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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2018

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 0403 On 21-December-18 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0457 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0703 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0757 On 15-January-20  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0804 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0807 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 2025 On 02-August-18   |        |              | Bond Future        | 130.17    | 130.1550                      | 130.1716  | 130.1550                        | 498.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2025 On 02-August-18   | 136.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2025 On 02-August-18   | 136.66 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2025 On 02-August-18   | 136.67 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2025 On 02-August-18   | 136.66 | Put          | Bond Future | 6488      | 7                             | 6488      | 7                               | 0.00          |
| 26/07/2018 | 2025 On 02-August-18   | 136.67 | Put          | Bond Future | 6498      | 7                             | 6498      | 7                               | 0.00          |
| 26/07/2018 | 2025 On 02-August-18   | 136.65 | Put          | Bond Future | 6478      | 6                             | 6478      | 6                               | 0.00          |
| 26/07/2018 | 2025 On 01-November-18 |        |              | Bond Future | 132.53    | 132.5088                      | 132.5257  | 132.5088                        | 365.00        |
| 26/07/2018 | 2025 On 07-February-19 |        |              | Bond Future | 133.70    | 133.6867                      | 133.7031  | 133.6867                        | 0.00          |
| 26/07/2018 | 2025 On 02-May-19      |        |              | Bond Future | 135.97    | 135.9492                      | 135.9671  | 135.9492                        | 0.00          |
| 26/07/2018 | 2029 On 02-August-18   |        |              | Bond Future | 99.50     | 99.4918                       | 99.5045   | 99.4918                         | 0.00          |
| 26/07/2018 | 2029 On 01-November-18 |        |              | Bond Future | 100.25    | 100.2414                      | 100.2544  | 100.2414                        | 1,370.00      |
| 26/07/2018 | 2029 On 07-February-19 |        |              | Bond Future | 102.21    | 102.2017                      | 102.2143  | 102.2017                        | 0.00          |
| 26/07/2018 | 2029 On 02-May-19      |        |              | Bond Future | 102.87    | 102.8608                      | 102.8746  | 102.8608                        | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   |        |              | Bond Future | 9.01      | 93.1141                       | 9.0146    | 93.1141                         | 34,636.00     |
| 26/07/2018 | 2030 On 02-August-18   | 9.46   | Call         | Bond Future | 2932      | 3                             | 2932      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 7,850.00      |
| 26/07/2018 | 2030 On 02-August-18   | 8.91   | Call         | Bond Future | 201       | 0                             | 201       | 0                               | 7,850.00      |
| 26/07/2018 | 2030 On 02-August-18   | 9.50   | Call         | Bond Future | 3187      | 3                             | 3187      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 9.47   | Call         | Bond Future | 2996      | 3                             | 2996      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 9.45   | Call         | Bond Future | 2869      | 3                             | 2869      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 9.50   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 7,850.00      |
| 26/07/2018 | 2030 On 02-August-18   | 9.47   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 9.45   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 8.91   | Put          | Bond Future | 907       | 1                             | 907       | 1                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 9.46   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 26/07/2018 | 2030 On 02-August-18   | 8.51   | Put          | Bond Future | 3474      | 3                             | 3474      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 01-November-18 |        |              | Bond Future | 9.07      | 94.7755                       | 9.0736    | 94.7755                         | 47,700.00     |
| 26/07/2018 | 2030 On 01-November-18 | 8.58   | Call         | Bond Future | 613       | 1                             | 613       | 1                               | 0.00          |
| 26/07/2018 | 2030 On 01-November-18 | 8.60   | Call         | Bond Future | 650       | 1                             | 650       | 1                               | 0.00          |
| 26/07/2018 | 2030 On 01-November-18 | 8.59   | Call         | Bond Future | 632       | 1                             | 632       | 1                               | 0.00          |
| 26/07/2018 | 2030 On 01-November-18 | 8.59   | Put          | Bond Future | 3900      | 4                             | 3900      | 4                               | 0.00          |
| 26/07/2018 | 2030 On 01-November-18 | 8.58   | Put          | Bond Future | 3951      | 4                             | 3951      | 4                               | 0.00          |
| 26/07/2018 | 2030 On 01-November-18 | 8.60   | Put          | Bond Future | 3849      | 4                             | 3849      | 4                               | 0.00          |
| 26/07/2018 | 2030 On 07-February-19 |        |              | Bond Future | 9.14      | 92.6026                       | 9.1401    | 92.6026                         | 167.00        |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2030 On 07-February-19 | 8.62   | Call         | Bond Future | 1350      | 1                             | 1350      | 1                               | 0.00          |
| 26/07/2018 | 2030 On 07-February-19 | 8.63   | Call         | Bond Future | 1373      | 1                             | 1373      | 1                               | 0.00          |
| 26/07/2018 | 2030 On 07-February-19 | 8.64   | Call         | Bond Future | 1397      | 1                             | 1397      | 1                               | 0.00          |
| 26/07/2018 | 2030 On 07-February-19 | 8.64   | Put          | Bond Future | 4712      | 5                             | 4712      | 5                               | 0.00          |
| 26/07/2018 | 2030 On 07-February-19 | 8.63   | Put          | Bond Future | 4756      | 5                             | 4756      | 5                               | 0.00          |
| 26/07/2018 | 2030 On 07-February-19 | 8.62   | Put          | Bond Future | 4801      | 5                             | 4801      | 5                               | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      |        |              | Bond Future | 9.20      | 94.1533                       | 9.2010    | 94.1533                         | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      | 9.39   | Call         | Bond Future | 4082      | 4                             | 4082      | 4                               | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      | 9.41   | Call         | Bond Future | 4156      | 4                             | 4156      | 4                               | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      | 9.40   | Call         | Bond Future | 4119      | 4                             | 4119      | 4                               | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      | 9.40   | Put          | Bond Future | 2864      | 3                             | 2864      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      | 9.41   | Put          | Bond Future | 2838      | 3                             | 2838      | 3                               | 0.00          |
| 26/07/2018 | 2030 On 02-May-19      | 9.39   | Put          | Bond Future | 2890      | 3                             | 2890      | 3                               | 0.00          |
| 26/07/2018 | 2032 On 02-August-18   |        |              | Bond Future | 9.21      | 95.6203                       | 9.2099    | 95.6203                         | 19,886.00     |
| 26/07/2018 | 2032 On 02-August-18   | 9.68   | Call         | Bond Future | 3339      | 3                             | 3339      | 3                               | 0.00          |
| 26/07/2018 | 2032 On 02-August-18   | 9.67   | Call         | Bond Future | 3270      | 3                             | 3270      | 3                               | 0.00          |
| 26/07/2018 | 2032 On 02-August-18   | 9.66   | Call         | Bond Future | 3202      | 3                             | 3202      | 3                               | 0.00          |
| 26/07/2018 | 2032 On 02-August-18   | 9.67   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 26/07/2018 | 2032 On 02-August-18   | 9.66   | Put          | Bond Future | 5         | 0                             | 5         | 0                               | 0.00          |
| 26/07/2018 | 2032 On 02-August-18   | 9.68   | Put          | Bond Future | 4         | 0                             | 4         | 0                               | 0.00          |
| 26/07/2018 | 2032 On 01-November-18 |        |              | Bond Future | 9.27      | 93.1715                       | 9.2732    | 93.1715                         | 34,534.00     |
| 26/07/2018 | 2032 On 01-November-18 | 8.76   | Call         | Bond Future | 704       | 1                             | 704       | 1                               | 0.00          |
| 26/07/2018 | 2032 On 01-November-18 | 8.77   | Call         | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 26/07/2018 | 2032 On 01-November-18 | 8.75   | Call         | Bond Future | 685       | 1                             | 685       | 1                               | 0.00          |
| 26/07/2018 | 2032 On 01-November-18 | 8.75   | Put          | Bond Future | 4544      | 4                             | 4544      | 4                               | 0.00          |
| 26/07/2018 | 2032 On 01-November-18 | 8.76   | Put          | Bond Future | 4487      | 4                             | 4487      | 4                               | 0.00          |
| 26/07/2018 | 2032 On 01-November-18 | 8.77   | Put          | Bond Future | 4431      | 4                             | 4431      | 4                               | 0.00          |
| 26/07/2018 | 2032 On 07-February-19 |        |              | Bond Future | 9.34      | 94.9767                       | 9.3434    | 94.9767                         | 456.00        |
| 26/07/2018 | 2032 On 07-February-19 | 8.82   | Call         | Bond Future | 1482      | 2                             | 1482      | 2                               | 0.00          |
| 26/07/2018 | 2032 On 07-February-19 | 8.81   | Call         | Bond Future | 1456      | 1                             | 1456      | 1                               | 0.00          |
| 26/07/2018 | 2032 On 07-February-19 | 8.80   | Call         | Bond Future | 1431      | 1                             | 1431      | 1                               | 0.00          |
| 26/07/2018 | 2032 On 07-February-19 | 8.81   | Put          | Bond Future | 5324      | 5                             | 5324      | 5                               | 0.00          |
| 26/07/2018 | 2032 On 07-February-19 | 8.80   | Put          | Bond Future | 5374      | 5                             | 5374      | 5                               | 0.00          |
| 26/07/2018 | 2032 On 07-February-19 | 8.82   | Put          | Bond Future | 5275      | 5                             | 5275      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2032 On 02-May-19      |        |              | Bond Future | 9.40      | 92.4119                       | 9.4035    | 92.4119                         | 0.00          |
| 26/07/2018 | 2032 On 02-May-19      | 9.61   | Call         | Bond Future | 4579      | 5                             | 4579      | 5                               | 0.00          |
| 26/07/2018 | 2032 On 02-May-19      | 9.62   | Call         | Bond Future | 4618      | 5                             | 4618      | 5                               | 0.00          |
| 26/07/2018 | 2032 On 02-May-19      | 9.63   | Call         | Bond Future | 4658      | 5                             | 4658      | 5                               | 0.00          |
| 26/07/2018 | 2032 On 02-May-19      | 9.63   | Put          | Bond Future | 3104      | 3                             | 3104      | 3                               | 0.00          |
| 26/07/2018 | 2032 On 02-May-19      | 9.61   | Put          | Bond Future | 3161      | 3                             | 3161      | 3                               | 0.00          |
| 26/07/2018 | 2032 On 02-May-19      | 9.62   | Put          | Bond Future | 3132      | 3                             | 3132      | 3                               | 0.00          |
| 26/07/2018 | 2033 On 02-August-18   |        |              | Bond Future | 102.25    | 102.2389                      | 102.2522  | 102.2389                        | 9,076.00      |
| 26/07/2018 | 2033 On 02-August-18   | 109.92 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2033 On 02-August-18   | 109.94 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2033 On 02-August-18   | 109.93 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2033 On 02-August-18   | 109.93 | Put          | Bond Future | 7678      | 8                             | 7678      | 8                               | 0.00          |
| 26/07/2018 | 2033 On 02-August-18   | 109.94 | Put          | Bond Future | 7688      | 8                             | 7688      | 8                               | 0.00          |
| 26/07/2018 | 2033 On 02-August-18   | 109.92 | Put          | Bond Future | 7668      | 8                             | 7668      | 8                               | 0.00          |
| 26/07/2018 | 2033 On 01-November-18 |        |              | Bond Future | 102.98    | 102.9668                      | 102.9802  | 102.9668                        | 5,770.00      |
| 26/07/2018 | 2033 On 07-February-19 |        |              | Bond Future | 104.99    | 104.9805                      | 104.9935  | 104.9805                        | 0.00          |
| 26/07/2018 | 2033 On 02-May-19      |        |              | Bond Future | 105.63    | 105.6139                      | 105.6281  | 105.6139                        | 0.00          |
| 26/07/2018 | 2037 On 02-August-18   |        |              | Bond Future | 9.42      | 92.0494                       | 9.4246    | 92.0494                         | 22,706.00     |
| 26/07/2018 | 2037 On 02-August-18   | 9.95   | Call         | Bond Future | 4132      | 4                             | 4132      | 4                               | 0.00          |
| 26/07/2018 | 2037 On 02-August-18   | 9.96   | Call         | Bond Future | 4207      | 4                             | 4207      | 4                               | 0.00          |
| 26/07/2018 | 2037 On 02-August-18   | 9.97   | Call         | Bond Future | 4283      | 4                             | 4283      | 4                               | 0.00          |
| 26/07/2018 | 2037 On 02-August-18   | 9.97   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2037 On 02-August-18   | 9.95   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2037 On 02-August-18   | 9.96   | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2037 On 01-November-18 |        |              | Bond Future | 9.48      | 93.6917                       | 9.4838    | 93.6917                         | 53,045.00     |
| 26/07/2018 | 2037 On 01-November-18 | 9.01   | Call         | Bond Future | 879       | 1                             | 879       | 1                               | 0.00          |
| 26/07/2018 | 2037 On 01-November-18 | 9.03   | Call         | Bond Future | 928       | 1                             | 928       | 1                               | 0.00          |
| 26/07/2018 | 2037 On 01-November-18 | 9.02   | Call         | Bond Future | 903       | 1                             | 903       | 1                               | 0.00          |
| 26/07/2018 | 2037 On 01-November-18 | 9.02   | Put          | Bond Future | 4752      | 5                             | 4752      | 5                               | 0.00          |
| 26/07/2018 | 2037 On 01-November-18 | 9.03   | Put          | Bond Future | 4691      | 5                             | 4691      | 5                               | 0.00          |
| 26/07/2018 | 2037 On 01-November-18 | 9.01   | Put          | Bond Future | 4814      | 5                             | 4814      | 5                               | 0.00          |
| 26/07/2018 | 2037 On 07-February-19 |        |              | Bond Future | 9.55      | 91.2472                       | 9.5501    | 91.2472                         | 650.00        |
| 26/07/2018 | 2037 On 07-February-19 | 9.05   | Call         | Bond Future | 1742      | 2                             | 1742      | 2                               | 0.00          |
| 26/07/2018 | 2037 On 07-February-19 | 9.06   | Call         | Bond Future | 1771      | 2                             | 1771      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2037 On 07-February-19 | 9.07   | Call         | Bond Future | 1801      | 2                             | 1801      | 2                               | 0.00          |
| 26/07/2018 | 2037 On 07-February-19 | 9.07   | Put          | Bond Future | 5732      | 6                             | 5732      | 6                               | 0.00          |
| 26/07/2018 | 2037 On 07-February-19 | 9.05   | Put          | Bond Future | 5842      | 6                             | 5842      | 6                               | 0.00          |
| 26/07/2018 | 2037 On 07-February-19 | 9.06   | Put          | Bond Future | 5787      | 6                             | 5787      | 6                               | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      |        |              | Bond Future | 9.61      | 92.7751                       | 9.6097    | 92.7751                         | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      | 9.80   | Call         | Bond Future | 5107      | 5                             | 5107      | 5                               | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      | 9.81   | Call         | Bond Future | 5150      | 5                             | 5150      | 5                               | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      | 9.79   | Call         | Bond Future | 5063      | 5                             | 5063      | 5                               | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      | 9.79   | Put          | Bond Future | 3667      | 4                             | 3667      | 4                               | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      | 9.80   | Put          | Bond Future | 3634      | 4                             | 3634      | 4                               | 0.00          |
| 26/07/2018 | 2037 On 02-May-19      | 9.81   | Put          | Bond Future | 3601      | 4                             | 3601      | 4                               | 0.00          |
| 26/07/2018 | 2038 On 02-August-18   |        |              | Bond Future | 121.39    | 121.3725                      | 121.3883  | 121.3725                        | 1,000.00      |
| 26/07/2018 | 2038 On 02-August-18   | 134.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2038 On 02-August-18   | 134.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2038 On 02-August-18   | 134.55 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2038 On 02-August-18   | 134.53 | Put          | Bond Future | 13142     | 13                            | 13142     | 13                              | 0.00          |
| 26/07/2018 | 2038 On 02-August-18   | 134.54 | Put          | Bond Future | 13152     | 13                            | 13152     | 13                              | 0.00          |
| 26/07/2018 | 2038 On 02-August-18   | 134.55 | Put          | Bond Future | 13162     | 13                            | 13162     | 13                              | 0.00          |
| 26/07/2018 | 2038 On 01-November-18 |        |              | Bond Future | 123.58    | 123.5674                      | 123.5836  | 123.5674                        | 8,621.00      |
| 26/07/2018 | 2038 On 07-February-19 |        |              | Bond Future | 124.41    | 124.3939                      | 124.4094  | 124.3939                        | 0.00          |
| 26/07/2018 | 2038 On 02-May-19      |        |              | Bond Future | 126.52    | 126.4990                      | 126.5160  | 126.4990                        | 0.00          |
| 26/07/2018 | 2040 On 02-August-18   |        |              | Bond Future | 9.50      | 95.4873                       | 9.4996    | 95.4873                         | 13,118.00     |
| 26/07/2018 | 2040 On 02-August-18   | 10.05  | Call         | Bond Future | 4636      | 5                             | 4636      | 5                               | 0.00          |
| 26/07/2018 | 2040 On 02-August-18   | 10.04  | Call         | Bond Future | 4555      | 4                             | 4555      | 4                               | 0.00          |
| 26/07/2018 | 2040 On 02-August-18   | 10.03  | Call         | Bond Future | 4475      | 4                             | 4475      | 4                               | 0.00          |
| 26/07/2018 | 2040 On 02-August-18   | 10.04  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2040 On 02-August-18   | 10.03  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2040 On 02-August-18   | 10.05  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 |        |              | Bond Future | 9.56      | 97.1910                       | 9.5586    | 97.1910                         | 19,198.00     |
| 26/07/2018 | 2040 On 01-November-18 | 9.20   | Call         | Bond Future | 1201      | 1                             | 1201      | 1                               | 3,540.00      |
| 26/07/2018 | 2040 On 01-November-18 | 9.08   | Call         | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.80   | Call         | Bond Future | 3774      | 4                             | 3774      | 4                               | 3,540.00      |
| 26/07/2018 | 2040 On 01-November-18 | 9.09   | Call         | Bond Future | 887       | 1                             | 887       | 1                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.10   | Call         | Bond Future | 913       | 1                             | 913       | 1                               | 2,950.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2040 On 01-November-18 | 8.50   | Call         | Bond Future | 116       | 0                             | 116       | 0                               | 2,950.00      |
| 26/07/2018 | 2040 On 01-November-18 | 9.07   | Call         | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.07   | Put          | Bond Future | 5222      | 5                             | 5222      | 5                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 8.50   | Put          | Bond Future | 10036     | 10                            | 10036     | 10                              | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.10   | Put          | Bond Future | 5021      | 5                             | 5021      | 5                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.09   | Put          | Bond Future | 5087      | 5                             | 5087      | 5                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.08   | Put          | Bond Future | 5155      | 5                             | 5155      | 5                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.80   | Put          | Bond Future | 1720      | 2                             | 1720      | 2                               | 0.00          |
| 26/07/2018 | 2040 On 01-November-18 | 9.20   | Put          | Bond Future | 4389      | 4                             | 4389      | 4                               | 0.00          |
| 26/07/2018 | 2040 On 07-February-19 |        |              | Bond Future | 9.62      | 94.5636                       | 9.6247    | 94.5636                         | 100.00        |
| 26/07/2018 | 2040 On 07-February-19 | 9.11   | Call         | Bond Future | 1864      | 2                             | 1864      | 2                               | 0.00          |
| 26/07/2018 | 2040 On 07-February-19 | 9.13   | Call         | Bond Future | 1927      | 2                             | 1927      | 2                               | 0.00          |
| 26/07/2018 | 2040 On 07-February-19 | 9.12   | Call         | Bond Future | 1895      | 2                             | 1895      | 2                               | 0.00          |
| 26/07/2018 | 2040 On 07-February-19 | 9.12   | Put          | Bond Future | 6369      | 6                             | 6369      | 6                               | 0.00          |
| 26/07/2018 | 2040 On 07-February-19 | 9.11   | Put          | Bond Future | 6429      | 7                             | 6429      | 7                               | 0.00          |
| 26/07/2018 | 2040 On 07-February-19 | 9.13   | Put          | Bond Future | 6309      | 6                             | 6309      | 6                               | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      |        |              | Bond Future | 9.68      | 96.1471                       | 9.6838    | 96.1471                         | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      | 9.90   | Call         | Bond Future | 5656      | 6                             | 5656      | 6                               | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      | 9.89   | Call         | Bond Future | 5608      | 6                             | 5608      | 6                               | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      | 9.88   | Call         | Bond Future | 5561      | 5                             | 5561      | 5                               | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      | 9.89   | Put          | Bond Future | 3893      | 4                             | 3893      | 4                               | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      | 9.88   | Put          | Bond Future | 3927      | 4                             | 3927      | 4                               | 0.00          |
| 26/07/2018 | 2040 On 02-May-19      | 9.90   | Put          | Bond Future | 3858      | 4                             | 3858      | 4                               | 0.00          |
| 26/07/2018 | 2044 On 02-August-18   |        |              | Bond Future | 9.53      | 92.6962                       | 9.5294    | 92.6962                         | 12,764.00     |
| 26/07/2018 | 2044 On 02-August-18   | 10.05  | Call         | Bond Future | 4458      | 4                             | 4458      | 4                               | 0.00          |
| 26/07/2018 | 2044 On 02-August-18   | 10.07  | Call         | Bond Future | 4622      | 5                             | 4622      | 5                               | 0.00          |
| 26/07/2018 | 2044 On 02-August-18   | 10.06  | Call         | Bond Future | 4540      | 4                             | 4540      | 4                               | 0.00          |
| 26/07/2018 | 2044 On 02-August-18   | 10.06  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2044 On 02-August-18   | 10.07  | Put          | Bond Future | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/07/2018 | 2044 On 02-August-18   | 10.05  | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 26/07/2018 | 2044 On 01-November-18 |        |              | Bond Future | 9.59      | 94.3501                       | 9.5863    | 94.3501                         | 35,664.00     |
| 26/07/2018 | 2044 On 01-November-18 | 9.12   | Call         | Bond Future | 921       | 1                             | 921       | 1                               | 0.00          |
| 26/07/2018 | 2044 On 01-November-18 | 9.13   | Call         | Bond Future | 948       | 1                             | 948       | 1                               | 0.00          |
| 26/07/2018 | 2044 On 01-November-18 | 9.14   | Call         | Bond Future | 976       | 1                             | 976       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2044 On 01-November-18 | 9.13   | Put          | Bond Future | 5128      | 5                             | 5128      | 5                               | 0.00          |
| 26/07/2018 | 2044 On 01-November-18 | 9.14   | Put          | Bond Future | 5060      | 5                             | 5060      | 5                               | 0.00          |
| 26/07/2018 | 2044 On 01-November-18 | 9.12   | Put          | Bond Future | 5196      | 5                             | 5196      | 5                               | 0.00          |
| 26/07/2018 | 2044 On 07-February-19 |        |              | Bond Future | 9.65      | 91.7930                       | 9.6499    | 91.7930                         | 108.00        |
| 26/07/2018 | 2044 On 07-February-19 | 9.17   | Call         | Bond Future | 2028      | 2                             | 2028      | 2                               | 0.00          |
| 26/07/2018 | 2044 On 07-February-19 | 9.18   | Call         | Bond Future | 2061      | 2                             | 2061      | 2                               | 0.00          |
| 26/07/2018 | 2044 On 07-February-19 | 9.16   | Call         | Bond Future | 1994      | 2                             | 1994      | 2                               | 0.00          |
| 26/07/2018 | 2044 On 07-February-19 | 9.16   | Put          | Bond Future | 6436      | 6                             | 6436      | 6                               | 0.00          |
| 26/07/2018 | 2044 On 07-February-19 | 9.17   | Put          | Bond Future | 6375      | 6                             | 6375      | 6                               | 0.00          |
| 26/07/2018 | 2044 On 07-February-19 | 9.18   | Put          | Bond Future | 6314      | 6                             | 6314      | 6                               | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      |        |              | Bond Future | 9.71      | 93.3301                       | 9.7067    | 93.3301                         | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      | 9.90   | Call         | Bond Future | 5669      | 6                             | 5669      | 6                               | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      | 9.92   | Call         | Bond Future | 5764      | 6                             | 5764      | 6                               | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      | 9.91   | Call         | Bond Future | 5716      | 6                             | 5716      | 6                               | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      | 9.92   | Put          | Bond Future | 3956      | 4                             | 3956      | 4                               | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      | 9.91   | Put          | Bond Future | 3991      | 4                             | 3991      | 4                               | 0.00          |
| 26/07/2018 | 2044 On 02-May-19      | 9.90   | Put          | Bond Future | 4027      | 4                             | 4027      | 4                               | 0.00          |
| 26/07/2018 | 2046 On 02-August-18   |        |              | Bond Future | 115.61    | 115.5905                      | 115.6057  | 115.5905                        | 8,628.00      |
| 26/07/2018 | 2046 On 02-August-18   | 128.78 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2046 On 02-August-18   | 128.77 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2046 On 02-August-18   | 128.79 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2046 On 02-August-18   | 128.77 | Put          | Bond Future | 13164     | 13                            | 13164     | 13                              | 0.00          |
| 26/07/2018 | 2046 On 02-August-18   | 128.79 | Put          | Bond Future | 13184     | 13                            | 13184     | 13                              | 0.00          |
| 26/07/2018 | 2046 On 02-August-18   | 128.78 | Put          | Bond Future | 13174     | 13                            | 13174     | 13                              | 0.00          |
| 26/07/2018 | 2046 On 01-November-18 |        |              | Bond Future | 116.05    | 116.0318                      | 116.0473  | 116.0318                        | 10,966.00     |
| 26/07/2018 | 2046 On 07-February-19 |        |              | Bond Future | 118.32    | 118.3008                      | 118.3159  | 118.3008                        | 0.00          |
| 26/07/2018 | 2046 On 02-May-19      |        |              | Bond Future | 118.64    | 118.6207                      | 118.6370  | 118.6207                        | 0.00          |
| 26/07/2018 | 2050 On 02-August-18   |        |              | Bond Future | 119.15    | 119.1328                      | 119.1484  | 119.1328                        | 232.00        |
| 26/07/2018 | 2050 On 02-August-18   | 137.54 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2050 On 02-August-18   | 137.53 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2050 On 02-August-18   | 137.52 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | 2050 On 02-August-18   | 137.54 | Put          | Bond Future | 18392     | 18                            | 18392     | 18                              | 0.00          |
| 26/07/2018 | 2050 On 02-August-18   | 137.52 | Put          | Bond Future | 18372     | 18                            | 18372     | 18                              | 0.00          |
| 26/07/2018 | 2050 On 02-August-18   | 137.53 | Put          | Bond Future | 18382     | 18                            | 18382     | 18                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | 2050 On 01-November-18 |        |              | Bond Future        | 121.30    | 121.2871                      | 121.3033  | 121.2871                        | 9,854.00      |
| 26/07/2018 | 2050 On 07-February-19 |        |              | Bond Future        | 121.90    | 121.8878                      | 121.9033  | 121.8878                        | 0.00          |
| 26/07/2018 | 2050 On 02-May-19      |        |              | Bond Future        | 123.97    | 123.9505                      | 123.9674  | 123.9505                        | 0.00          |
| 26/07/2018 | 8607 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 8608 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | 8657 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | AL37 On 02-August-18   |        |              | Index Future       | 586.99    | 587.4030                      | 586.9930  | 587.4030                        | 0.00          |
| 26/07/2018 | AL37 On 01-November-18 |        |              | Index Future       | 597.47    | 597.8830                      | 597.4670  | 597.8830                        | 0.00          |
| 26/07/2018 | AL37 On 07-February-19 |        |              | Index Future       | 609.04    | 609.4690                      | 609.0410  | 609.4690                        | 0.00          |
| 26/07/2018 | AL37 On 02-May-19      |        |              | Index Future       | 619.25    | 619.6790                      | 619.2480  | 619.6790                        | 0.00          |
| 26/07/2018 | AL7T On 02-August-18   |        |              | Index Future       | 686.81    | 687.0570                      | 686.8060  | 687.0570                        | 0.00          |
| 26/07/2018 | AL7T On 01-November-18 |        |              | Index Future       | 699.06    | 699.3160                      | 699.0600  | 699.3160                        | 0.00          |
| 26/07/2018 | AL7T On 07-February-19 |        |              | Index Future       | 712.60    | 712.8670                      | 712.6020  | 712.8670                        | 0.00          |
| 26/07/2018 | AL7T On 02-May-19      |        |              | Index Future       | 724.55    | 724.8090                      | 724.5460  | 724.8090                        | 0.00          |
| 26/07/2018 | ALBI On 02-August-18   |        |              | Index Future       | 624.04    | 623.9650                      | 624.0370  | 623.9650                        | 407.00        |
| 26/07/2018 | ALBI On 01-November-18 |        |              | Index Future       | 635.17    | 635.0980                      | 635.1720  | 635.0980                        | 498.00        |
| 26/07/2018 | ALBI On 07-February-19 |        |              | Index Future       | 647.48    | 647.4050                      | 647.4760  | 647.4050                        | 0.00          |
| 26/07/2018 | ALBI On 02-May-19      |        |              | Index Future       | 658.33    | 658.2510                      | 658.3280  | 658.2510                        | 0.00          |
| 26/07/2018 | C002 On 31-March-32    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C007 On 31-January-37  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C023 On 28-February-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C025 On 31-January-25  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C030 On 31-January-30  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C035 On 28-February-35 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C038 On 31-January-38  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C040 On 06-October-15  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C040 On 31-January-40  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C044 On 31-January-44  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C048 On 28-February-48 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C050 On 31-December-50 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C070 On 01-August-21   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C186 On 21-December-26 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C197 On 07-December-23 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C202 On 07-December-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |



| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 26/07/2018 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C303 On 14-August-15    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C303 On 28-February-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    |        |              | Bond Future        | 127.32    | 127.2965                      | 127.3153  | 127.2965                        | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    | 134.93 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    | 134.95 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    | 134.94 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    | 134.94 | Put          | Bond Future        | 7625      | 8                             | 7625      | 8                               | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    | 134.95 | Put          | Bond Future        | 7635      | 8                             | 7635      | 8                               | 0.00          |
| 26/07/2018 | EL28 On 02-August-18    | 134.93 | Put          | Bond Future        | 7615      | 8                             | 7615      | 8                               | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    |        |              | Bond Future        | 10.67     | 79.3513                       | 10.6682   | 79.3513                         | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    | 11.14  | Call         | Bond Future        | 2803      | 3                             | 2803      | 3                               | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    | 11.15  | Call         | Bond Future        | 2861      | 3                             | 2861      | 3                               | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    | 11.16  | Call         | Bond Future        | 2919      | 3                             | 2919      | 3                               | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    | 11.16  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    | 11.14  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | ES33 On 02-August-18    | 11.15  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | ES33 On 01-November-18  |        |              | Bond Future        | 10.78     | 76.9789                       | 10.7761   | 76.9789                         | 9,466.00      |
| 26/07/2018 | ES33 On 07-February-19  |        |              | Bond Future        | 10.90     | 78.4705                       | 10.8989   | 78.4705                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | ES33 On 02-May-19      |        |              | Bond Future | 11.00     | 75.9948                       | 11.0025   | 75.9948                         | 0.00          |
| 26/07/2018 | ES42 On 02-August-18   |        |              | Bond Future | 10.88     | 82.2221                       | 10.8780   | 82.2221                         | 0.00          |
| 26/07/2018 | ES42 On 01-November-18 |        |              | Bond Future | 10.98     | 79.4291                       | 10.9824   | 79.4291                         | 7,957.00      |
| 26/07/2018 | ES42 On 07-February-19 |        |              | Bond Future | 11.10     | 80.9679                       | 11.0971   | 80.9679                         | 0.00          |
| 26/07/2018 | ES42 On 02-May-19      |        |              | Bond Future | 11.20     | 78.0637                       | 11.1987   | 78.0637                         | 0.00          |
| 26/07/2018 | GOVI On 02-August-18   |        |              | GOVI        | 619.94    | 619.9380                      | 619.9400  | 619.9380                        | 44.00         |
| 26/07/2018 | GOVI On 02-August-18   | 605.71 | Call         | GOVI        | 142300    | 14                            | 142300    | 14                              | 0.00          |
| 26/07/2018 | GOVI On 02-August-18   | 605.72 | Call         | GOVI        | 142200    | 14                            | 142200    | 14                              | 0.00          |
| 26/07/2018 | GOVI On 02-August-18   | 605.70 | Call         | GOVI        | 142400    | 14                            | 142400    | 14                              | 0.00          |
| 26/07/2018 | GOVI On 02-August-18   | 605.70 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 02-August-18   | 605.71 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 02-August-18   | 605.72 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 01-November-18 |        |              | GOVI        | 631.00    | 630.9990                      | 631.0010  | 630.9990                        | 443.00        |
| 26/07/2018 | GOVI On 01-November-18 | 653.49 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 01-November-18 | 653.51 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 01-November-18 | 653.50 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 01-November-18 | 653.49 | Put          | GOVI        | 224890    | 22                            | 224890    | 22                              | 0.00          |
| 26/07/2018 | GOVI On 01-November-18 | 653.51 | Put          | GOVI        | 225090    | 23                            | 225090    | 23                              | 0.00          |
| 26/07/2018 | GOVI On 01-November-18 | 653.50 | Put          | GOVI        | 224990    | 23                            | 224990    | 23                              | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 |        |              | GOVI        | 643.22    | 643.2270                      | 643.2240  | 643.2270                        | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 | 666.52 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 | 666.53 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 | 666.51 | Call         | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 | 666.51 | Put          | GOVI        | 232860    | 23                            | 232860    | 23                              | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 | 666.52 | Put          | GOVI        | 232960    | 23                            | 232960    | 23                              | 0.00          |
| 26/07/2018 | GOVI On 07-February-19 | 666.53 | Put          | GOVI        | 233060    | 23                            | 233060    | 23                              | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      |        |              | GOVI        | 654.01    | 654.0020                      | 654.0050  | 654.0020                        | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      | 647.88 | Call         | GOVI        | 61250     | 6                             | 61250     | 6                               | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      | 647.87 | Call         | GOVI        | 61350     | 6                             | 61350     | 6                               | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      | 647.86 | Call         | GOVI        | 61450     | 6                             | 61450     | 6                               | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      | 647.88 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      | 647.86 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GOVI On 02-May-19      | 647.87 | Put          | GOVI        | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | GVIX On 01-January-29  |        |              | LIVE INDEX  | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | IGOV On 02-August-18    |        |              | Index Future       | 249.06    | 249.1240                      | 249.0630  | 249.1240                        | 665.00        |
| 26/07/2018 | IGOV On 01-November-18  |        |              | Index Future       | 253.57    | 253.6290                      | 253.5670  | 253.6290                        | 714.00        |
| 26/07/2018 | IGOV On 07-February-19  |        |              | Index Future       | 258.53    | 258.5900                      | 258.5250  | 258.5900                        | 0.00          |
| 26/07/2018 | IGOV On 02-May-19       |        |              | Index Future       | 262.90    | 262.9670                      | 262.9030  | 262.9670                        | 0.00          |
| 26/07/2018 | IS01 On 20-September-18 |        |              | Interest Rate Swap | 101.76    | 101.7600                      | 101.7600  | 101.7600                        | 0.00          |
| 26/07/2018 | IS01 On 20-December-18  |        |              | Interest Rate Swap | 102.24    | 102.2400                      | 102.2400  | 102.2400                        | 0.00          |
| 26/07/2018 | IS01 On 22-March-19     |        |              | Interest Rate Swap | 99.57     | 99.5700                       | 99.5700   | 99.5700                         | 0.00          |
| 26/07/2018 | IS01 On 20-June-19      |        |              | Interest Rate Swap | 102.00    | 102.0000                      | 102.0000  | 102.0000                        | 0.00          |
| 26/07/2018 | IS01 On 19-September-19 |        |              | Interest Rate Swap | 99.92     | 99.9200                       | 99.9200   | 99.9200                         | 0.00          |
| 26/07/2018 | IS02 On 21-September-18 |        |              | Interest Rate Swap | 98.52     | 98.5200                       | 98.5200   | 98.5200                         | 0.00          |
| 26/07/2018 | IS02 On 21-December-18  |        |              | Interest Rate Swap | 98.90     | 98.9000                       | 98.9000   | 98.9000                         | 0.00          |
| 26/07/2018 | IS02 On 15-March-19     |        |              | Interest Rate Swap | 99.31     | 99.3100                       | 99.3100   | 99.3100                         | 0.00          |
| 26/07/2018 | IS02 On 21-June-19      |        |              | Interest Rate Swap | 99.74     | 99.7400                       | 99.7400   | 99.7400                         | 0.00          |
| 26/07/2018 | IS02 On 20-September-19 |        |              | Interest Rate Swap | 101.92    | 101.9200                      | 101.9200  | 101.9200                        | 0.00          |
| 26/07/2018 | IS02 On 20-December-19  |        |              | Interest Rate Swap | 102.91    | 102.9100                      | 102.9100  | 102.9100                        | 0.00          |
| 26/07/2018 | IS02 On 23-March-20     |        |              | Interest Rate Swap | 98.99     | 98.9800                       | 98.9900   | 98.9800                         | 0.00          |
| 26/07/2018 | IS02 On 22-June-20      |        |              | Interest Rate Swap | 102.61    | 102.6000                      | 102.6100  | 102.6000                        | 0.00          |
| 26/07/2018 | IS02 On 21-September-20 |        |              | Interest Rate Swap | 99.66     | 99.6600                       | 99.6600   | 99.6600                         | 0.00          |
| 26/07/2018 | IS05 On 17-December-20  |        |              | Interest Rate Swap | 96.52     | 96.5200                       | 96.5200   | 96.5200                         | 0.00          |
| 26/07/2018 | IS05 On 16-March-21     |        |              | Interest Rate Swap | 95.76     | 95.7500                       | 95.7600   | 95.7500                         | 0.00          |
| 26/07/2018 | IS05 On 15-June-21      |        |              | Interest Rate Swap | 94.96     | 94.9400                       | 94.9600   | 94.9400                         | 0.00          |
| 26/07/2018 | IS05 On 21-September-21 |        |              | Interest Rate Swap | 95.14     | 95.1200                       | 95.1400   | 95.1200                         | 0.00          |
| 26/07/2018 | IS05 On 21-December-21  |        |              | Interest Rate Swap | 97.33     | 97.3100                       | 97.3300   | 97.3100                         | 51.00         |
| 26/07/2018 | IS05 On 15-March-22     |        |              | Interest Rate Swap | 97.46     | 97.4300                       | 97.4600   | 97.4300                         | 0.00          |
| 26/07/2018 | IS05 On 21-June-22      |        |              | Interest Rate Swap | 98.65     | 98.6200                       | 98.6500   | 98.6200                         | 0.00          |
| 26/07/2018 | IS05 On 20-September-22 |        |              | Interest Rate Swap | 102.55    | 102.5100                      | 102.5500  | 102.5100                        | 0.00          |
| 26/07/2018 | IS05 On 20-December-22  |        |              | Interest Rate Swap | 103.78    | 103.7400                      | 103.7800  | 103.7400                        | 0.00          |
| 26/07/2018 | IS05 On 22-March-23     |        |              | Interest Rate Swap | 97.16     | 97.1300                       | 97.1600   | 97.1300                         | 0.00          |
| 26/07/2018 | IS05 On 20-June-23      |        |              | Interest Rate Swap | 103.17    | 103.1300                      | 103.1700  | 103.1300                        | 0.00          |
| 26/07/2018 | IS05 On 19-September-23 |        |              | Interest Rate Swap | 98.68     | 98.6400                       | 98.6800   | 98.6400                         | 0.00          |
| 26/07/2018 | IS10 On 17-December-25  |        |              | Interest Rate Swap | 95.27     | 95.2200                       | 95.2700   | 95.2200                         | 0.00          |
| 26/07/2018 | IS10 On 16-March-26     |        |              | Interest Rate Swap | 92.27     | 92.2100                       | 92.2700   | 92.2100                         | 0.00          |
| 26/07/2018 | IS10 On 15-June-26      |        |              | Interest Rate Swap | 91.00     | 90.9300                       | 91.0000   | 90.9300                         | 0.00          |
| 26/07/2018 | IS10 On 21-September-26 |        |              | Interest Rate Swap | 93.14     | 93.0700                       | 93.1400   | 93.0700                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | IS10 On 21-December-26  |        |              | Interest Rate Swap     | 96.90     | 96.8200                       | 96.9000   | 96.8200                         | 0.00          |
| 26/07/2018 | IS10 On 15-March-27     |        |              | Interest Rate Swap     | 95.44     | 95.3600                       | 95.4400   | 95.3600                         | 0.00          |
| 26/07/2018 | IS10 On 21-June-27      |        |              | Interest Rate Swap     | 97.48     | 97.4100                       | 97.4800   | 97.4100                         | 0.00          |
| 26/07/2018 | IS10 On 20-September-27 |        |              | Interest Rate Swap     | 102.89    | 102.8100                      | 102.8900  | 102.8100                        | 0.00          |
| 26/07/2018 | IS10 On 20-December-27  |        |              | Interest Rate Swap     | 103.22    | 103.1300                      | 103.2200  | 103.1300                        | 0.00          |
| 26/07/2018 | IS10 On 22-March-28     |        |              | Interest Rate Swap     | 96.73     | 96.6400                       | 96.7300   | 96.6400                         | 0.00          |
| 26/07/2018 | IS10 On 20-June-28      |        |              | Interest Rate Swap     | 103.86    | 103.7600                      | 103.8600  | 103.7600                        | 0.00          |
| 26/07/2018 | IS10 On 19-September-28 |        |              | Interest Rate Swap     | 97.43     | 97.3300                       | 97.4300   | 97.3300                         | 0.00          |
| 26/07/2018 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 26/07/2018 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 26/07/2018 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 26/07/2018 | JBAF On 19-September-18 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 26/07/2018 | JBAF On 19-October-18   |        |              | Jibar Tradeable Future | 8.30      | 91.7000                       | 8.3000    | 91.7000                         | 0.00          |
| 26/07/2018 | JBAF On 19-December-18  |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 35,000.00     |
| 26/07/2018 | JBAF On 20-March-19     |        |              | Jibar Tradeable Future | 7.01      | 92.9900                       | 7.0100    | 92.9900                         | 0.00          |
| 26/07/2018 | JBAF On 19-June-19      |        |              | Jibar Tradeable Future | 7.03      | 92.9700                       | 7.0300    | 92.9700                         | 0.00          |
| 26/07/2018 | JBAF On 18-September-19 |        |              | Jibar Tradeable Future | 7.07      | 92.9300                       | 7.0700    | 92.9300                         | 0.00          |
| 26/07/2018 | R023 On 02-August-18    |        |              | Bond Future            | 8.07      | 102.2155                      | 8.0743    | 102.2155                        | 14,658.00     |
| 26/07/2018 | R023 On 02-August-18    | 10.40  | Call         | Bond Future            | 8225      | 8                             | 8225      | 8                               | 0.00          |
| 26/07/2018 | R023 On 02-August-18    | 10.41  | Call         | Bond Future            | 8259      | 8                             | 8259      | 8                               | 0.00          |
| 26/07/2018 | R023 On 02-August-18    | 10.39  | Call         | Bond Future            | 8192      | 8                             | 8192      | 8                               | 0.00          |
| 26/07/2018 | R023 On 02-August-18    | 10.39  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R023 On 02-August-18    | 10.41  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R023 On 02-August-18    | 10.40  | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R023 On 01-November-18  |        |              | Bond Future            | 8.13      | 100.1133                      | 8.1348    | 100.1133                        | 41,469.00     |
| 26/07/2018 | R023 On 01-November-18  | 10.59  | Call         | Bond Future            | 8265      | 8                             | 8265      | 8                               | 0.00          |
| 26/07/2018 | R023 On 01-November-18  | 10.58  | Call         | Bond Future            | 8234      | 8                             | 8234      | 8                               | 0.00          |
| 26/07/2018 | R023 On 01-November-18  | 10.57  | Call         | Bond Future            | 8202      | 8                             | 8202      | 8                               | 0.00          |
| 26/07/2018 | R023 On 01-November-18  | 10.58  | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/07/2018 | R023 On 01-November-18  | 10.57  | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/07/2018 | R023 On 01-November-18  | 10.59  | Put          | Bond Future            | 1         | 0                             | 1         | 0                               | 0.00          |
| 26/07/2018 | R023 On 07-February-19  |        |              | Bond Future            | 8.21      | 102.0532                      | 8.2079    | 102.0532                        | 0.00          |
| 26/07/2018 | R023 On 07-February-19  | 10.57  | Call         | Bond Future            | 7573      | 8                             | 7573      | 8                               | 0.00          |
| 26/07/2018 | R023 On 07-February-19  | 10.59  | Call         | Bond Future            | 7632      | 8                             | 7632      | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R023 On 07-February-19 | 10.58  | Call         | Bond Future | 7602      | 8                             | 7602      | 8                               | 0.00          |
| 26/07/2018 | R023 On 07-February-19 | 10.58  | Put          | Bond Future | 30        | 0                             | 30        | 0                               | 0.00          |
| 26/07/2018 | R023 On 07-February-19 | 10.59  | Put          | Bond Future | 29        | 0                             | 29        | 0                               | 0.00          |
| 26/07/2018 | R023 On 07-February-19 | 10.57  | Put          | Bond Future | 31        | 0                             | 31        | 0                               | 0.00          |
| 26/07/2018 | R023 On 02-May-19      |        |              | Bond Future | 8.26      | 99.8346                       | 8.2648    | 99.8346                         | 0.00          |
| 26/07/2018 | R023 On 02-May-19      | 8.46   | Call         | Bond Future | 1856      | 2                             | 1856      | 2                               | 0.00          |
| 26/07/2018 | R023 On 02-May-19      | 8.45   | Call         | Bond Future | 1835      | 2                             | 1835      | 2                               | 0.00          |
| 26/07/2018 | R023 On 02-May-19      | 8.44   | Call         | Bond Future | 1815      | 2                             | 1815      | 2                               | 0.00          |
| 26/07/2018 | R023 On 02-May-19      | 8.45   | Put          | Bond Future | 1248      | 1                             | 1248      | 1                               | 0.00          |
| 26/07/2018 | R023 On 02-May-19      | 8.44   | Put          | Bond Future | 1259      | 1                             | 1259      | 1                               | 0.00          |
| 26/07/2018 | R023 On 02-May-19      | 8.46   | Put          | Bond Future | 1237      | 1                             | 1237      | 1                               | 0.00          |
| 26/07/2018 | R035 On 02-August-18   |        |              | Bond Future | 9.35      | 99.7593                       | 9.3548    | 99.7593                         | 37,551.00     |
| 26/07/2018 | R035 On 02-August-18   | 9.42   | Call         | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 26/07/2018 | R035 On 02-August-18   | 9.43   | Call         | Bond Future | 933       | 1                             | 933       | 1                               | 0.00          |
| 26/07/2018 | R035 On 02-August-18   | 9.44   | Call         | Bond Future | 987       | 1                             | 987       | 1                               | 0.00          |
| 26/07/2018 | R035 On 02-August-18   | 9.43   | Put          | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 26/07/2018 | R035 On 02-August-18   | 9.44   | Put          | Bond Future | 302       | 0                             | 302       | 0                               | 0.00          |
| 26/07/2018 | R035 On 02-August-18   | 9.42   | Put          | Bond Future | 355       | 0                             | 355       | 0                               | 0.00          |
| 26/07/2018 | R035 On 01-November-18 |        |              | Bond Future | 9.42      | 97.0435                       | 9.4188    | 97.0435                         | 67,899.00     |
| 26/07/2018 | R035 On 01-November-18 | 8.94   | Call         | Bond Future | 827       | 1                             | 827       | 1                               | 0.00          |
| 26/07/2018 | R035 On 01-November-18 | 8.93   | Call         | Bond Future | 804       | 1                             | 804       | 1                               | 0.00          |
| 26/07/2018 | R035 On 01-November-18 | 8.92   | Call         | Bond Future | 781       | 1                             | 781       | 1                               | 0.00          |
| 26/07/2018 | R035 On 01-November-18 | 8.93   | Put          | Bond Future | 4825      | 5                             | 4825      | 5                               | 0.00          |
| 26/07/2018 | R035 On 01-November-18 | 8.92   | Put          | Bond Future | 4886      | 5                             | 4886      | 5                               | 0.00          |
| 26/07/2018 | R035 On 01-November-18 | 8.94   | Put          | Bond Future | 4763      | 5                             | 4763      | 5                               | 0.00          |
| 26/07/2018 | R035 On 07-February-19 |        |              | Bond Future | 9.49      | 98.9239                       | 9.4909    | 98.9239                         | 298.00        |
| 26/07/2018 | R035 On 07-February-19 | 8.96   | Call         | Bond Future | 1694      | 2                             | 1694      | 2                               | 0.00          |
| 26/07/2018 | R035 On 07-February-19 | 8.98   | Call         | Bond Future | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 26/07/2018 | R035 On 07-February-19 | 8.97   | Call         | Bond Future | 1723      | 2                             | 1723      | 2                               | 0.00          |
| 26/07/2018 | R035 On 07-February-19 | 8.97   | Put          | Bond Future | 5947      | 6                             | 5947      | 6                               | 0.00          |
| 26/07/2018 | R035 On 07-February-19 | 8.98   | Put          | Bond Future | 5892      | 6                             | 5892      | 6                               | 0.00          |
| 26/07/2018 | R035 On 07-February-19 | 8.96   | Put          | Bond Future | 6002      | 6                             | 6002      | 6                               | 0.00          |
| 26/07/2018 | R035 On 02-May-19      |        |              | Bond Future | 9.55      | 96.0827                       | 9.5487    | 96.0827                         | 0.00          |
| 26/07/2018 | R035 On 02-May-19      | 9.74   | Call         | Bond Future | 5020      | 5                             | 5020      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R035 On 02-May-19      | 9.75   | Call         | Bond Future | 5063      | 5                             | 5063      | 5                               | 0.00          |
| 26/07/2018 | R035 On 02-May-19      | 9.73   | Call         | Bond Future | 4976      | 5                             | 4976      | 5                               | 0.00          |
| 26/07/2018 | R035 On 02-May-19      | 9.73   | Put          | Bond Future | 3586      | 4                             | 3586      | 4                               | 0.00          |
| 26/07/2018 | R035 On 02-May-19      | 9.75   | Put          | Bond Future | 3521      | 4                             | 3521      | 4                               | 0.00          |
| 26/07/2018 | R035 On 02-May-19      | 9.74   | Put          | Bond Future | 3553      | 4                             | 3553      | 4                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   |        |              | Bond Future | 8.61      | 112.4059                      | 8.6147    | 112.4059                        | 70,511.00     |
| 26/07/2018 | R186 On 02-August-18   | 8.90   | Call         | Bond Future | 1799      | 2                             | 1799      | 2                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.50   | Call         | Bond Future | 144       | 0                             | 144       | 0                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.47   | Call         | Bond Future | 102       | 0                             | 102       | 0                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.25   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 3,020.00      |
| 26/07/2018 | R186 On 02-August-18   | 7.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 3,020.00      |
| 26/07/2018 | R186 On 02-August-18   | 8.75   | Call         | Bond Future | 972       | 1                             | 972       | 1                               | 2,500.00      |
| 26/07/2018 | R186 On 02-August-18   | 8.46   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 9.04   | Call         | Bond Future | 2640      | 3                             | 2640      | 3                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.48   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.25   | Put          | Bond Future | 2333      | 2                             | 2333      | 2                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 7.50   | Put          | Bond Future | 7324      | 7                             | 7324      | 7                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.46   | Put          | Bond Future | 1071      | 1                             | 1071      | 1                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.75   | Put          | Bond Future | 124       | 0                             | 124       | 0                               | 2,500.00      |
| 26/07/2018 | R186 On 02-August-18   | 9.04   | Put          | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.48   | Put          | Bond Future | 968       | 1                             | 968       | 1                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.47   | Put          | Bond Future | 1019      | 1                             | 1019      | 1                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.50   | Put          | Bond Future | 870       | 1                             | 870       | 1                               | 0.00          |
| 26/07/2018 | R186 On 02-August-18   | 8.90   | Put          | Bond Future | 21        | 0                             | 21        | 0                               | 2,500.00      |
| 26/07/2018 | R186 On 01-November-18 |        |              | Bond Future | 8.68      | 114.4115                      | 8.6760    | 114.4115                        | 50,879.00     |
| 26/07/2018 | R186 On 01-November-18 | 8.46   | Call         | Bond Future | 1115      | 1                             | 1115      | 1                               | 5,000.00      |
| 26/07/2018 | R186 On 01-November-18 | 8.53   | Call         | Bond Future | 1297      | 1                             | 1297      | 1                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 8.90   | Call         | Bond Future | 2520      | 0                             | 2520      | 0                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 9.14   | Call         | Bond Future | 3533      | 4                             | 3533      | 4                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 8.52   | Call         | Bond Future | 1270      | 1                             | 1270      | 1                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 7.96   | Call         | Bond Future | 271       | 0                             | 271       | 0                               | 5,000.00      |
| 26/07/2018 | R186 On 01-November-18 | 8.54   | Call         | Bond Future | 1324      | 1                             | 1324      | 1                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 8.90   | Put          | Bond Future | 1157      | 0                             | 1157      | 0                               | 2,500.00      |
| 26/07/2018 | R186 On 01-November-18 | 9.14   | Put          | Bond Future | 735       | 1                             | 735       | 1                               | 5,000.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R186 On 01-November-18 | 8.52   | Put          | Bond Future | 2233      | 2                             | 2233      | 2                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 7.96   | Put          | Bond Future | 4778      | 5                             | 4778      | 5                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 8.54   | Put          | Bond Future | 2162      | 2                             | 2162      | 2                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 8.53   | Put          | Bond Future | 2197      | 2                             | 2197      | 2                               | 0.00          |
| 26/07/2018 | R186 On 01-November-18 | 8.46   | Put          | Bond Future | 2450      | 2                             | 2450      | 2                               | 0.00          |
| 26/07/2018 | R186 On 07-February-19 |        |              | Bond Future | 8.75      | 111.3233                      | 8.7452    | 111.3233                        | 719.00        |
| 26/07/2018 | R186 On 07-February-19 | 8.20   | Call         | Bond Future | 1124      | 1                             | 1124      | 1                               | 0.00          |
| 26/07/2018 | R186 On 07-February-19 | 8.22   | Call         | Bond Future | 1165      | 1                             | 1165      | 1                               | 0.00          |
| 26/07/2018 | R186 On 07-February-19 | 8.21   | Call         | Bond Future | 1144      | 1                             | 1144      | 1                               | 0.00          |
| 26/07/2018 | R186 On 07-February-19 | 8.20   | Put          | Bond Future | 4432      | 4                             | 4432      | 4                               | 0.00          |
| 26/07/2018 | R186 On 07-February-19 | 8.22   | Put          | Bond Future | 4350      | 4                             | 4350      | 4                               | 0.00          |
| 26/07/2018 | R186 On 07-February-19 | 8.21   | Put          | Bond Future | 4391      | 4                             | 4391      | 4                               | 0.00          |
| 26/07/2018 | R186 On 02-May-19      |        |              | Bond Future | 8.81      | 113.1876                      | 8.8065    | 113.1876                        | 0.00          |
| 26/07/2018 | R186 On 02-May-19      | 9.03   | Call         | Bond Future | 3623      | 4                             | 3623      | 4                               | 0.00          |
| 26/07/2018 | R186 On 02-May-19      | 9.02   | Call         | Bond Future | 3588      | 4                             | 3588      | 4                               | 0.00          |
| 26/07/2018 | R186 On 02-May-19      | 9.01   | Call         | Bond Future | 3553      | 4                             | 3553      | 4                               | 0.00          |
| 26/07/2018 | R186 On 02-May-19      | 9.02   | Put          | Bond Future | 2360      | 2                             | 2360      | 2                               | 0.00          |
| 26/07/2018 | R186 On 02-May-19      | 9.01   | Put          | Bond Future | 2382      | 2                             | 2382      | 2                               | 0.00          |
| 26/07/2018 | R186 On 02-May-19      | 9.03   | Put          | Bond Future | 2338      | 2                             | 2338      | 2                               | 0.00          |
| 26/07/2018 | R197 On 02-August-18   |        |              | Bond Future | 296.28    | 296.8631                      | 296.2779  | 296.8631                        | 1,235.00      |
| 26/07/2018 | R197 On 01-November-18 |        |              | Bond Future | 301.64    | 302.2318                      | 301.6360  | 302.2318                        | 2,350.00      |
| 26/07/2018 | R197 On 07-February-19 |        |              | Bond Future | 300.18    | 300.7860                      | 300.1767  | 300.7860                        | 0.00          |
| 26/07/2018 | R197 On 02-May-19      |        |              | Bond Future | 305.26    | 305.8762                      | 305.2593  | 305.8762                        | 0.00          |
| 26/07/2018 | R202 On 02-August-18   |        |              | Bond Future | 232.44    | 232.4069                      | 232.4367  | 232.4069                        | 12,645.00     |
| 26/07/2018 | R202 On 01-November-18 |        |              | Bond Future | 236.64    | 236.6098                      | 236.6401  | 236.6098                        | 9,729.00      |
| 26/07/2018 | R202 On 07-February-19 |        |              | Bond Future | 237.36    | 237.3297                      | 237.3594  | 237.3297                        | 0.00          |
| 26/07/2018 | R202 On 02-May-19      |        |              | Bond Future | 241.38    | 241.3463                      | 241.3785  | 241.3463                        | 0.00          |
| 26/07/2018 | R204 On 02-August-18   |        |              | Bond Future | 6.61      | 101.5052                      | 6.6058    | 101.5052                        | 10,270.00     |
| 26/07/2018 | R204 On 02-August-18   | 8.98   | Call         | Bond Future | 869       | 1                             | 869       | 1                               | 0.00          |
| 26/07/2018 | R204 On 02-August-18   | 8.99   | Call         | Bond Future | 872       | 1                             | 872       | 1                               | 0.00          |
| 26/07/2018 | R204 On 02-August-18   | 8.97   | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 26/07/2018 | R204 On 02-August-18   | 8.97   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R204 On 02-August-18   | 8.98   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R204 On 02-August-18   | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R207 On 02-August-18   |        |              | Bond Future | 7.40      | 100.2682                      | 7.3975    | 100.2682                        | 3,471.00      |
| 26/07/2018 | R207 On 02-August-18   | 6.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-August-18   | 6.87   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-August-18   | 6.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-August-18   | 6.85   | Put          | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 26/07/2018 | R207 On 02-August-18   | 6.87   | Put          | Bond Future | 710       | 1                             | 710       | 1                               | 0.00          |
| 26/07/2018 | R207 On 02-August-18   | 6.86   | Put          | Bond Future | 724       | 1                             | 724       | 1                               | 0.00          |
| 26/07/2018 | R207 On 01-November-18 |        |              | Bond Future | 7.42      | 102.0572                      | 7.4228    | 102.0572                        | 17,433.00     |
| 26/07/2018 | R207 On 01-November-18 | 6.75   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 26/07/2018 | R207 On 01-November-18 | 6.74   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 26/07/2018 | R207 On 01-November-18 | 6.76   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 26/07/2018 | R207 On 01-November-18 | 6.74   | Put          | Bond Future | 785       | 1                             | 785       | 1                               | 0.00          |
| 26/07/2018 | R207 On 01-November-18 | 6.75   | Put          | Bond Future | 774       | 1                             | 774       | 1                               | 0.00          |
| 26/07/2018 | R207 On 01-November-18 | 6.76   | Put          | Bond Future | 763       | 1                             | 763       | 1                               | 0.00          |
| 26/07/2018 | R207 On 07-February-19 |        |              | Bond Future | 7.46      | 100.3897                      | 7.4599    | 100.3897                        | 0.00          |
| 26/07/2018 | R207 On 07-February-19 | 6.53   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 26/07/2018 | R207 On 07-February-19 | 6.52   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 26/07/2018 | R207 On 07-February-19 | 6.51   | Call         | Bond Future | 16        | 0                             | 16        | 0                               | 0.00          |
| 26/07/2018 | R207 On 07-February-19 | 6.52   | Put          | Bond Future | 844       | 1                             | 844       | 1                               | 0.00          |
| 26/07/2018 | R207 On 07-February-19 | 6.51   | Put          | Bond Future | 853       | 1                             | 853       | 1                               | 0.00          |
| 26/07/2018 | R207 On 07-February-19 | 6.53   | Put          | Bond Future | 836       | 1                             | 836       | 1                               | 0.00          |
| 26/07/2018 | R207 On 02-May-19      |        |              | Bond Future | 7.52      | 102.0709                      | 7.5181    | 102.0709                        | 0.00          |
| 26/07/2018 | R207 On 02-May-19      | 7.61   | Call         | Bond Future | 261       | 0                             | 261       | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-May-19      | 7.63   | Call         | Bond Future | 269       | 0                             | 269       | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-May-19      | 7.62   | Call         | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-May-19      | 7.62   | Put          | Bond Future | 197       | 0                             | 197       | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-May-19      | 7.63   | Put          | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 26/07/2018 | R207 On 02-May-19      | 7.61   | Put          | Bond Future | 200       | 0                             | 200       | 0                               | 0.00          |
| 26/07/2018 | R208 On 02-August-18   |        |              | Bond Future | 7.70      | 100.1882                      | 7.7042    | 100.1882                        | 7,728.00      |
| 26/07/2018 | R208 On 02-August-18   | 7.14   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R208 On 02-August-18   | 7.12   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R208 On 02-August-18   | 7.13   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R208 On 02-August-18   | 7.13   | Put          | Bond Future | 1345      | 1                             | 1345      | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-August-18   | 7.14   | Put          | Bond Future | 1322      | 1                             | 1322      | 1                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R208 On 02-August-18   | 7.12   | Put          | Bond Future | 1369      | 1                             | 1369      | 1                               | 0.00          |
| 26/07/2018 | R208 On 01-November-18 |        |              | Bond Future | 7.76      | 98.5763                       | 7.7588    | 98.5763                         | 28,717.00     |
| 26/07/2018 | R208 On 01-November-18 | 7.11   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 0.00          |
| 26/07/2018 | R208 On 01-November-18 | 7.12   | Call         | Bond Future | 47        | 0                             | 47        | 0                               | 0.00          |
| 26/07/2018 | R208 On 01-November-18 | 7.10   | Call         | Bond Future | 44        | 0                             | 44        | 0                               | 0.00          |
| 26/07/2018 | R208 On 01-November-18 | 7.12   | Put          | Bond Future | 1415      | 1                             | 1415      | 1                               | 0.00          |
| 26/07/2018 | R208 On 01-November-18 | 7.10   | Put          | Bond Future | 1455      | 1                             | 1455      | 1                               | 0.00          |
| 26/07/2018 | R208 On 01-November-18 | 7.11   | Put          | Bond Future | 1435      | 1                             | 1435      | 1                               | 0.00          |
| 26/07/2018 | R208 On 07-February-19 |        |              | Bond Future | 7.83      | 100.4863                      | 7.8279    | 100.4863                        | 0.00          |
| 26/07/2018 | R208 On 07-February-19 | 7.08   | Call         | Bond Future | 93        | 0                             | 93        | 0                               | 0.00          |
| 26/07/2018 | R208 On 07-February-19 | 7.07   | Call         | Bond Future | 91        | 0                             | 91        | 0                               | 0.00          |
| 26/07/2018 | R208 On 07-February-19 | 7.06   | Call         | Bond Future | 89        | 0                             | 89        | 0                               | 0.00          |
| 26/07/2018 | R208 On 07-February-19 | 7.08   | Put          | Bond Future | 1529      | 1                             | 1529      | 1                               | 0.00          |
| 26/07/2018 | R208 On 07-February-19 | 7.06   | Put          | Bond Future | 1564      | 2                             | 1564      | 2                               | 0.00          |
| 26/07/2018 | R208 On 07-February-19 | 7.07   | Put          | Bond Future | 1547      | 1                             | 1547      | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-May-19      |        |              | Bond Future | 7.89      | 98.7694                       | 7.8903    | 98.7694                         | 0.00          |
| 26/07/2018 | R208 On 02-May-19      | 8.02   | Call         | Bond Future | 822       | 1                             | 822       | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-May-19      | 8.03   | Call         | Bond Future | 833       | 1                             | 833       | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-May-19      | 8.04   | Call         | Bond Future | 844       | 1                             | 844       | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-May-19      | 8.04   | Put          | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-May-19      | 8.02   | Put          | Bond Future | 601       | 1                             | 601       | 1                               | 0.00          |
| 26/07/2018 | R208 On 02-May-19      | 8.03   | Put          | Bond Future | 594       | 1                             | 594       | 1                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   |        |              | Bond Future | 9.33      | 75.6767                       | 9.3344    | 75.6767                         | 83,123.00     |
| 26/07/2018 | R209 On 02-August-18   | 10.21  | Call         | Bond Future | 5658      | 6                             | 5658      | 6                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 8.96   | Call         | Bond Future | 5         | 0                             | 5         | 0                               | 5,000.00      |
| 26/07/2018 | R209 On 02-August-18   | 9.43   | Call         | Bond Future | 890       | 1                             | 890       | 1                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 10.84  | Call         | Bond Future | 9335      | 9                             | 9335      | 9                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 8.83   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 9.66   | Call         | Bond Future | 2206      | 2                             | 2206      | 2                               | 435.00        |
| 26/07/2018 | R209 On 02-August-18   | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 26/07/2018 | R209 On 02-August-18   | 10.38  | Call         | Bond Future | 6681      | 7                             | 6681      | 7                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 9.21   | Call         | Bond Future | 173       | 0                             | 173       | 0                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 8.46   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 5,000.00      |
| 26/07/2018 | R209 On 02-August-18   | 10.39  | Call         | Bond Future | 6740      | 7                             | 6740      | 7                               | 0.00          |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R209 On 02-August-18   | 10.40    | Call         | Bond Future | 6800      | 7                             | 6800      | 7                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 10.40    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 10.38    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 9.66     | Put          | Bond Future | 23        | 0                             | 23        | 0                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 10.39    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 8.46     | Put          | Bond Future | 6370      | 6                             | 6370      | 6                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 8.96     | Put          | Bond Future | 2639      | 3                             | 2639      | 3                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 8.83     | Put          | Bond Future | 3580      | 4                             | 3580      | 4                               | 500.00        |
| 26/07/2018 | R209 On 02-August-18   | 10.84    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 435.00        |
| 26/07/2018 | R209 On 02-August-18   | 9.43     | Put          | Bond Future | 239       | 0                             | 239       | 0                               | 5,000.00      |
| 26/07/2018 | R209 On 02-August-18   | 10.21    | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 435.00        |
| 26/07/2018 | R209 On 02-August-18   | 8.49     | Put          | Bond Future | 6138      | 6                             | 6138      | 6                               | 0.00          |
| 26/07/2018 | R209 On 02-August-18   | 9.21     | Put          | Bond Future | 1033      | 1                             | 1033      | 1                               | 500.00        |
| 26/07/2018 | R209 On 01-November-18 |          |              | Bond Future | 9.39      | 73.8793                       | 9.3908    | 73.8793                         | 115,680.00    |
| 26/07/2018 | R209 On 01-November-18 | 1 016.01 | Call         | Bond Future | 73066     | 73                            | 73066     | 73                              | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 8.89     | Call         | Bond Future | 680       | 1                             | 680       | 1                               | 2,000.00      |
| 26/07/2018 | R209 On 01-November-18 | 1 016.00 | Call         | Bond Future | 73066     | 73                            | 73066     | 73                              | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.97     | Call         | Bond Future | 4550      | 5                             | 4550      | 5                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.64     | Call         | Bond Future | 3027      | 3                             | 3027      | 3                               | 2,000.00      |
| 26/07/2018 | R209 On 01-November-18 | 10.00    | Call         | Bond Future | 4698      | 5                             | 4698      | 5                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 1 015.99 | Call         | Bond Future | 73066     | 73                            | 73066     | 73                              | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.34     | Call         | Bond Future | 1886      | 2                             | 1886      | 2                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.98     | Call         | Bond Future | 4599      | 5                             | 4599      | 5                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.94     | Call         | Bond Future | 4403      | 4                             | 4403      | 4                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 10.57    | Call         | Bond Future | 7656      | 8                             | 7656      | 8                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 10.57    | Put          | Bond Future | 264       | 0                             | 264       | 0                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.94     | Put          | Bond Future | 815       | 1                             | 815       | 1                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 10.00    | Put          | Bond Future | 734       | 1                             | 734       | 1                               | 5,850.00      |
| 26/07/2018 | R209 On 01-November-18 | 9.97     | Put          | Bond Future | 773       | 1                             | 773       | 1                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.64     | Put          | Bond Future | 1366      | 1                             | 1366      | 1                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 1 016.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.98     | Put          | Bond Future | 760       | 1                             | 760       | 1                               | 2,000.00      |
| 26/07/2018 | R209 On 01-November-18 | 1 015.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 9.34     | Put          | Bond Future | 2232      | 2                             | 2232      | 2                               | 0.00          |

| Date       | Contract Details       | Strike   | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|----------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R209 On 01-November-18 | 1 016.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R209 On 01-November-18 | 8.89     | Put          | Bond Future | 4193      | 4                             | 4193      | 4                               | 0.00          |
| 26/07/2018 | R209 On 07-February-19 |          |              | Bond Future | 9.45      | 75.3107                       | 9.4529    | 75.3107                         | 340.00        |
| 26/07/2018 | R209 On 07-February-19 | 8.96     | Call         | Bond Future | 1569      | 2                             | 1569      | 2                               | 0.00          |
| 26/07/2018 | R209 On 07-February-19 | 8.97     | Call         | Bond Future | 1595      | 2                             | 1595      | 2                               | 0.00          |
| 26/07/2018 | R209 On 07-February-19 | 8.95     | Call         | Bond Future | 1544      | 2                             | 1544      | 2                               | 0.00          |
| 26/07/2018 | R209 On 07-February-19 | 8.95     | Put          | Bond Future | 5028      | 5                             | 5028      | 5                               | 0.00          |
| 26/07/2018 | R209 On 07-February-19 | 8.96     | Put          | Bond Future | 4982      | 5                             | 4982      | 5                               | 0.00          |
| 26/07/2018 | R209 On 07-February-19 | 8.97     | Put          | Bond Future | 4936      | 5                             | 4936      | 5                               | 0.00          |
| 26/07/2018 | R209 On 02-May-19      |          |              | Bond Future | 9.51      | 73.4239                       | 9.5056    | 73.4239                         | 0.00          |
| 26/07/2018 | R209 On 02-May-19      | 9.69     | Call         | Bond Future | 4299      | 4                             | 4299      | 4                               | 0.00          |
| 26/07/2018 | R209 On 02-May-19      | 9.68     | Call         | Bond Future | 4263      | 4                             | 4263      | 4                               | 0.00          |
| 26/07/2018 | R209 On 02-May-19      | 9.70     | Call         | Bond Future | 4336      | 4                             | 4336      | 4                               | 0.00          |
| 26/07/2018 | R209 On 02-May-19      | 9.68     | Put          | Bond Future | 3120      | 3                             | 3120      | 3                               | 0.00          |
| 26/07/2018 | R209 On 02-May-19      | 9.69     | Put          | Bond Future | 3092      | 3                             | 3092      | 3                               | 0.00          |
| 26/07/2018 | R209 On 02-May-19      | 9.70     | Put          | Bond Future | 3064      | 3                             | 3064      | 3                               | 0.00          |
| 26/07/2018 | R210 On 02-August-18   |          |              | Bond Future | 185.05    | 185.0248                      | 185.0484  | 185.0248                        | 1,480.00      |
| 26/07/2018 | R210 On 01-November-18 |          |              | Bond Future | 185.89    | 185.8708                      | 185.8948  | 185.8708                        | 969.00        |
| 26/07/2018 | R210 On 07-February-19 |          |              | Bond Future | 189.53    | 189.5056                      | 189.5290  | 189.5056                        | 0.00          |
| 26/07/2018 | R210 On 02-May-19      |          |              | Bond Future | 190.19    | 190.1627                      | 190.1881  | 190.1627                        | 0.00          |
| 26/07/2018 | R212 On 02-August-18   |          |              | Bond Future | 152.91    | 152.8441                      | 152.9134  | 152.8441                        | 2,357.00      |
| 26/07/2018 | R212 On 01-November-18 |          |              | Bond Future | 155.68    | 155.6083                      | 155.6788  | 155.6083                        | 3,476.00      |
| 26/07/2018 | R212 On 07-February-19 |          |              | Bond Future | 156.57    | 156.4977                      | 156.5686  | 156.4977                        | 0.00          |
| 26/07/2018 | R212 On 02-May-19      |          |              | Bond Future | 159.22    | 159.1462                      | 159.2197  | 159.1462                        | 0.00          |
| 26/07/2018 | R213 On 02-August-18   |          |              | Bond Future | 9.11      | 87.4994                       | 9.1096    | 87.4994                         | 14,535.00     |
| 26/07/2018 | R213 On 02-August-18   | 9.07     | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 26/07/2018 | R213 On 02-August-18   | 9.06     | Call         | Bond Future | 313       | 0                             | 313       | 0                               | 0.00          |
| 26/07/2018 | R213 On 02-August-18   | 9.05     | Call         | Bond Future | 288       | 0                             | 288       | 0                               | 0.00          |
| 26/07/2018 | R213 On 02-August-18   | 9.06     | Put          | Bond Future | 641       | 1                             | 641       | 1                               | 0.00          |
| 26/07/2018 | R213 On 02-August-18   | 9.05     | Put          | Bond Future | 682       | 1                             | 682       | 1                               | 0.00          |
| 26/07/2018 | R213 On 02-August-18   | 9.07     | Put          | Bond Future | 602       | 1                             | 602       | 1                               | 0.00          |
| 26/07/2018 | R213 On 01-November-18 |          |              | Bond Future | 9.17      | 85.5147                       | 9.1709    | 85.5147                         | 32,593.00     |
| 26/07/2018 | R213 On 01-November-18 | 8.66     | Call         | Bond Future | 616       | 1                             | 616       | 1                               | 0.00          |
| 26/07/2018 | R213 On 01-November-18 | 8.65     | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R213 On 01-November-18 | 8.64   | Call         | Bond Future | 581       | 1                             | 581       | 1                               | 0.00          |
| 26/07/2018 | R213 On 01-November-18 | 8.65   | Put          | Bond Future | 4073      | 4                             | 4073      | 4                               | 0.00          |
| 26/07/2018 | R213 On 01-November-18 | 8.64   | Put          | Bond Future | 4124      | 4                             | 4124      | 4                               | 0.00          |
| 26/07/2018 | R213 On 01-November-18 | 8.66   | Put          | Bond Future | 4022      | 4                             | 4022      | 4                               | 0.00          |
| 26/07/2018 | R213 On 07-February-19 |        |              | Bond Future | 9.24      | 87.1717                       | 9.2404    | 87.1717                         | 112.00        |
| 26/07/2018 | R213 On 07-February-19 | 8.68   | Call         | Bond Future | 1294      | 1                             | 1294      | 1                               | 0.00          |
| 26/07/2018 | R213 On 07-February-19 | 8.69   | Call         | Bond Future | 1317      | 1                             | 1317      | 1                               | 0.00          |
| 26/07/2018 | R213 On 07-February-19 | 8.70   | Call         | Bond Future | 1340      | 1                             | 1340      | 1                               | 0.00          |
| 26/07/2018 | R213 On 07-February-19 | 8.69   | Put          | Bond Future | 4928      | 5                             | 4928      | 5                               | 0.00          |
| 26/07/2018 | R213 On 07-February-19 | 8.70   | Put          | Bond Future | 4883      | 5                             | 4883      | 5                               | 0.00          |
| 26/07/2018 | R213 On 07-February-19 | 8.68   | Put          | Bond Future | 4973      | 5                             | 4973      | 5                               | 0.00          |
| 26/07/2018 | R213 On 02-May-19      |        |              | Bond Future | 9.30      | 85.0840                       | 9.2958    | 85.0840                         | 0.00          |
| 26/07/2018 | R213 On 02-May-19      | 9.50   | Call         | Bond Future | 4065      | 4                             | 4065      | 4                               | 0.00          |
| 26/07/2018 | R213 On 02-May-19      | 9.49   | Call         | Bond Future | 4029      | 4                             | 4029      | 4                               | 0.00          |
| 26/07/2018 | R213 On 02-May-19      | 9.48   | Call         | Bond Future | 3993      | 4                             | 3993      | 4                               | 0.00          |
| 26/07/2018 | R213 On 02-May-19      | 9.49   | Put          | Bond Future | 2820      | 3                             | 2820      | 3                               | 0.00          |
| 26/07/2018 | R213 On 02-May-19      | 9.48   | Put          | Bond Future | 2846      | 3                             | 2846      | 3                               | 0.00          |
| 26/07/2018 | R213 On 02-May-19      | 9.50   | Put          | Bond Future | 2795      | 3                             | 2795      | 3                               | 0.00          |
| 26/07/2018 | R214 On 02-August-18   |        |              | Bond Future | 9.48      | 75.1634                       | 9.4843    | 75.1634                         | 15,976.00     |
| 26/07/2018 | R214 On 02-August-18   | 8.94   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R214 On 02-August-18   | 8.96   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R214 On 02-August-18   | 8.95   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R214 On 02-August-18   | 8.95   | Put          | Bond Future | 4000      | 4                             | 4000      | 4                               | 0.00          |
| 26/07/2018 | R214 On 02-August-18   | 8.96   | Put          | Bond Future | 3922      | 4                             | 3922      | 4                               | 0.00          |
| 26/07/2018 | R214 On 02-August-18   | 8.94   | Put          | Bond Future | 4078      | 4                             | 4078      | 4                               | 0.00          |
| 26/07/2018 | R214 On 01-November-18 |        |              | Bond Future | 9.54      | 73.2117                       | 9.5418    | 73.2117                         | 33,162.00     |
| 26/07/2018 | R214 On 01-November-18 | 8.98   | Call         | Bond Future | 577       | 1                             | 577       | 1                               | 0.00          |
| 26/07/2018 | R214 On 01-November-18 | 8.99   | Call         | Bond Future | 594       | 1                             | 594       | 1                               | 0.00          |
| 26/07/2018 | R214 On 01-November-18 | 9.00   | Call         | Bond Future | 611       | 1                             | 611       | 1                               | 0.00          |
| 26/07/2018 | R214 On 01-November-18 | 9.00   | Put          | Bond Future | 4626      | 5                             | 4626      | 5                               | 0.00          |
| 26/07/2018 | R214 On 01-November-18 | 8.98   | Put          | Bond Future | 4746      | 5                             | 4746      | 5                               | 0.00          |
| 26/07/2018 | R214 On 01-November-18 | 8.99   | Put          | Bond Future | 4686      | 5                             | 4686      | 5                               | 0.00          |
| 26/07/2018 | R214 On 07-February-19 |        |              | Bond Future | 9.61      | 74.6303                       | 9.6061    | 74.6303                         | 0.00          |
| 26/07/2018 | R214 On 07-February-19 | 9.04   | Call         | Bond Future | 1444      | 1                             | 1444      | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R214 On 07-February-19 | 9.05   | Call         | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 26/07/2018 | R214 On 07-February-19 | 9.03   | Call         | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 26/07/2018 | R214 On 07-February-19 | 9.03   | Put          | Bond Future | 5647      | 6                             | 5647      | 6                               | 0.00          |
| 26/07/2018 | R214 On 07-February-19 | 9.04   | Put          | Bond Future | 5595      | 6                             | 5595      | 6                               | 0.00          |
| 26/07/2018 | R214 On 07-February-19 | 9.05   | Put          | Bond Future | 5544      | 6                             | 5544      | 6                               | 0.00          |
| 26/07/2018 | R214 On 02-May-19      |        |              | Bond Future | 9.66      | 72.5860                       | 9.6574    | 72.5860                         | 0.00          |
| 26/07/2018 | R214 On 02-May-19      | 9.87   | Call         | Bond Future | 4693      | 5                             | 4693      | 5                               | 0.00          |
| 26/07/2018 | R214 On 02-May-19      | 9.85   | Call         | Bond Future | 4616      | 5                             | 4616      | 5                               | 0.00          |
| 26/07/2018 | R214 On 02-May-19      | 9.86   | Call         | Bond Future | 4654      | 5                             | 4654      | 5                               | 0.00          |
| 26/07/2018 | R214 On 02-May-19      | 9.86   | Put          | Bond Future | 3268      | 3                             | 3268      | 3                               | 0.00          |
| 26/07/2018 | R214 On 02-May-19      | 9.87   | Put          | Bond Future | 3239      | 3                             | 3239      | 3                               | 0.00          |
| 26/07/2018 | R214 On 02-May-19      | 9.85   | Put          | Bond Future | 3297      | 3                             | 3297      | 3                               | 0.00          |
| 26/07/2018 | R248 On 02-August-18   |        |              | Bond Future | 9.52      | 96.1294                       | 9.5244    | 96.1294                         | 75,007.00     |
| 26/07/2018 | R248 On 02-August-18   | 8.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R248 On 02-August-18   | 8.98   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R248 On 02-August-18   | 8.97   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 26/07/2018 | R248 On 02-August-18   | 8.98   | Put          | Bond Future | 5242      | 5                             | 5242      | 5                               | 0.00          |
| 26/07/2018 | R248 On 02-August-18   | 8.97   | Put          | Bond Future | 5343      | 5                             | 5343      | 5                               | 0.00          |
| 26/07/2018 | R248 On 02-August-18   | 8.99   | Put          | Bond Future | 5141      | 5                             | 5141      | 5                               | 0.00          |
| 26/07/2018 | R248 On 01-November-18 |        |              | Bond Future | 9.58      | 93.4120                       | 9.5827    | 93.4120                         | 91,573.00     |
| 26/07/2018 | R248 On 01-November-18 | 9.01   | Call         | Bond Future | 677       | 1                             | 677       | 1                               | 0.00          |
| 26/07/2018 | R248 On 01-November-18 | 9.03   | Call         | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 26/07/2018 | R248 On 01-November-18 | 9.02   | Call         | Bond Future | 700       | 1                             | 700       | 1                               | 0.00          |
| 26/07/2018 | R248 On 01-November-18 | 9.02   | Put          | Bond Future | 6064      | 6                             | 6064      | 6                               | 0.00          |
| 26/07/2018 | R248 On 01-November-18 | 9.03   | Put          | Bond Future | 5987      | 6                             | 5987      | 6                               | 0.00          |
| 26/07/2018 | R248 On 01-November-18 | 9.01   | Put          | Bond Future | 6142      | 6                             | 6142      | 6                               | 0.00          |
| 26/07/2018 | R248 On 07-February-19 |        |              | Bond Future | 9.65      | 95.2221                       | 9.6480    | 95.2221                         | 0.00          |
| 26/07/2018 | R248 On 07-February-19 | 9.06   | Call         | Bond Future | 1718      | 2                             | 1718      | 2                               | 0.00          |
| 26/07/2018 | R248 On 07-February-19 | 9.07   | Call         | Bond Future | 1749      | 2                             | 1749      | 2                               | 0.00          |
| 26/07/2018 | R248 On 07-February-19 | 9.05   | Call         | Bond Future | 1687      | 2                             | 1687      | 2                               | 0.00          |
| 26/07/2018 | R248 On 07-February-19 | 9.07   | Put          | Bond Future | 7195      | 7                             | 7195      | 7                               | 0.00          |
| 26/07/2018 | R248 On 07-February-19 | 9.05   | Put          | Bond Future | 7331      | 7                             | 7331      | 7                               | 0.00          |
| 26/07/2018 | R248 On 07-February-19 | 9.06   | Put          | Bond Future | 7262      | 7                             | 7262      | 7                               | 0.00          |
| 26/07/2018 | R248 On 02-May-19      |        |              | Bond Future | 9.70      | 92.3823                       | 9.7001    | 92.3823                         | 0.00          |

| Date       | Contract Details  | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 26/07/2018 | R248 On 02-May-19 | 9.90   | Call         | Bond Future | 5853      | 6                             | 5853      | 6                               | 0.00          |
| 26/07/2018 | R248 On 02-May-19 | 9.91   | Call         | Bond Future | 5902      | 6                             | 5902      | 6                               | 0.00          |
| 26/07/2018 | R248 On 02-May-19 | 9.89   | Call         | Bond Future | 5804      | 6                             | 5804      | 6                               | 0.00          |
| 26/07/2018 | R248 On 02-May-19 | 9.91   | Put          | Bond Future | 4073      | 4                             | 4073      | 4                               | 0.00          |
| 26/07/2018 | R248 On 02-May-19 | 9.89   | Put          | Bond Future | 4146      | 4                             | 4146      | 4                               | 0.00          |
| 26/07/2018 | R248 On 02-May-19 | 9.90   | Put          | Bond Future | 4109      | 4                             | 4109      | 4                               | 0.00          |