond Future | 2097 | 2 | 2097 | 2 | 0.00 |
| 09/02/2018 | 2044 On 02-August-18 | 10.05 | Put | Bond Future | 2151 | 2 | 2151 | 2 | 0.00 |
| 09/02/2018 | 2046 On 03-May-18 | | | Bond Future | 116.49 | 116.8425 | 116.4873 | 116.8425 | 10,874.00 |
| 09/02/2018 | 2046 On 03-May-18 | 127.93 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2046 On 03-May-18 | 127.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2046 On 03-May-18 | 127.94 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2046 On 03-May-18 | 127.94 | Put | Bond Future | 11453 | 11 | 11453 | 11 | 0.00 |
| 09/02/2018 | 2046 On 03-May-18 | 127.95 | Put | Bond Future | 11463 | 11 | 11463 | 11 | 0.00 |
| 09/02/2018 | 2046 On 03-May-18 | 127.93 | Put | Bond Future | 11443 | 11 | 11443 | 11 | 0.00 |
| 09/02/2018 | 2046 On 02-August-18 | | | Bond Future | 118.65 | 119.0119 | 118.6495 | 119.0119 | 0.00 |
| 09/02/2018 | 2046 On 02-August-18 | 128.78 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2046 On 02-August-18 | 128.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2046 On 02-August-18 | 128.77 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2046 On 02-August-18 | 128.79 | Put | Bond Future | 10141 | 10 | 10141 | 10 | 0.00 |
| 09/02/2018 | 2046 On 02-August-18 | 128.77 | Put | Bond Future | 10121 | 10 | 10121 | 10 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | 2046 On 02-August-18 | 128.78 | Put | Bond Future | 10131 | 10 | 10131 | 10 | 0.00 |
| 09/02/2018 | 2050 On 03-May-18 | | | Bond Future | 123.06 | 123.8746 | 123.0639 | 123.8746 | 9,738.00 |
| 09/02/2018 | 2050 On 03-May-18 | 135.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2050 On 03-May-18 | 135.62 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2050 On 03-May-18 | 135.63 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2050 On 03-May-18 | 135.63 | Put | Bond Future | 12566 | 12 | 12566 | 12 | 0.00 |
| 09/02/2018 | 2050 On 03-May-18 | 135.61 | Put | Bond Future | 12546 | 12 | 12546 | 12 | 0.00 |
| 09/02/2018 | 2050 On 03-May-18 | 135.62 | Put | Bond Future | 12556 | 12 | 12556 | 12 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | | | Bond Future | 123.62 | 124.4419 | 123.6151 | 124.4419 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | 137.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | 137.53 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | 137.52 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | 137.54 | Put | Bond Future | 13925 | 13 | 13925 | 13 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | 137.52 | Put | Bond Future | 13905 | 13 | 13905 | 13 | 0.00 |
| 09/02/2018 | 2050 On 02-August-18 | 137.53 | Put | Bond Future | 13915 | 13 | 13915 | 13 | 0.00 |
| 09/02/2018 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | AL37 On 03-May-18 | | | Index Future | 584.17 | 584.5720 | 584.1650 | 584.5720 | 0.00 |
| 09/02/2018 | AL37 On 02-August-18 | | | Index Future | 594.97 | 595.3910 | 594.9720 | 595.3910 | 0.00 |
| 09/02/2018 | AL7T On 03-May-18 | | | Index Future | 675.79 | 676.6200 | 675.7940 | 676.6200 | 0.00 |
| 09/02/2018 | AL7T On 02-August-18 | | | Index Future | 688.30 | 689.1430 | 688.2970 | 689.1430 | 0.00 |
| 09/02/2018 | ALBI On 03-May-18 | | | Index Future | 612.08 | 612.9040 | 612.0790 | 612.9040 | 828.00 |
| 09/02/2018 | ALBI On 02-August-18 | | | Index Future | 623.40 | 624.2480 | 623.4040 | 624.2480 | 0.00 |
| 09/02/2018 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C035 On 28-February-35 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C040 On 06-October-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C040 On 31-January-40 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C044 On 31-January-44 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/02/2018 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C303 On 14-August-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C303 On 28-February-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | | | Bond Future | 128.20 | 127.9863 | 128.2047 | 127.9863 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | 133.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | 133.18 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | 133.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | 133.18 | Put | Bond Future | 4975 | 5 | 4975 | 5 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | 133.19 | Put | Bond Future | 4985 | 5 | 4985 | 5 | 0.00 |
| 09/02/2018 | EL28 On 03-May-18 | 133.20 | Put | Bond Future | 4995 | 5 | 4995 | 5 | 0.00 |
| 09/02/2018 | EL28 On 02-August-18 | | | Bond Future | 130.58 | 130.3627 | 130.5841 | 130.3627 | 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 |
|------------|----------------------|--------|--------------|-------------|--------|-------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | EL28 On 02-August-18 | 134.93 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | EL28 On 02-August-18 | 134.95 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | EL28 On 02-August-18 | 134.94 | Call | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | EL28 On 02-August-18 | 134.94 | Put | Bond Future | 4356 | | 5 | 4356 | 5 | 0.00 |
| 09/02/2018 | EL28 On 02-August-18 | 134.95 | Put | Bond Future | 4366 | | 5 | 4366 | 5 | 0.00 |
| 09/02/2018 | EL28 On 02-August-18 | 134.93 | Put | Bond Future | 4346 | | 5 | 4346 | 5 | 0.00 |
| 09/02/2018 | ES33 On 03-May-18 | | | Bond Future | 10.72 | | 77.2186 | 10.7232 | 77.2186 | 9,466.00 |
| 09/02/2018 | ES33 On 03-May-18 | 11.20 | Call | Bond Future | 2825 | | 3 | 2825 | 3 | 0.00 |
| 09/02/2018 | ES33 On 03-May-18 | 11.22 | Call | Bond Future | 2940 | | 3 | 2940 | 3 | 0.00 |
| 09/02/2018 | ES33 On 03-May-18 | 11.21 | Call | Bond Future | 2882 | | 3 | 2882 | 3 | 0.00 |
| 09/02/2018 | ES33 On 03-May-18 | 11.21 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | ES33 On 03-May-18 | 11.20 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | ES33 On 03-May-18 | 11.22 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | | | Bond Future | 10.82 | | 78.6476 | 10.8212 | 78.6476 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | 11.14 | Call | Bond Future | 1877 | | 2 | 1877 | 2 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | 11.15 | Call | Bond Future | 1935 | | 2 | 1935 | 2 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | 11.16 | Call | Bond Future | 1993 | | 2 | 1993 | 2 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | 11.16 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | 11.14 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | ES33 On 02-August-18 | 11.15 | Put | Bond Future | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | ES42 On 03-May-18 | | | Bond Future | 10.88 | | 80.2690 | 10.8770 | 80.2690 | 7,957.00 |
| 09/02/2018 | ES42 On 02-August-18 | | | Bond Future | 10.97 | | 81.7543 | 10.9714 | 81.7543 | 0.00 |
| 09/02/2018 | GOVI On 03-May-18 | | | GOVI | 610.64 | | 611.3970 | 610.6380 | 611.3970 | 607.00 |
| 09/02/2018 | GOVI On 03-May-18 | 590.29 | Call | GOVI | 203480 | | 21 | 203480 | 21 | 0.00 |
| 09/02/2018 | GOVI On 03-May-18 | 590.27 | Call | GOVI | 203680 | | 21 | 203680 | 21 | 0.00 |
| 09/02/2018 | GOVI On 03-May-18 | 590.28 | Call | GOVI | 203580 | | 21 | 203580 | 21 | 0.00 |
| 09/02/2018 | GOVI On 03-May-18 | 590.28 | Put | GOVI | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | GOVI On 03-May-18 | 590.29 | Put | GOVI | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | GOVI On 03-May-18 | 590.27 | Put | GOVI | 0 | | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | GOVI On 02-August-18 | | | GOVI | 621.94 | | 622.7130 | 621.9350 | 622.7130 | 0.00 |
| 09/02/2018 | GOVI On 02-August-18 | 605.71 | Call | GOVI | 162250 | | 17 | 162250 | 17 | 0.00 |
| 09/02/2018 | GOVI On 02-August-18 | 605.72 | Call | GOVI | 162150 | | 17 | 162150 | 17 | 0.00 |
| 09/02/2018 | GOVI On 02-August-18 | 605.70 | Call | GOVI | 162350 | | 17 | 162350 | 17 | 0.00 |
| 09/02/2018 | GOVI On 02-August-18 | 605.70 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | GOVI On 02-August-18 | 605.71 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | GOVI On 02-August-18 | 605.72 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/02/2018 | IGOV On 03-May-18 | | | Index Future | 250.18 | 250.3200 | 250.1750 | 250.3200 | 1,146.00 |
| 09/02/2018 | IGOV On 02-August-18 | | | Index Future | 254.82 | 254.9680 | 254.8180 | 254.9680 | 0.00 |
| 09/02/2018 | IS01 On 15-March-18 | | | Interest Rate Swap | 99.72 | 99.7200 | 99.7200 | 99.7200 | 0.00 |
| 09/02/2018 | IS01 On 21-June-18 | | | Interest Rate Swap | 99.89 | 99.8900 | 99.8900 | 99.8900 | 0.00 |
| 09/02/2018 | IS01 On 20-September-18 | | | Interest Rate Swap | 100.04 | 100.0400 | 100.0400 | 100.0400 | 0.00 |
| 09/02/2018 | IS01 On 20-December-18 | | | Interest Rate Swap | 100.48 | 100.4800 | 100.4800 | 100.4800 | 0.00 |
| 09/02/2018 | IS01 On 22-March-19 | | | Interest Rate Swap | 99.49 | 99.4900 | 99.4900 | 99.4900 | 0.00 |
| 09/02/2018 | IS02 On 16-March-18 | | | Interest Rate Swap | 99.01 | 99.0100 | 99.0100 | 99.0100 | 0.00 |
| 09/02/2018 | IS02 On 15-June-18 | | | Interest Rate Swap | 98.58 | 98.5800 | 98.5800 | 98.5800 | 0.00 |
| 09/02/2018 | IS02 On 21-September-18 | | | Interest Rate Swap | 98.51 | 98.5100 | 98.5100 | 98.5100 | 0.00 |
| 09/02/2018 | IS02 On 21-December-18 | | | Interest Rate Swap | 98.86 | 98.8600 | 98.8600 | 98.8600 | 0.00 |
| 09/02/2018 | IS02 On 15-March-19 | | | Interest Rate Swap | 99.24 | 99.2500 | 99.2400 | 99.2500 | 0.00 |
| 09/02/2018 | IS02 On 21-June-19 | | | Interest Rate Swap | 99.60 | 99.6000 | 99.6000 | 99.6000 | 0.00 |
| 09/02/2018 | IS02 On 20-September-19 | | | Interest Rate Swap | 99.97 | 99.9700 | 99.9700 | 99.9700 | 0.00 |
| 09/02/2018 | IS02 On 20-December-19 | | | Interest Rate Swap | 100.90 | 100.9000 | 100.9000 | 100.9000 | 0.00 |
| 09/02/2018 | IS02 On 23-March-20 | | | Interest Rate Swap | 98.64 | 98.6300 | 98.6400 | 98.6300 | 0.00 |
| 09/02/2018 | IS05 On 17-December-20 | | | Interest Rate Swap | 96.10 | 96.0600 | 96.1000 | 96.0600 | 0.00 |
| 09/02/2018 | IS05 On 16-March-21 | | | Interest Rate Swap | 95.33 | 95.2700 | 95.3300 | 95.2700 | 0.00 |
| 09/02/2018 | IS05 On 15-June-21 | | | Interest Rate Swap | 94.52 | 94.4500 | 94.5200 | 94.4500 | 0.00 |
| 09/02/2018 | IS05 On 21-September-21 | | | Interest Rate Swap | 94.69 | 94.6100 | 94.6900 | 94.6100 | 0.00 |
| 09/02/2018 | IS05 On 21-December-21 | | | Interest Rate Swap | 96.89 | 96.7900 | 96.8900 | 96.7900 | 51.00 |
| 09/02/2018 | IS05 On 15-March-22 | | | Interest Rate Swap | 97.03 | 96.9300 | 97.0300 | 96.9300 | 0.00 |
| 09/02/2018 | IS05 On 21-June-22 | | | Interest Rate Swap | 98.23 | 98.1300 | 98.2300 | 98.1300 | 0.00 |
| 09/02/2018 | IS05 On 20-September-22 | | | Interest Rate Swap | 100.43 | 100.3400 | 100.4300 | 100.3400 | 0.00 |
| 09/02/2018 | IS05 On 20-December-22 | | | Interest Rate Swap | 101.69 | 101.6000 | 101.6900 | 101.6000 | 0.00 |
| 09/02/2018 | IS05 On 22-March-23 | | | Interest Rate Swap | 96.81 | 96.7100 | 96.8100 | 96.7100 | 0.00 |
| 09/02/2018 | IS10 On 17-December-25 | | | Interest Rate Swap | 95.03 | 94.8500 | 95.0300 | 94.8500 | 0.00 |
| 09/02/2018 | IS10 On 16-March-26 | | | Interest Rate Swap | 92.04 | 91.8500 | 92.0400 | 91.8500 | 0.00 |
| 09/02/2018 | IS10 On 15-June-26 | | | Interest Rate Swap | 90.79 | 90.6000 | 90.7900 | 90.6000 | 0.00 |
| 09/02/2018 | IS10 On 21-September-26 | | | Interest Rate Swap | 92.95 | 92.7600 | 92.9500 | 92.7600 | 0.00 |
| 09/02/2018 | IS10 On 21-December-26 | | | Interest Rate Swap | 96.73 | 96.5300 | 96.7300 | 96.5300 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | IS10 On 15-March-27 | | | Interest Rate Swap | 95.29 | 95.1000 | 95.2900 | 95.1000 | 0.00 |
| 09/02/2018 | IS10 On 21-June-27 | | | Interest Rate Swap | 97.35 | 97.1400 | 97.3500 | 97.1400 | 0.00 |
| 09/02/2018 | IS10 On 20-September-27 | | | Interest Rate Swap | 101.05 | 100.8400 | 101.0500 | 100.8400 | 0.00 |
| 09/02/2018 | IS10 On 20-December-27 | | | Interest Rate Swap | 101.39 | 101.1700 | 101.3900 | 101.1700 | 0.00 |
| 09/02/2018 | IS10 On 22-March-28 | | | Interest Rate Swap | 96.64 | 96.4100 | 96.6400 | 96.4100 | 0.00 |
| 09/02/2018 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/02/2018 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/02/2018 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/02/2018 | JBAF On 21-February-18 | | | Jibar Tradeable Future | 7.02 | 92.9800 | 7.0200 | 92.9800 | 0.00 |
| 09/02/2018 | JBAF On 20-March-18 | | | Jibar Tradeable Future | 6.95 | 93.0500 | 6.9500 | 93.0500 | 2,500.00 |
| 09/02/2018 | JBAF On 18-April-18 | | | Jibar Tradeable Future | 6.94 | 93.0600 | 6.9400 | 93.0600 | 0.00 |
| 09/02/2018 | JBAF On 20-June-18 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 6.9200 | 93.0800 | 0.00 |
| 09/02/2018 | JBAF On 19-September-18 | | | Jibar Tradeable Future | 6.88 | 93.1200 | 6.8800 | 93.1200 | 0.00 |
| 09/02/2018 | JBAF On 19-October-18 | | | Jibar Tradeable Future | 8.30 | 91.7000 | 8.3000 | 91.7000 | 0.00 |
| 09/02/2018 | JBAF On 19-December-18 | | | Jibar Tradeable Future | 6.93 | 93.0700 | 6.9300 | 93.0700 | 35,000.00 |
| 09/02/2018 | JBAF On 20-March-19 | | | Jibar Tradeable Future | 7.00 | 93.0000 | 7.0000 | 93.0000 | 0.00 |
| 09/02/2018 | JBAF On 19-June-19 | | | Jibar Tradeable Future | 7.08 | 92.9200 | 7.0800 | 92.9200 | 0.00 |
| 09/02/2018 | JBAF On 18-September-19 | | | Jibar Tradeable Future | 7.17 | 92.8300 | 7.1700 | 92.8300 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | | | Bond Future | 7.74 | 101.5456 | 7.7433 | 101.5456 | 66,216.00 |
| 09/02/2018 | R023 On 03-May-18 | 8.27 | Call | Bond Future | 2280 | 2 | 2280 | 2 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | 8.28 | Call | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | 8.29 | Call | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | 9.19 | Call | Bond Future | 5537 | 6 | 5537 | 6 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | 9.19 | Put | Bond Future | 6 | 0 | 6 | 0 | 2,500.00 |
| 09/02/2018 | R023 On 03-May-18 | 8.28 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | 8.29 | Put | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 09/02/2018 | R023 On 03-May-18 | 8.27 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 09/02/2018 | R035 On 03-May-18 | | | Bond Future | 9.39 | 97.5027 | 9.3936 | 97.5027 | 60,929.00 |
| 09/02/2018 | R035 On 03-May-18 | 9.90 | Call | Bond Future | 5176 | 5 | 5176 | 5 | 0.00 |
| 09/02/2018 | R035 On 03-May-18 | 9.91 | Call | Bond Future | 5231 | 5 | 5231 | 5 | 0.00 |
| 09/02/2018 | R035 On 03-May-18 | 9.89 | Call | Bond Future | 5120 | 5 | 5120 | 5 | 0.00 |
| 09/02/2018 | R035 On 03-May-18 | 9.89 | Put | Bond Future | 1222 | 1 | 1222 | 1 | 0.00 |
| 09/02/2018 | R035 On 03-May-18 | 9.90 | Put | Bond Future | 1202 | 1 | 1202 | 1 | 0.00 |
| 09/02/2018 | R035 On 03-May-18 | 9.91 | Put | Bond Future | 1181 | 1 | 1181 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | R035 On 02-August-18 | | | Bond Future | 9.45 | 99.3073 | 9.4476 | 99.3073 | 3.00 |
| 09/02/2018 | R035 On 02-August-18 | 9.42 | Call | Bond Future | 3909 | 4 | 3909 | 4 | 0.00 |
| 09/02/2018 | R035 On 02-August-18 | 9.44 | Call | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 09/02/2018 | R035 On 02-August-18 | 9.43 | Call | Bond Future | 3945 | 4 | 3945 | 4 | 0.00 |
| 09/02/2018 | R035 On 02-August-18 | 9.44 | Put | Bond Future | 4042 | 4 | 4042 | 4 | 0.00 |
| 09/02/2018 | R035 On 02-August-18 | 9.43 | Put | Bond Future | 4086 | 4 | 4086 | 4 | 0.00 |
| 09/02/2018 | R035 On 02-August-18 | 9.42 | Put | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | | | Bond Future | 8.48 | 116.2764 | 8.4794 | 116.2764 | 179,587.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.93 | Call | Bond Future | 3475 | 4 | 3475 | 4 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.30 | Call | Bond Future | 5403 | 6 | 5403 | 6 | 1,120.00 |
| 09/02/2018 | R186 On 03-May-18 | 10.14 | Call | Bond Future | 10161 | 10 | 10161 | 10 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.92 | Call | Bond Future | 3427 | 4 | 3427 | 4 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.69 | Call | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.75 | Call | Bond Future | 7933 | 8 | 7933 | 8 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.19 | Call | Bond Future | 4806 | 5 | 4806 | 5 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.70 | Call | Bond Future | 2433 | 3 | 2433 | 3 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.85 | Call | Bond Future | 3096 | 3 | 3096 | 3 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.72 | Call | Bond Future | 7762 | 8 | 7762 | 8 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.40 | Call | Bond Future | 1367 | 1 | 1367 | 1 | 4,745.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.91 | Call | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.00 | Call | Bond Future | 535 | 1 | 535 | 1 | 4,745.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.69 | Put | Bond Future | 1033 | 1 | 1033 | 1 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.19 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.70 | Put | Bond Future | 1010 | 1 | 1010 | 1 | 3,500.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.92 | Put | Bond Future | 608 | 1 | 608 | 1 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.85 | Put | Bond Future | 719 | 1 | 719 | 1 | 4,745.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.75 | Put | Bond Future | 54 | 0 | 54 | 0 | 3,200.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.72 | Put | Bond Future | 60 | 0 | 60 | 0 | 10,640.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.40 | Put | Bond Future | 1885 | 2 | 1885 | 2 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.91 | Put | Bond Future | 623 | 1 | 623 | 1 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 10.14 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.00 | Put | Bond Future | 3711 | 4 | 3711 | 4 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 8.93 | Put | Bond Future | 594 | 1 | 594 | 1 | 0.00 |
| 09/02/2018 | R186 On 03-May-18 | 9.30 | Put | Bond Future | 227 | 0 | 227 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | R186 On 02-August-18 | | | Bond Future | 8.52 | 113.1280 | 8.5227 | 113.1280 | 782.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.47 | Call | Bond Future | 2175 | 2 | 2175 | 2 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.25 | Call | Bond Future | 1608 | 2 | 1608 | 2 | 1,470.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.46 | Call | Bond Future | 2146 | 2 | 2146 | 2 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 7.50 | Call | Bond Future | 467 | 0 | 467 | 0 | 1,470.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.48 | Call | Bond Future | 2203 | 2 | 2203 | 2 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.25 | Put | Bond Future | 3355 | 3 | 3355 | 3 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 7.50 | Put | Bond Future | 7209 | 7 | 7209 | 7 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.46 | Put | Bond Future | 2545 | 2 | 2545 | 2 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.48 | Put | Bond Future | 2474 | 2 | 2474 | 2 | 0.00 |
| 09/02/2018 | R186 On 02-August-18 | 8.47 | Put | Bond Future | 2509 | 2 | 2509 | 2 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | | | Bond Future | 8.56 | 115.2589 | 8.5615 | 115.2589 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.46 | Call | Bond Future | 2745 | 3 | 2745 | 3 | 5,000.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.53 | Call | Bond Future | 2937 | 3 | 2937 | 3 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 9.14 | Call | Bond Future | 5127 | 5 | 5127 | 5 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.52 | Call | Bond Future | 2910 | 3 | 2910 | 3 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 7.96 | Call | Bond Future | 1623 | 2 | 1623 | 2 | 5,000.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.54 | Call | Bond Future | 2966 | 3 | 2966 | 3 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 9.14 | Put | Bond Future | 1623 | 2 | 1623 | 2 | 5,000.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.52 | Put | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 7.96 | Put | Bond Future | 5426 | 5 | 5426 | 5 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.54 | Put | Bond Future | 3099 | 3 | 3099 | 3 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.53 | Put | Bond Future | 3133 | 3 | 3133 | 3 | 0.00 |
| 09/02/2018 | R186 On 01-November-18 | 8.46 | Put | Bond Future | 3375 | 3 | 3375 | 3 | 0.00 |
| 09/02/2018 | R197 On 03-May-18 | | | Bond Future | 301.07 | 301.1011 | 301.0711 | 301.1011 | 2,388.00 |
| 09/02/2018 | R197 On 03-May-18 | 304.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R197 On 03-May-18 | 304.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R197 On 03-May-18 | 304.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R197 On 03-May-18 | 304.45 | Put | Bond Future | 3379 | 3 | 3379 | 3 | 0.00 |
| 09/02/2018 | R197 On 03-May-18 | 304.46 | Put | Bond Future | 3389 | 3 | 3389 | 3 | 0.00 |
| 09/02/2018 | R197 On 03-May-18 | 304.44 | Put | Bond Future | 3369 | 3 | 3369 | 3 | 0.00 |
| 09/02/2018 | R202 On 03-May-18 | | | Bond Future | 236.04 | 236.3528 | 236.0424 | 236.3528 | 23,050.00 |
| 09/02/2018 | R202 On 03-May-18 | 247.47 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 09/02/2018 | R202 On 03-May-18 | 247.48 | Call | Bond Future | 45 | 0 | 45 | 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 |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | R202 On 03-May-18 | 247.49 | Call | Bond Future | 45 | 0 | 45 | 0 | 0.00 |
| 09/02/2018 | R202 On 03-May-18 | 247.49 | Put | Bond Future | 11493 | 11 | 11493 | 11 | 0.00 |
| 09/02/2018 | R202 On 03-May-18 | 247.47 | Put | Bond Future | 11473 | 11 | 11473 | 11 | 0.00 |
| 09/02/2018 | R202 On 03-May-18 | 247.48 | Put | Bond Future | 11483 | 11 | 11483 | 11 | 0.00 |
| 09/02/2018 | R204 On 03-May-18 | | | Bond Future | 6.89 | 103.7013 | 6.8911 | 103.7013 | 22,580.00 |
| 09/02/2018 | R204 On 03-May-18 | 7.09 | Call | Bond Future | 151 | 0 | 151 | 0 | 0.00 |
| 09/02/2018 | R204 On 03-May-18 | 7.10 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 09/02/2018 | R204 On 03-May-18 | 7.08 | Call | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 09/02/2018 | R204 On 03-May-18 | 7.08 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 09/02/2018 | R204 On 03-May-18 | 7.09 | Put | Bond Future | 31 | 0 | 31 | 0 | 0.00 |
| 09/02/2018 | R204 On 03-May-18 | 7.10 | Put | Bond Future | 29 | 0 | 29 | 0 | 0.00 |
| 09/02/2018 | R207 On 03-May-18 | | | Bond Future | 6.98 | 102.7123 | 6.9777 | 102.7123 | 47,558.00 |
| 09/02/2018 | R207 On 03-May-18 | 7.58 | Call | Bond Future | 961 | 1 | 961 | 1 | 0.00 |
| 09/02/2018 | R207 On 03-May-18 | 7.57 | Call | Bond Future | 946 | 1 | 946 | 1 | 0.00 |
| 09/02/2018 | R207 On 03-May-18 | 7.56 | Call | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 09/02/2018 | R207 On 03-May-18 | 7.57 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 09/02/2018 | R207 On 03-May-18 | 7.56 | Put | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 09/02/2018 | R207 On 03-May-18 | 7.58 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 09/02/2018 | R208 On 03-May-18 | | | Bond Future | 7.30 | 99.3400 | 7.2977 | 99.3400 | 33,372.00 |
| 09/02/2018 | R208 On 03-May-18 | 7.77 | Call | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 09/02/2018 | R208 On 03-May-18 | 7.78 | Call | Bond Future | 1293 | 1 | 1293 | 1 | 0.00 |
| 09/02/2018 | R208 On 03-May-18 | 7.79 | Call | Bond Future | 1315 | 1 | 1315 | 1 | 0.00 |
| 09/02/2018 | R208 On 03-May-18 | 7.78 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 09/02/2018 | R208 On 03-May-18 | 7.79 | Put | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 09/02/2018 | R208 On 03-May-18 | 7.77 | Put | Bond Future | 76 | 0 | 76 | 0 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | | | Bond Future | 9.38 | 73.9076 | 9.3803 | 73.9076 | 78,849.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.85 | Call | Bond Future | 3777 | 4 | 3777 | 4 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 10.22 | Call | Bond Future | 5692 | 6 | 5692 | 6 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 10.00 | Call | Bond Future | 4529 | 5 | 4529 | 5 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 10.73 | Call | Bond Future | 8483 | 9 | 8483 | 9 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.75 | Call | Bond Future | 3300 | 3 | 3300 | 3 | 435.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.77 | Call | Bond Future | 3393 | 4 | 3393 | 4 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.30 | Call | Bond Future | 1557 | 0 | 1557 | 0 | 1,321.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.86 | Call | Bond Future | 3825 | 4 | 3825 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | R209 On 03-May-18 | 8.95 | Call | Bond Future | 736 | 0 | 736 | 0 | 1,321.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.84 | Call | Bond Future | 3728 | 4 | 3728 | 4 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.19 | Call | Bond Future | 1252 | 1 | 1252 | 1 | 250.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.47 | Call | Bond Future | 2114 | 2 | 2114 | 2 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.84 | Put | Bond Future | 684 | 1 | 684 | 1 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.19 | Put | Bond Future | 2570 | 2 | 2570 | 2 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.86 | Put | Bond Future | 654 | 1 | 654 | 1 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 8.95 | Put | Bond Future | 3766 | 0 | 3766 | 0 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 10.00 | Put | Bond Future | 471 | 0 | 471 | 0 | 11,067.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.47 | Put | Bond Future | 1505 | 1 | 1505 | 1 | 250.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.77 | Put | Bond Future | 801 | 1 | 801 | 1 | 250.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.30 | Put | Bond Future | 2109 | 0 | 2109 | 0 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.85 | Put | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 10.22 | Put | Bond Future | 273 | 0 | 273 | 0 | 435.00 |
| 09/02/2018 | R209 On 03-May-18 | 9.75 | Put | Bond Future | 837 | 1 | 837 | 1 | 0.00 |
| 09/02/2018 | R209 On 03-May-18 | 10.73 | Put | Bond Future | 62 | 0 | 62 | 0 | 435.00 |
| 09/02/2018 | R209 On 02-August-18 | | | Bond Future | 9.43 | 75.2753 | 9.4298 | 75.2753 | 835.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.84 | Call | Bond Future | 9081 | 9 | 9081 | 9 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.21 | Call | Bond Future | 6044 | 6 | 6044 | 6 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 9.66 | Call | Bond Future | 3635 | 4 | 3635 | 4 | 435.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.38 | Call | Bond Future | 6854 | 7 | 6854 | 7 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.39 | Call | Bond Future | 6903 | 7 | 6903 | 7 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.40 | Call | Bond Future | 6951 | 7 | 6951 | 7 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.40 | Put | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 9.66 | Put | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.38 | Put | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.39 | Put | Bond Future | 813 | 1 | 813 | 1 | 0.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.21 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 435.00 |
| 09/02/2018 | R209 On 02-August-18 | 10.84 | Put | Bond Future | 396 | 0 | 396 | 0 | 435.00 |
| 09/02/2018 | R209 On 01-November-18 | | | Bond Future | 9.48 | 73.5443 | 9.4780 | 73.5443 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 1 016.01 | Call | Bond Future | 72478 | 73 | 72478 | 73 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 1 016.00 | Call | Bond Future | 72478 | 73 | 72478 | 73 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 9.97 | Call | Bond Future | 5349 | 5 | 5349 | 5 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 1 015.99 | Call | Bond Future | 72478 | 73 | 72478 | 73 | 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 |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | R209 On 01-November-18 | 9.34 | Call | Bond Future | 3063 | 3 | 3063 | 3 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 10.57 | Call | Bond Future | 7974 | 8 | 7974 | 8 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 9.94 | Call | Bond Future | 5225 | 5 | 5225 | 5 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 9.94 | Put | Bond Future | 2225 | 2 | 2225 | 2 | 255.00 |
| 09/02/2018 | R209 On 01-November-18 | 10.57 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 1 016.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 9.97 | Put | Bond Future | 2161 | 2 | 2161 | 2 | 255.00 |
| 09/02/2018 | R209 On 01-November-18 | 1 015.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 9.34 | Put | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 09/02/2018 | R209 On 01-November-18 | 1 016.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R210 On 03-May-18 | | | Bond Future | 185.99 | 185.6822 | 185.9940 | 185.6822 | 2,159.00 |
| 09/02/2018 | R210 On 03-May-18 | 191.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R210 On 03-May-18 | 191.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R210 On 03-May-18 | 191.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R210 On 03-May-18 | 191.45 | Put | Bond Future | 5456 | 6 | 5456 | 6 | 0.00 |
| 09/02/2018 | R210 On 03-May-18 | 191.44 | Put | Bond Future | 5446 | 6 | 5446 | 6 | 0.00 |
| 09/02/2018 | R210 On 03-May-18 | 191.46 | Put | Bond Future | 5466 | 6 | 5466 | 6 | 0.00 |
| 09/02/2018 | R212 On 03-May-18 | | | Bond Future | 153.55 | 153.5647 | 153.5487 | 153.5647 | 4,755.00 |
| 09/02/2018 | R212 On 03-May-18 | 154.28 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R212 On 03-May-18 | 154.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R212 On 03-May-18 | 154.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/02/2018 | R212 On 03-May-18 | 154.29 | Put | Bond Future | 741 | 1 | 741 | 1 | 0.00 |
| 09/02/2018 | R212 On 03-May-18 | 154.30 | Put | Bond Future | 751 | 1 | 751 | 1 | 0.00 |
| 09/02/2018 | R212 On 03-May-18 | 154.28 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 09/02/2018 | R213 On 03-May-18 | | | Bond Future | 9.06 | 85.9438 | 9.0628 | 85.9438 | 45,278.00 |
| 09/02/2018 | R213 On 03-May-18 | 9.56 | Call | Bond Future | 3802 | 4 | 3802 | 4 | 0.00 |
| 09/02/2018 | R213 On 03-May-18 | 9.57 | Call | Bond Future | 3852 | 4 | 3852 | 4 | 0.00 |
| 09/02/2018 | R213 On 03-May-18 | 9.58 | Call | Bond Future | 3902 | 4 | 3902 | 4 | 0.00 |
| 09/02/2018 | R213 On 03-May-18 | 9.58 | Put | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 09/02/2018 | R213 On 03-May-18 | 9.56 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 09/02/2018 | R213 On 03-May-18 | 9.57 | Put | Bond Future | 553 | 1 | 553 | 1 | 0.00 |
| 09/02/2018 | R213 On 02-August-18 | | | Bond Future | 9.11 | 87.5344 | 9.1104 | 87.5344 | 1.00 |
| 09/02/2018 | R213 On 02-August-18 | 9.07 | Call | Bond Future | 2534 | 3 | 2534 | 3 | 0.00 |
| 09/02/2018 | R213 On 02-August-18 | 9.06 | Call | Bond Future | 2504 | 3 | 2504 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/02/2018 | R213 On 02-August-18 | 9.05 | Call | Bond Future | 2475 | 3 | 2475 | 3 | 0.00 |
| 09/02/2018 | R213 On 02-August-18 | 9.06 | Put | Bond Future | 2837 | 3 | 2837 | 3 | 0.00 |
| 09/02/2018 | R213 On 02-August-18 | 9.05 | Put | Bond Future | 2874 | 3 | 2874 | 3 | 0.00 |
| 09/02/2018 | R213 On 02-August-18 | 9.07 | Put | Bond Future | 2800 | 3 | 2800 | 3 | 0.00 |
| 09/02/2018 | R214 On 03-May-18 | | | Bond Future | 9.52 | 73.3535 | 9.5245 | 73.3535 | 50,015.00 |
| 09/02/2018 | R214 On 03-May-18 | 9.98 | Call | Bond Future | 3899 | 4 | 3899 | 4 | 0.00 |
| 09/02/2018 | R214 On 03-May-18 | 9.99 | Call | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 09/02/2018 | R214 On 03-May-18 | 9.97 | Call | Bond Future | 3849 | 4 | 3849 | 4 | 0.00 |
| 09/02/2018 | R214 On 03-May-18 | 9.97 | Put | Bond Future | 779 | 1 | 779 | 1 | 0.00 |
| 09/02/2018 | R214 On 03-May-18 | 9.98 | Put | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 09/02/2018 | R214 On 03-May-18 | 9.99 | Put | Bond Future | 746 | 1 | 746 | 1 | 0.00 |
| 09/02/2018 | R248 On 03-May-18 | | | Bond Future | 9.55 | 93.8946 | 9.5500 | 93.8946 | 101,449.00 |
| 09/02/2018 | R248 On 03-May-18 | 10.07 | Call | Bond Future | 5382 | 5 | 5382 | 5 | 0.00 |
| 09/02/2018 | R248 On 03-May-18 | 10.06 | Call | Bond Future | 5318 | 5 | 5318 | 5 | 0.00 |
| 09/02/2018 | R248 On 03-May-18 | 10.05 | Call | Bond Future | 5253 | 5 | 5253 | 5 | 0.00 |
| 09/02/2018 | R248 On 03-May-18 | 10.06 | Put | Bond Future | 850 | 1 | 850 | 1 | 0.00 |
| 09/02/2018 | R248 On 03-May-18 | 10.05 | Put | Bond Future | 869 | 1 | 869 | 1 | 0.00 |
| 09/02/2018 | R248 On 03-May-18 | 10.07 | Put | Bond Future | 831 | 1 | 831 | 1 | 0.00 |